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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	02/02/2023	Index Future	871.41700	871.41700	873.73800	873.73800				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	888.24500	888.24500	890.61900	890.61900				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	906.01200	906.01200	908.43600	908.43600				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	924.12100	924.12100	926.59300	926.59300				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	942.57200	942.57200	945.09200	945.09200				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,014.96500	1,014.96500	1,019.13500	1,019.13500				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,034.56600	1,034.56600	1,038.82500	1,038.82500				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,055.26000	1,055.26000	1,059.60600	1,059.60600				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,076.35200	1,076.35200	1,080.78500	1,080.78500				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,097.84200	1,097.84200	1,102.36200	1,102.36200				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	881.57400	881.57400	887.43400	887.43400				0.00	0.00	0	88.00
ALBI	On	04/05/2023	Index Future	898.59900	898.59900	904.58000	904.58000				0.00	0.00	0	23.00
ALBI	On	03/08/2023	Index Future	916.57300	916.57300	922.67500	922.67500				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	934.89300	934.89300		941.11700	941.11700			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	953.55900	953.55900		959.90600	959.90600			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.92135	76.76807		11.79737	77.36890			0.00	26,868,824.50	350	0.00
ES33	On 04/05/2023	Bond Future	12.07337	74.47557		11.94409	75.08883			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.22028	75.98338		12.08555	76.60920			0.00	26,594,183.00	350	350.00
ES33	On 02/11/2023	Bond Future	12.37850	73.72489		12.23802	74.36329			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.54964	75.21142		12.40300	75.86258			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.31859	74.54085		12.17435	75.35680			0.00	298,163,400.00	4,000	0.00
ES42	On 04/05/2023	Bond Future	12.46190	71.73612		12.31181	72.56869			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.59716	73.18891		12.44126	74.03851			0.00	292,755,640.00	4,000	4,000.00
ES42	On 02/11/2023	Bond Future	12.74169	70.40584		12.57955	71.27255			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.89001	71.82463		12.72147	72.70872			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	869.37600	869.37600		875.08100	875.08100			0.00	2,112,583,680.00	243	269.00
GOVI	On 04/05/2023	GOVI	886.16500	886.16500		891.98800	891.98800			0.00	2,126,796,000.00	240	670.00
GOVI	On 03/08/2023	GOVI	903.89100	903.89100		909.83200	909.83200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	921.95700	921.95700		928.01700	928.01700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	940.36500	940.36500		946.54400	946.54400			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.37557	166.37557		166.34145	166.34145			0.00	35,604,371.98	214	6,322.00
I2025	On 04/05/2023	Bond Future	169.62985	169.62985		169.59644	169.59644			0.00	0.00	0	4,823.00
I2025	On 03/08/2023	Bond Future	171.32267	171.32267		171.28897	171.28897			0.00	36,663,051.38	214	214.00
I2025	On 02/11/2023	Bond Future	174.78593	174.78593		174.75143	174.75143			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.52289	176.52289		176.48758	176.48758			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.89952	120.89952		121.30889	121.30889			0.00	88,014,850.56	728	1,476.00
I2029	On 04/05/2023	Bond Future	121.96763	121.96763		122.38605	122.38605			0.00	0.00	0	387.00
I2029	On 03/08/2023	Bond Future	124.43650	124.43650		124.86367	124.86367			0.00	90,589,772.00	728	728.00

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I2029	On 02/11/2023	Bond Future	125.62383		125.62383		126.05958	126.05958			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.15895		128.15895		128.60331	128.60331			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.51614		116.51614		117.33772	117.33772			0.00	1,383,978,710.92	11,878	1,244.00
I2033	On 04/05/2023	Bond Future	117.40916		117.40916		118.24790	118.24790			0.00	0.00	0	318.00
I2033	On 03/08/2023	Bond Future	119.78576		119.78576		120.64163	120.64163			0.00	1,422,815,257.28	11,878	6,141.00
I2033	On 02/11/2023	Bond Future	120.78969		120.78969		121.66288	121.66288			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.22724		123.22724		124.11794	124.11794			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	128.40436		128.40436		129.81068	129.81068			0.00	1,284,043.60	10	2,363.00
I2038	On 04/05/2023	Bond Future	130.91597		130.91597		132.35077	132.35077			0.00	1,309,159.70	10	2,863.00
I2038	On 03/08/2023	Bond Future	131.60758		131.60758		133.07186	133.07186			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.26797		134.26797		135.76165	135.76165			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.96321		134.96321		136.48698	136.48698			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	116.61606		116.61606		117.41710	117.41710			0.00	141,222,048.66	1,211	7,251.00
I2046	On 04/05/2023	Bond Future	116.85968		116.85968		117.67724	117.67724			0.00	83,320,951.84	713	12,712.00
I2046	On 03/08/2023	Bond Future	119.22524		119.22524		120.05973	120.05973			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.54822		119.54822		120.39965	120.39965			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	121.96047		121.96047		122.82877	122.82877			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	116.89839		116.89839		118.05359	118.05359			0.00	78,672,616.47	673	3,214.00
I2050	On 04/05/2023	Bond Future	119.18480		119.18480		120.36365	120.36365			0.00	80,211,370.40	673	10,758.00
I2050	On 03/08/2023	Bond Future	119.41871		119.41871		120.62167	120.62167			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.83267		121.83267		123.05998	123.05998			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.04928		122.04928		123.30133	123.30133			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	327.76700		327.76700		329.71500	329.71500			0.00	0.00	0	151.00
IGOV	On 04/05/2023	Index Future	334.17800		334.17800		336.16700	336.16700			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	340.94200		340.94200		342.97200	342.97200			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	347.83500		347.83500		349.90500	349.90500			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	354.85600		354.85600		356.96800	356.96800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.56000		92.44000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.56500		92.43500		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.66500		92.33500		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.66500		92.33500		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.67500		92.32500		7.62000	92.38000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future			7.66000	92.34000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.60500	92.39500		7.55000	92.45000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.35000	92.65000		7.29500	92.70500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.22000	92.78000		7.19500	92.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.16500	92.83500		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.15500	92.84500		7.09000	92.91000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.22000	92.78000		7.18000	92.82000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.19488	108.87577		8.10951	109.16751		4.77	0.00	659,787,166.20	6,060	42,419.00
R186	On 04/05/2023	Bond Future			8.22775	110.97836		8.13498	111.27668		4.86	0.00	844,989,233.04	7,614	88,456.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,384.14000	1.38414		1,563.44000	1.56344	1,384.140	4.90	0.56	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	960.67000	0.96067		841.65000	0.84165	960.670	4.90	0.44	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.23847	107.89345		8.13748	108.19794		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.24973	110.04947		8.13930	110.35999		4.39	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,360.09000	3.36009		3,587.05000	3.58705	3,360.090	4.82	0.71	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	310.97000	0.31097		277.54000	0.27754	310.970	5.35	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.26461	106.94033		8.14314	107.25686		4.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			329.27585	329.27585		329.07539	329.07539			0.00	0.00	0	877.00
R197	On 04/05/2023	Bond Future			335.71640	335.71640		335.51478	335.51478			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.44468	333.44468		333.23981	333.23981			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.18478	340.18478		339.97554	339.97554			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.26261	250.26261		251.80285	251.80285			0.00	182,441,442.69	729	1,246.00
R202	On 04/05/2023	Bond Future			255.15765	255.15765		256.73014	256.73014			0.00	0.00	0	4,448.00
R202	On 03/08/2023	Bond Future			255.50639	255.50639		257.11145	257.11145			0.00	186,264,158.31	729	460.00
R202	On 02/11/2023	Bond Future			260.67123	260.67123		262.30841	262.30841			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			260.97821	260.97821		262.64839	262.64839			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.74186	91.47549		9.66240	91.85017		10.02	0.00	719,912,106.30	7,870	37,934.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.04000	0.00004		0.20000	0.00020	0.040	6.70	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	6.05000	0.00605		15.77000	0.01577	6.050	7.77	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	908.23000	0.90823		729.99000	0.72999	908.230	9.75	0.58	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	955.49000	0.95549		1,215.79000	1.21579	955.490	10.24	0.59	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	9.94	Put	376.06000	0.37606		294.37000	0.29437	376.060	10.55	0.31	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1.93000	0.00193		1.65000	0.00165	1.930	13.31	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	7,183.74000	7.18374		7,558.34000	7.55834	7,183.740	13.67	1.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	8,025.67000	8.02567		8,400.33000	8.40033	8,025.670	14.06	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			9.83951	93.24210		9.75589	93.62477		10.42	0.00	120,095,824.80	1,288	82,693.00
R2030	On 04/05/2023	Bond Future	9.03	Call	696.99000	0.69699		801.29000	0.80129	696.990	10.13	0.24	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,527.53000	1.52753		1,703.47000	1.70347	1,527.530	10.31	0.42	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,711.31000	1.71131		1,899.59000	1.89959	1,711.310	10.37	0.45	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,953.04000	1.95304		2,156.22000	2.15622	1,953.040	10.44	0.49	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,492.69000	2.49269		2,724.52000	2.72452	2,492.690	10.61	0.57	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,705.22000	3.70522		3,984.61000	3.98461	3,705.220	10.98	0.70	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,449.62000	4.44962		4,750.21000	4.75021	4,449.620	11.20	0.75	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	362.49000	0.36249		324.06000	0.32406	362.490	11.88	0.12	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	254.24000	0.25424		226.65000	0.22665	254.240	12.16	0.09	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	132.63000	0.13263		117.32000	0.11732	132.630	12.29	0.05	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	57.57000	0.05757		50.41000	0.05041	57.570	12.29	0.02	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	50.35000	0.05035		44.02000	0.04402	50.350	12.29	0.02	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.93172	91.10021		9.84366	91.49074		9.88	0.00	604,540,993.56	6,636	3,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,825.39000	3.82539		4,083.37000	4.08337	3,825.390	10.19	0.63	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,554.02000	4.55402		4,833.10000	4.83310	4,554.020	10.40	0.69	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	219.51000	0.21951		198.39000	0.19839	219.510	11.64	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	148.36000	0.14836		133.43000	0.13343	148.360	11.64	0.05	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.02235	92.92056		9.92970	93.31888		9.35	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.12360	90.76936		10.02589	91.17547		8.84	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future			10.36877	90.59983		10.30465	90.94281		11.99	0.00	532,002,201.76	5,872	52,067.00
R2032	On 02/02/2023	Bond Future	9.31	Call	0.04000	0.00004		0.17000	0.00017	0.040	8.73	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	0.25000	0.00025		0.85000	0.00085	0.250	8.44	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	73.58000	0.07358		123.47000	0.12347	73.580	10.03	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	1,463.46000	1.46346		1,254.27000	1.25427	1,463.460	10.89	0.71	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	453.23000	0.45323		610.61000	0.61061	453.230	11.10	0.35	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.30	Call	634.98000	0.63498		823.06000	0.82306	634.980	11.36	0.43	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	10.50	Put	542.46000	0.54246		453.33000	0.45333	542.460	11.99	0.37	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,889.25000	1.88925		2,182.00000	2.18200	1,889.250	12.48	0.77	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.45	Put	11.67000	0.01167		10.38000	0.01038	11.670	14.51	0.01	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.50	Put	9.28000	0.00928		8.32000	0.00832	9.280	14.63	0.01	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1.76000	0.00176		1.67000	0.00167	1.760	15.35	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	0.01000	0.00001		0.01000	0.00001	0.010	16.75	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.47458	88.18972		10.40754	88.54006		13.40	0.00	519,790,209.68	5,894	173,194.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,469.20000	1.46920		1,611.92000	1.61192	1,469.200	12.93	0.36	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,677.06000	2.67706		2,879.40000	2.87940	2,677.060	13.43	0.53	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,936.97000	2.93697		3,149.33000	3.14933	2,936.970	13.53	0.56	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/05/2023	Bond Future	11.06	Put	1,383.90000	1.38390	1,289.18000	1.28918	1,383.900	14.07	0.31	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,495.83000	5.49583	5,775.54000	5.77554	5,495.830	14.45	0.76	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	58.83000	0.05883	53.61000	0.05361	58.830	15.84	0.02	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.57290	89.95430	10.50290	90.31182		12.64	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1,302.57000	1.30257	1,411.77000	1.41177	1,302.570	12.01	0.28	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,647.16000	2.64716	2,819.72000	2.81972	2,647.160	12.46	0.45	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,674.27000	7.67427	7,961.60000	7.96160	7,674.270	14.12	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.67838	87.59241	10.60525	87.95707		12.10	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.79092	89.33942	10.71449	89.71122		10.75	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future			10.97041	90.07922	10.87625	90.64143		13.46	0.00	275,372,175.54	3,057	99,638.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	0.35000	0.00035	1.34000	0.00134	0.350	12.27	0.00	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	0.88000	0.00088	2.97000	0.00297	0.880	12.36	0.00	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	34.53000	0.03453	73.28000	0.07328	34.530	12.81	0.04	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	264.86000	0.26486	427.59000	0.42759	264.860	13.30	0.20	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	2,164.50000	2.16450	1,775.24000	1.77524	2,164.500	13.33	0.78	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,231.35000	1.23135	1,614.49000	1.61449	1,231.350	13.93	0.58	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	736.23000	0.73623	561.91000	0.56191	736.230	13.95	0.41	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	13.73000	0.01373	9.93000	0.00993	13.730	15.38	0.01	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.52	0.00	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.08213	87.31577	10.98416	87.88969		15.06	0.00	266,924,308.89	3,057	143,288.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	442.47000	0.44247	535.17000	0.53517	442.470	13.88	0.14	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,190.30000	1.19030	1,378.82000	1.37882	1,190.300	14.31	0.29	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,445.28000	1.44528	1,659.32000	1.65932	1,445.280	14.45	0.34	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,553.16000	1.55316	1,777.20000	1.77720	1,553.160	14.52	0.35	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,736.58000	2.73658	3,049.47000	3.04947	2,736.580	15.13	0.51	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,112.66000	3.11266	3,447.78000	3.44778	3,112.660	15.31	0.54	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,367.86000	1.36786	1,227.01000	1.22701	1,367.860	16.23	0.28	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	1,270.15000	1.27015	1,138.02000	1.13802	1,270.150	16.34	0.26	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	667.30000	0.66730	592.75000	0.59275	667.300	17.18	0.15	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	280.99000	0.28099	247.13000	0.24713	280.990	17.95	0.07	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.18881	89.06267	11.08694	89.64820		14.82	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.30511	86.33849	11.19915	86.93569		14.61	0.00	0.00	0	123.00	
R2035	On 01/02/2024	Bond Future			11.43148	88.06070	11.32113	88.66968		13.64	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.18386	81.40357	11.06446	82.12534		15.25	0.00	6,061,635,436.48	74,464	39,264.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	752.03000	0.75203	1,134.97000	1.13497	752.030	15.43	0.42	0.00	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	45.87000	0.04587	28.88000	0.02888	45.870	16.99	0.04	0.00	0	577.00	
R2037	On 04/05/2023	Bond Future			11.29934	82.97566	11.17535	83.71206		16.25	0.00	573,361,810.60	6,910	60,731.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,914.08000	1.91408	2,237.19000	2.23719	1,914.080	15.81	0.40	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,119.81000	2.11981	2,463.21000	2.46321	2,119.810	15.92	0.43	0.00	0	400.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2023	Bond Future	11.78	Call	4,567.61000	4.56761	5,079.99000	5.07999	4,567.610	17.10	0.66	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,530.88000	1.53088	1,335.55000	1.33555	1,530.880	17.35	0.30	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	188.23000	0.18823	158.11000	0.15811	188.230	19.38	0.05	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.41238	80.37797	11.28358	81.12927		16.85	0.00	5,714,150,265.27	71,091	71,091.00	
R2037	On 02/11/2023	Bond Future			11.52244	81.98400	11.38884	82.75029		15.81	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.64096	79.36405	11.50219	80.14547		15.57	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 02/02/2023	Bond Future			11.34866	82.64967	11.22927	83.42252		16.26	0.00	7,054,314,633.84	85,352	88,775.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	0.57000	0.00057	2.53000	0.00253	0.570	14.74	0.00	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	220.25000	0.22025	408.76000	0.40876	220.250	15.74	0.17	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	614.06000	0.61406	967.82000	0.96782	614.060	16.15	0.35	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	68.15000	0.06815	43.23000	0.04323	68.150	17.83	0.05	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	26.25000	0.02625	16.45000	0.01645	26.250	18.21	0.02	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.46333	84.24576	11.33943	85.03434		17.34	0.00	210,614,400.00	2,500	35,303.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	457.43000	0.45743	578.49000	0.57849	457.430	15.99	0.13	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,234.03000	1.23403	1,481.05000	1.48105	1,234.030	16.55	0.28	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,638.91000	1.63891	1,936.16000	1.93616	1,638.910	16.82	0.34	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,906.68000	1.90668	2,233.45000	2.23345	1,906.680	16.99	0.38	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,245.21000	3.24521	3,689.06000	3.68906	3,245.210	17.73	0.52	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,812.33000	1.81233	1,590.80000	1.59080	1,812.330	18.70	0.31	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	864.53000	0.86453	748.37000	0.74837	864.530	19.91	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	409.48000	0.40948	350.05000	0.35005	409.480	20.68	0.09	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.57571	81.42306	11.44711	82.22756		18.03	0.00	7,129,647,402.78	87,563	81,349.00	
R2040	On 02/11/2023	Bond Future			11.68479	83.05001	11.55152	83.87053		16.94	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future			11.80191	80.20088	11.66360	81.03765		16.74	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.40285	79.17103	11.25827	80.12367		17.35	0.00	2,437,121,816.49	30,783	35,997.00	
R2044	On 02/02/2023	Bond Future	10.75	Call	47.47000	0.04747	127.73000	0.12773	47.470	16.42	0.05	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	214.60000	0.21460	443.01000	0.44301	214.600	16.86	0.16	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.10	Call	349.24000	0.34924	660.20000	0.66020	349.240	17.06	0.23	0.00	0	1,700.00	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,313.51000	2.31351	3,104.62000	3.10462	2,313.510	18.26	0.76	0.00	0	1,700.00	
R2044	On 02/02/2023	Bond Future	11.75	Put	344.60000	0.34460	207.55000	0.20755	344.600	18.36	0.21	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	127.31000	0.12731	72.76000	0.07276	127.310	18.87	0.09	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.51253	80.69995	11.36266	81.67169		18.52	0.00	0.00	0	51,813.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,624.64000	2.62464	2,264.67000	2.26467	2,624.640	19.42	0.41	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,066.99000	2.06699	1,770.50000	1.77050	2,066.990	19.88	0.34	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,621.77000	1.62177	1,380.04000	1.38004	1,621.770	20.34	0.28	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.61985	77.93153	11.46445	78.92287		19.28	0.00	2,400,992,507.77	30,809	21,473.00	
R2044	On 02/11/2023	Bond Future			11.72370	79.48870	11.56281	80.49982		18.14	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.83487	76.69370	11.66807	77.72484		17.96	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.25186	83.05134		11.10722	84.04668		17.09	0.00	53,983,371.00	650	55,768.00
R2048	On 02/02/2023	Bond Future	11.00	Call	456.97000	0.45697		829.14000	0.82914	456.970	17.09	0.27	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,669.91000	2.66991		3,521.87000	3.52187	2,669.910	18.29	0.79	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.35191	80.19647		11.20209	81.21176		19.25	0.00	234,654,871.22	2,926	249,874.00
R2048	On 03/08/2023	Bond Future			11.45016	81.76336		11.29495	82.79920		19.02	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.54654	78.97610		11.38593	80.03253		18.84	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.64709	80.58830		11.48075	81.66571		17.55	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2023	Bond Future			11.00786	69.56263		10.88341	70.21600		15.28	0.00	117,560,844.70	1,690	11,626.00
R209	On 04/05/2023	Bond Future			11.11078	67.75469		10.98183	68.42125		17.04	0.00	0.00	0	17,981.00
R209	On 04/05/2023	Bond Future	10.00	Call	482.22000	0.48222		609.95000	0.60995	482.220	15.72	0.17	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,134.65000	1.13465		1,366.45000	1.36645	1,134.650	16.29	0.31	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,204.40000	2.20440		2,551.48000	2.55148	2,204.400	17.04	0.48	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,776.48000	2.77648		2,457.00000	2.45700	2,776.480	17.04	0.52	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,649.24000	3.64924		4,098.50000	4.09850	3,649.240	17.87	0.64	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	577.74000	0.57774		492.00000	0.49200	577.740	19.52	0.15	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.20729	69.11035		11.07378	69.79042		16.81	0.00	116,796,491.50	1,690	1,690.00
R209	On 02/11/2023	Bond Future			11.30891	67.34034		11.17064	68.03395		16.52	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.41526	68.68341		11.27202	69.39079		15.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			223.12457	223.12457		223.54260	223.54260			0.00	66,937,371.00	300	372.00
R210	On 04/05/2023	Bond Future			224.40016	224.40016		224.82833	224.82833			0.00	0.00	0	72.00
R210	On 03/08/2023	Bond Future			228.94259	228.94259		229.37977	229.37977			0.00	68,682,777.00	300	300.00
R210	On 02/11/2023	Bond Future			230.40692	230.40692		230.85300	230.85300			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.05629	235.05629		235.51096	235.51096			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future			10.15878	85.98355		10.08457	86.34106		11.30	0.00	0.00	0	20,450.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.02000	0.00002		0.12000	0.00012	0.020	7.59	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,125.20000	1.12520		929.68000	0.92968	1,125.200	10.50	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	403.15000	0.40315		323.86000	0.32386	403.150	11.60	0.32	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,596.95000	1.59695		1,893.53000	1.89353	1,596.950	11.85	0.75	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	0.12000	0.00012		0.12000	0.00012	0.120	16.09	0.00	0.00	0	912.00

Contract Details		Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2023			Bond Future	10.25776	84.09240	10.18011	84.45752		12.38	0.00	0.00	0	32,873.00
R213	On 03/08/2023			Bond Future	10.35012	85.77468	10.26888	86.14733		11.51	0.00	0.00	0	0.00
R213	On 02/11/2023			Bond Future	10.45427	83.93643	10.36924	84.31646		11.07	0.00	0.00	0	1,911.00
R213	On 01/02/2024			Bond Future	10.56998	85.61104	10.48082	85.99853		9.86	0.00	0.00	0	0.00
R213	On 28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023			Bond Future	11.25279	66.47674	11.10823	67.26828		16.93	0.00	228,812,939.08	3,442	68,050.00
R214	On 02/02/2023	10.90	Call	Bond Future	227.98000	0.22798	450.58000	0.45058	227.980	16.74	0.19	0.00	0	2,300.00
R214	On 02/02/2023	11.60	Call	Bond Future	2,124.38000	2.12438	2,802.59000	2.80259	2,124.380	18.12	0.79	0.00	0	2,300.00
R214	On 04/05/2023			Bond Future	11.35070	64.46255	11.20123	65.26994		19.00	0.00	0.00	0	22,783.00
R214	On 03/08/2023			Bond Future	11.44382	65.75222	11.28931	66.57591		18.78	0.00	226,319,141.24	3,442	2,980.00
R214	On 02/11/2023			Bond Future	11.54377	63.76753	11.38403	64.60761		18.58	0.00	0.00	0	0.00
R214	On 01/02/2024			Bond Future	11.65081	65.03951	11.48548	65.89631		17.44	0.00	0.00	0	0.00
R214	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												45,935,153,833.03	490,831	1 938 921.00
Grand Total:												45,935,153,833.03	490,831	1 938 921.00