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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2023

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
<b>Derivatives</b>														
AL37	On 02/02/2023	Index Future	873.61700	873.61700	873.61700	872.88900	872.88900				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	890.28900	890.28900	890.28900	889.55200	889.55200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	907.78200	907.78200	907.78200	907.03100	907.03100				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	925.45000	925.45000	925.45000	924.68400	924.68400				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	943.53800	943.53800	943.53800	942.75500	942.75500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	1,018.87100	1,018.87100	1,018.87100	1,017.11300	1,017.11300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,038.31500	1,038.31500	1,038.31500	1,036.52900	1,036.52900				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,058.71600	1,058.71600	1,058.71600	1,056.89600	1,056.89600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,079.32200	1,079.32200	1,079.32200	1,077.46500	1,077.46500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,100.41700	1,100.41700	1,100.41700	1,098.52200	1,098.52200				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	883.31900	883.31900	883.31900	882.46300	882.46300				0.00	0.00	0	5.00
ALBI	On 04/05/2023	Index Future	900.17700	900.17700	900.17700	899.30900	899.30900				0.00	0.00	0	111.00
ALBI	On 03/08/2023	Index Future	917.86400	917.86400	917.86400	916.98000	916.98000				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	935.72800	935.72800		934.82500	934.82500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	954.01700	954.01700		953.09500	953.09500			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	11.83726	77.17486		11.84910	77.11740			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	11.98923	74.87391		12.00148	74.81573			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.13831	76.36327		12.15106	76.30400			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.30172	74.07288		12.31505	74.01230			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.47655	75.53500		12.49050	75.47309			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	12.27156	74.80524		12.27822	74.76770			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.41591	71.98955		12.42276	71.95171			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.55413	73.42175		12.56123	73.38324			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.70421	70.60464		12.71162	70.56526			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.85680	71.99739		12.86454	71.95706			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	871.12000	871.12000		870.21300	870.21300			0.00	148,090,400.00	17	95.00
GOVI	On 04/05/2023	GOVI	887.74400	887.74400		886.82400	886.82400			0.00	150,916,480.00	17	842.00
GOVI	On 03/08/2023	GOVI	905.18700	905.18700		904.25000	904.25000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	922.80500	922.80500		921.84800	921.84800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	940.84100	940.84100		939.86400	939.86400			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.19329	166.19329		166.35572	166.35572			0.00	66,477,316.00	400	5,572.00
I2025	On 04/05/2023	Bond Future	169.40800	169.40800		169.57445	169.57445			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	171.03796	171.03796		171.20757	171.20757			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.40515	174.40515		174.57777	174.57777			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.06508	176.06508		176.24010	176.24010			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	120.76308	120.76308		120.51626	120.51626			0.00	0.00	0	824.00
I2029	On 04/05/2023	Bond Future	121.80253	121.80253		121.55145	121.55145			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	124.22520	124.22520		123.96928	123.96928			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.34430	125.34430		125.08280	125.08280			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.82078	127.82078		127.55386	127.55386			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	114.93220	114.93220		115.18242	115.18242			0.00	0.00	0	955.00
I2033	On 04/05/2023	Bond Future	115.76955	115.76955		116.02511	116.02511			0.00	0.00	0	1,470.00

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
I2033	On 03/08/2023	Bond Future	118.07223	118.07223		118.33296	118.33296			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	118.98085	118.98085		119.24619	119.24619			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.33156	121.33156		121.60200	121.60200			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	126.29913	126.29913		129.15485	129.15485			0.00	0.00	0	1,263.00
I2038	On 04/05/2023	Bond Future	128.74212	128.74212		131.65389	131.65389			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	129.34593	129.34593		132.31514	132.31514			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.89203	131.89203		134.91956	134.91956			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.48846	132.48846		135.57478	135.57478			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	112.38565	112.38565		113.81543	113.81543			0.00	0.00	0	5,482.00
I2046	On 04/05/2023	Bond Future	112.52224	112.52224		113.98028	113.98028			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	114.76041	114.76041		116.24755	116.24755			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.93513	114.93513		116.45067	116.45067			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.20549	117.20549		118.75090	118.75090			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	112.85654	112.85654		113.65601	113.65601			0.00	0.00	0	3,214.00
I2050	On 04/05/2023	Bond Future	115.03955	115.03955		115.85503	115.85503			0.00	0.00	0	13,174.00
I2050	On 03/08/2023	Bond Future	115.15032	115.15032		115.98181	115.98181			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.41703	117.41703		118.26466	118.26466			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.49948	117.49948		118.36286	118.36286			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
I GOV	On 02/02/2023	Index Future	322.43100	322.43100		324.46400	324.46400			0.00	6,448,620.00	2	151.00
I GOV	On 04/05/2023	Index Future	328.66500	328.66500		330.73900	330.73900			0.00	6,573,300.00	2	656.00
I GOV	On 03/08/2023	Index Future	335.20200	335.20200		337.31700	337.31700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.80300	341.80300		343.95900	343.95900			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.55900	348.55900		350.75700	350.75700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.47500	92.52500		7.46500	92.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.48000	92.52000		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.58500	92.41500		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.57500	92.42500		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.58000	92.42000		7.61500	92.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.54500	92.45500		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.52000	92.48000		7.55000	92.45000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.29500	92.70500		7.30500	92.69500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.26000	92.74000		7.24500	92.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.04000	92.96000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.04000	92.96000		7.03000	92.97000			0.00	0.00	0	68.00

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 18/12/2024	Jibar Tradeable Future			7.05000	92.95000		7.03000	92.97000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.11227	109.15806		8.14297	109.05305		4.54	0.00	136,447,575.00	1,250	41,219.00
R186	On 04/05/2023	Bond Future			8.14563	111.24238		8.17871	111.13593		4.62	0.00	351,637,163.18	3,161	100,579.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,419.25000	1.41925		1,389.00000	1.38900	1,419.250	4.66	0.61	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	731.76000	0.73176		807.96000	0.80796	731.760	4.66	0.39	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.16190	108.12421		8.19785	108.01579		4.44	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.18652	110.22707		8.22591	110.11635		4.18	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,390.65000	3.39065		3,312.29000	3.31229	3,390.650	4.62	0.74	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	235.30000	0.23530		248.11000	0.24811	235.300	5.15	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.21264	107.07561		8.25607	106.96254		4.05	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			329.14077	329.14077		329.14145	329.14145			0.00	49,371,115.50	150	773.00
R197	On 04/05/2023	Bond Future			335.50744	335.50744		335.50977	335.50977			0.00	0.00	0	282.00
R197	On 03/08/2023	Bond Future			333.11616	333.11616		333.11812	333.11812			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.67320	339.67320		339.67462	339.67462			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			246.69298	246.69298		247.07716	247.07716			0.00	0.00	0	1,246.00
R202	On 04/05/2023	Bond Future			251.46483	251.46483		251.85759	251.85759			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			251.65182	251.65182		252.05235	252.05235			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.60589	256.60589		257.01379	257.01379			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.73146	256.73146		257.14535	257.14535			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			9.65965	91.86317		9.69089	91.71561		9.95	0.00	0.00	0	34,304.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.65	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.74	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	261.96000	0.26196		422.94000	0.42294	261.960	9.69	0.50	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	842.59000	0.84259		775.88000	0.77588	842.590	10.17	0.88	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	8.65000	0.00865		44.53000	0.04453	8.650	10.46	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.16	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	7,570.68000	7.57068		7,423.12000	7.42312	7,570.680	13.52	1.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	8,413.08000	8.41308		8,265.52000	8.26552	8,413.080	13.91	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			9.75753	93.61724		9.79024	93.46733		10.40	0.00	21,906,434.16	234	81,063.00
R2030	On 04/05/2023	Bond Future	9.03	Call	694.02000	0.69402		669.01000	0.66901	694.020	10.12	0.25	0.00	0	388.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	1,567.44000	1.56744	1,515.80000	1.51580	1,567.440	10.30	0.44	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,760.80000	1.76080	1,704.28000	1.70428	1,760.800	10.35	0.48	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	2,015.59000	2.01559	1,953.03000	1.95303	2,015.590	10.42	0.52	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,585.07000	2.58507	2,510.40000	2.51040	2,585.070	10.59	0.60	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,858.69000	3.85869	3,762.57000	3.76257	3,858.690	10.96	0.73	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,635.83000	4.63583	4,529.58000	4.52958	4,635.830	11.18	0.79	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	255.55000	0.25555	276.56000	0.27656	255.550	11.86	0.09	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	171.98000	0.17198	187.10000	0.18710	171.980	12.14	0.07	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	82.94000	0.08294	91.33000	0.09133	82.940	12.27	0.04	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	32.46000	0.03246	36.33000	0.03633	32.460	12.27	0.02	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	27.90000	0.02790	31.32000	0.03132	27.900	12.27	0.01	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.85283	91.44998	9.88724	91.29721		10.32	0.00	0.00	0	5,629.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	4,077.46000	4.07746	3,907.11000	3.90711	4,077.460	10.63	0.65	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,821.91000	4.82191	4,649.04000	4.64904	4,821.910	10.84	0.71	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	204.21000	0.20421	174.78000	0.17478	204.210	12.09	0.06	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	137.75000	0.13775	115.06000	0.11506	137.750	12.09	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			9.95070	93.22841	9.98695	93.07250		9.41	0.00	0.00	0	149.00	
R2030	On 01/02/2024	Bond Future			10.05752	91.04376	10.09580	90.88467		9.21	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			10.31513	90.88663	10.34648	90.71886		11.88	0.00	0.00	0	51,613.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.47	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.13	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	0.38000	0.00038	1.52000	0.00152	0.380	10.86	0.00	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	893.97000	0.89397	1,078.09000	1.07809	893.970	11.61	0.86	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	124.95000	0.12495	140.49000	0.14049	124.950	11.79	0.26	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	283.87000	0.28387	284.23000	0.28423	283.870	12.02	0.46	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	50.53000	0.05053	126.81000	0.12681	50.530	12.59	0.12	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,879.49000	1.87949	1,731.65000	1.73165	1,879.490	13.05	0.98	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.90	0.00	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.00	0.00	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.71	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.57	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.42235	88.46251	10.45498	88.29196		13.22	0.00	1,061,550.12	12	182,440.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	1,074.82000	1.07482	1,076.57000	1.07657	1,074.820	12.63	0.31	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,403.40000	1.40340	1,407.13000	1.40713	1,403.400	12.75	0.37	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,644.64000	2.64464	2,631.79000	2.63179	2,644.640	13.26	0.55	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,914.94000	2.91494	2,896.07000	2.89607	2,914.940	13.36	0.58	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,225.47000	1.22547	1,350.45000	1.35045	1,225.470	13.83	0.30	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,142.14000	1.14214	1,262.49000	1.26249	1,142.140	13.91	0.28	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,566.85000	5.56685	5,493.53000	5.49353	5,566.850	14.30	0.79	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	33.23000	0.03323	37.91000	0.03791	33.230	15.70	0.01	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.52454	90.20109	10.55858	90.02728		12.66	0.00	0.00	0	2,600.00	

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 03/08/2023	Bond Future	9.60	Call	1,293.00000	1.29300	1,217.44000	1.21744	1,293.000	12.03	0.28	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,661.17000	2.66117	2,551.91000	2.55191	2,661.170	12.48	0.46	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,790.71000	7.79071	7,628.24000	7.62824	7,790.710	14.16	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.63732	87.79691	10.67291	87.61962		12.18	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.75568	89.51059	10.79294	89.32963		11.78	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			10.92564	90.34589	10.94709	90.21798		13.35	0.00	0.00	0	89,305.00
R2035	On 02/02/2023	Bond Future	9.81	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.05	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.64	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	0.00000	0.00000	0.02000	0.00002	0.000	12.40	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	7.38000	0.00738	20.16000	0.02016	7.380	12.82	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	1,617.28000	1.61728	1,760.95000	1.76095	1,617.280	12.84	0.97	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	840.71000	0.84071	820.37000	0.82037	840.710	13.43	0.80	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	91.53000	0.09153	193.86000	0.19386	91.530	13.44	0.19	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.91	0.00	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	16.42	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.03889	87.56841	11.06110	87.43851		14.92	0.00	0.00	0	154,540.00
R2035	On 04/05/2023	Bond Future	9.85	Call	374.86000	0.37486	369.75000	0.36975	374.860	13.68	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,102.00000	1.10200	1,083.52000	1.08352	1,102.000	14.14	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,357.90000	1.35790	1,334.57000	1.33457	1,357.900	14.29	0.34	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,466.90000	1.46690	1,441.37000	1.44137	1,466.900	14.36	0.36	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,675.08000	2.67508	2,627.63000	2.62763	2,675.080	14.99	0.52	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,061.90000	3.06190	3,009.04000	3.00904	3,061.900	15.17	0.56	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,138.37000	1.13837	1,186.90000	1.18690	1,138.370	16.13	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,049.64000	1.04964	1,095.18000	1.09518	1,049.640	16.24	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	516.89000	0.51689	543.46000	0.54346	516.890	17.10	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	198.39000	0.19839	210.88000	0.21088	198.390	17.88	0.06	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.14927	89.28927	11.17235	89.15690		14.88	0.00	83,664,045.99	937	2,561.00
R2035	On 02/11/2023	Bond Future			11.27216	86.52357	11.29620	86.38848		14.72	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.40384	88.21266	11.42892	88.07476		14.27	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			11.18041	81.42429	11.18677	81.38610		15.19	0.00	0.00	0	38,244.00
R2037	On 02/02/2023	Bond Future	11.10	Call	168.31000	0.16831	240.97000	0.24097	168.310	14.93	0.30	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	0.00000	0.00000	0.03000	0.00003	0.000	16.50	0.00	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.29877	82.97903	11.30530	82.94051		16.16	0.00	0.00	0	60,571.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,737.72000	1.73772	1,804.76000	1.80476	1,737.720	15.70	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,940.08000	1.94008	2,008.89000	2.00889	1,940.080	15.82	0.42	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,396.25000	4.39625	4,450.65000	4.45065	4,396.250	17.03	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,365.15000	1.36515	1,451.31000	1.45131	1,365.150	17.30	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	139.52000	0.13952	144.61000	0.14461	139.520	19.38	0.04	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.41681	80.35231	11.42358	80.31312		16.97	0.00	0.00	0	71,091.00

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 03/08/2023	Bond Future	10.30	Call	1,281.99000	1.28199		1,292.71000	1.29271	1,281.990	15.86	0.25	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,665.31000	2.66531		2,728.03000	2.72803	2,665.310	16.33	0.42	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.53461	81.91473		11.54167	81.87458		15.99	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.65984	79.25859		11.66720	79.21753		16.60	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			11.33033	82.76760		11.33667	82.72678		16.23	0.00	0.00	0	86,260.00
R2040	On 02/02/2023	Bond Future	10.21	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.93	0.00	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1.96000	0.00196		8.62000	0.00862	1.960	15.70	0.01	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	96.47000	0.09647		152.72000	0.15272	96.470	16.12	0.18	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	0.00000	0.00000		0.09000	0.00009	0.000	17.82	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.21	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.44716	84.34801		11.45367	84.30682		17.28	0.00	0.00	0	48,755.00
R2040	On 04/05/2023	Bond Future	10.17	Call	370.55000	0.37055		381.67000	0.38167	370.550	15.84	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,058.56000	1.05856		1,115.08000	1.11508	1,058.560	16.14	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,440.66000	1.44066		1,509.62000	1.50962	1,440.660	16.37	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,697.85000	1.69785		1,773.08000	1.77308	1,697.850	16.52	0.37	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,029.71000	3.02971		3,110.33000	3.11033	3,029.710	17.25	0.53	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,538.78000	1.53878		1,640.23000	1.64023	1,538.780	18.25	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	677.34000	0.67734		741.92000	0.74192	677.340	19.51	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	313.81000	0.31381		331.57000	0.33157	313.810	20.64	0.08	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.56369	81.49773		11.57043	81.45585		18.21	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.67950	83.08234		11.68652	83.03944		17.17	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.80229	80.19860		11.80960	80.15475		17.90	0.00	0.00	0	3.00
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			11.40513	79.15615		11.39639	79.21319		17.33	0.00	0.00	0	35,997.00
R2044	On 02/02/2023	Bond Future	10.75	Call	0.00000	0.00000		0.04000	0.00004	0.000	16.03	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	0.78000	0.00078		7.06000	0.00706	0.780	16.38	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	6.95000	0.00695		30.29000	0.03029	6.950	16.56	0.02	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	1,898.15000	1.89815		1,981.00000	1.98100	1,898.150	17.74	0.97	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	6.11000	0.00611		22.69000	0.02269	6.110	17.84	0.02	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	0.05000	0.00005		0.88000	0.00088	0.050	18.36	0.00	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.51757	80.66762		11.50846	80.72608		18.46	0.00	80,667.62	1	54,558.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,368.37000	2.36837		2,452.78000	2.45278	2,368.370	18.93	0.41	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,821.79000	1.82179		1,904.02000	1.90402	1,821.790	19.40	0.33	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,393.97000	1.39397		1,471.17000	1.47117	1,393.970	19.87	0.27	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.62956	77.87028		11.62010	77.92995		19.49	0.00	0.00	0	21,473.00
R2044	On 02/11/2023	Bond Future			11.74051	79.38430		11.73073	79.44501		18.40	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.85784	76.55348		11.84770	76.61533		19.20	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			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	
R2048	On 02/02/2023	Bond Future	11.26474	82.96375		11.27595	82.88765		17.06	0.00	0.00	0	54,438.00	
R2048	On 02/02/2023	Bond Future	11.00	Call	15.36000	0.01536	42.09000	0.04209	15.360	16.58	0.04	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,229.42000	2.22942	2,179.82000	2.17982	2,229.420	17.78	0.98	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future	11.36789	80.08951		11.37943	80.01243		19.20	0.00	0.00	0	247,597.00	
R2048	On 03/08/2023	Bond Future	11.47103	81.62588		11.48298	81.54735		19.20	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future	11.57464	78.79382		11.58704	78.71362		19.15	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	11.68147	80.36884		11.69434	80.28697		18.91	0.00	0.00	0	13,000.00	
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	10.96493	69.78702		10.97618	69.72812		15.19	0.00	0.00	0	11,626.00	
R209	On 04/05/2023	Bond Future	11.06925	67.96837		11.08083	67.90869		16.91	0.00	0.00	0	18,758.00	
R209	On 04/05/2023	Bond Future	10.00	Call	417.71000	0.41771	419.36000	0.41936	417.710	15.52	0.16	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,058.41000	1.05841	1,055.26000	1.05526	1,058.410	16.13	0.31	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,145.09000	2.14509	2,133.71000	2.13371	2,145.090	16.91	0.49	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,503.49000	2.50349	2,551.79000	2.55179	2,503.490	16.91	0.51	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,632.85000	3.63285	3,608.28000	3.60828	3,632.850	17.77	0.66	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	450.82000	0.45082	466.22000	0.46622	450.820	19.46	0.13	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future	11.16905	69.30416		11.18103	69.24336		16.90	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	1,011.56000	1.01156	1,007.86000	1.00786	1,011.560	15.78	0.24	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,161.26000	2.16126	2,201.81000	2.20181	2,161.260	16.21	0.40	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future	11.27656	67.50173		11.28900	67.43961		16.67	0.00	0.00	0	5,720.00	
R209	On 01/02/2024	Bond Future	11.38759	68.81925		11.40050	68.75582		16.45	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	222.99267	222.99267		222.75076	222.75076			0.00	0.00	0	118.00	
R210	On 04/05/2023	Bond Future	224.21767	224.21767		223.97213	223.97213			0.00	0.00	0	386.00	
R210	On 03/08/2023	Bond Future	228.67751	228.67751		228.42729	228.42729			0.00	0.00	0	300.00	
R210	On 02/11/2023	Bond Future	230.01943	230.01943		229.76309	229.76309			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	234.56362	234.56362		234.30173	234.30173			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	10.09009	86.31440		10.12645	86.13907		11.19	0.00	0.00	0	20,057.00	
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.87	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	503.74000	0.50374	702.68000	0.70268	503.740	10.41	0.72	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	13.12000	0.01312	62.24000	0.06224	13.120	11.49	0.04	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,624.78000	1.62478	1,474.12000	1.47412	1,624.780	11.72	0.99	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.89	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	10.18994	84.41118	10.22782	84.23294		12.28	0.00	0.00	0	33,266.00
R213	On 03/08/2023			Bond Future	10.28570	86.07000	10.32529	85.88835		11.77	0.00	0.00	0	0.00
R213	On 02/11/2023			Bond Future	10.39680	84.19305	10.43829	84.00769		11.19	0.00	0.00	0	1,911.00
R213	On 01/02/2024			Bond Future	10.51794	85.83693	10.56149	85.64784		10.66	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	11.24998	66.49198	11.25624	66.45803		16.91	0.00	0.00	0	68,050.00
R214	On 02/02/2023	10.90	Call	Bond Future	2.24000	0.00224	10.78000	0.01078	2.240	16.25	0.01	0.00	0	2,300.00
R214	On 02/02/2023	11.60	Call	Bond Future	1,860.21000	1.86021	1,842.42000	1.84242	1,860.210	17.62	0.99	0.00	0	2,300.00
R214	On 04/05/2023			Bond Future	11.35044	64.46394	11.35685	64.42967		18.96	0.00	0.00	0	22,932.00
R214	On 03/08/2023			Bond Future	11.44789	65.73075	11.45450	65.69590		18.98	0.00	0.00	0	2,980.00
R214	On 02/11/2023			Bond Future	11.55450	63.71171	11.56136	63.67607		18.86	0.00	0.00	0	0.00
R214	On 01/02/2024			Bond Future	11.66722	64.95544	11.67434	64.91902		18.65	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
<b>Total for Derivatives :</b>												<b>1,022,674,667.57</b>	<b>6,183</b>	<b>2 016 786.00</b>
<b>Grand Total:</b>												<b>1,022,674,667.57</b>	<b>6,183</b>	<b>2 016 786.00</b>