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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2023

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	879.07900	879.07900		875.13800	875.13800				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	894.37400	894.37400		891.83500	891.83500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	911.94500	911.94500		909.35700	909.35700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	929.69700	929.69700		927.05700	927.05700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	947.87100	947.87100		945.17800	945.17800				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	1,014.56600	1,014.56600		1,022.80600	1,022.80600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,049.61800	1,049.61800		1,042.32100	1,042.32100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,070.23900	1,070.23900		1,062.79900	1,062.79900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,091.07300	1,091.07300		1,083.48600	1,083.48600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,112.40100	1,112.40100		1,104.66500	1,104.66500				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	890.40000	890.40000		887.57500	887.57500				0.00	44,520,000.00	5	0.00
ALBI	On 04/05/2023	Index Future	909.85300	909.85300		904.50900	904.50900				0.00	90,985,300.00	10	106.00
ALBI	On 03/08/2023	Index Future	927.72800	927.72800		922.28000	922.28000				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	945.78800	945.78800		940.23200	940.23200			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	964.27600	964.27600		958.61100	958.61100			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	11.71000	77.79633		11.74678	77.61599			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	11.79453	75.80702		11.89523	75.32242			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	11.93553	77.31462		12.04041	76.82050			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.09014	75.04353		12.19954	74.53948			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.25554	76.52538		12.36977	76.01124			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	12.14500	75.52470		12.18160	75.31543			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.23261	73.01448		12.32256	72.50853			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.36382	74.46677		12.45721	73.95082			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.50613	71.67082		12.60330	71.14450			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.65076	73.08515		12.75179	72.54832			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	878.14000	878.14000		875.30400	875.30400			0.00	834,233,000.00	95	0.00
GOVI	On 04/05/2023	GOVI	897.31000	897.31000		892.00400	892.00400			0.00	0.00	0	842.00
GOVI	On 03/08/2023	GOVI	914.93900	914.93900		909.52900	909.52900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	932.74900	932.74900		927.23300	927.23300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	950.98300	950.98300		945.35700	945.35700			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.18596	166.18596		166.18780	166.18780			0.00	925,988,169.12	5,572	0.00
I2025	On 04/05/2023	Bond Future	169.39724	169.39724		169.39995	169.39995			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	171.02599	171.02599		171.02892	171.02892			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.39415	174.39415		174.39682	174.39682			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.05504	176.05504		176.05747	176.05747			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	120.49532	120.49532		120.52810	120.52810			0.00	99,288,143.68	824	0.00
I2029	On 04/05/2023	Bond Future	121.52711	121.52711		121.56114	121.56114			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.94390	123.94390		123.97866	123.97866			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.05818	125.05818		125.09344	125.09344			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.52984	127.52984		127.56560	127.56560			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	114.69085	114.69085		114.63784	114.63784			0.00	109,529,761.75	955	0.00
I2033	On 04/05/2023	Bond Future	115.52128	115.52128		115.46785	115.46785			0.00	0.00	0	1,548.00

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	117.81852	117.81852		117.76416	117.76416			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	118.72280	118.72280		118.66715	118.66715			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.06935	121.06935		121.01228	121.01228			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	125.93154	125.93154		125.92835	125.92835			0.00	159,051,535.02	1,263	0.00
I2038	On 04/05/2023	Bond Future	128.36498	128.36498		128.36225	128.36225			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	128.96023	128.96023		128.95764	128.95764			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.49975	131.49975		131.49684	131.49684			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.08934	132.08934		132.08626	132.08626			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	112.04276	112.04276		112.39417	112.39417			0.00	614,218,410.32	5,482	0.00
I2046	On 04/05/2023	Bond Future	112.17045	112.17045		112.52920	112.52920			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	114.40117	114.40117		114.76722	114.76722			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.56946	114.56946		114.94249	114.94249			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.83339	116.83339		117.21358	117.21358			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	112.27173	112.27173		112.66586	112.66586			0.00	360,841,340.22	3,214	0.00
I2050	On 04/05/2023	Bond Future	114.44117	114.44117		114.84364	114.84364			0.00	0.00	0	13,224.00
I2050	On 03/08/2023	Bond Future	114.53932	114.53932		114.94993	114.94993			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.79483	116.79483		117.21323	117.21323			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.86590	116.86590		117.29238	117.29238			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	319.13800	319.13800		321.89100	321.89100			0.00	481,898,380.00	151	0.00
IGOV	On 04/05/2023	Index Future	327.85400	327.85400		328.11300	328.11300			0.00	6,557,080.00	2	655.00
IGOV	On 03/08/2023	Index Future	334.37400	334.37400		334.63800	334.63800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	340.96000	340.96000		341.22900	341.22900			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	347.70000	347.70000		347.97400	347.97400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.47000	92.53000		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.49000	92.51000		7.46500	92.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.55000	92.45000		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.55000	92.45000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.55500	92.44500		7.57500	92.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.51000	92.49000		7.54500	92.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.46000	92.54000		7.51000	92.49000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.19500	92.80500		7.28500	92.71500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.12000	92.88000		7.24500	92.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	6.89000	93.11000		7.02500	92.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	6.88000	93.12000		7.02000	92.98000			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			6.89000	93.11000		7.02500	92.97500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			7.99500	109.56039		8.05552	109.35253		4.54	0.00	4,515,969,715.41	41,219	0.00
R186	On 04/05/2023	Bond Future			7.98138	111.77289		8.08467	111.43889		4.62	0.00	1,259,009,832.96	11,264	95,931.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,752.21000	1.75221	1,536.36000	1.53636	1,752.210		4.66	0.69	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	534.21000	0.53421	652.36000	0.65236	534.210		4.66	0.31	0.00	0	200.00
R186	On 03/08/2023	Bond Future			7.98337	108.66469		8.09570	108.32422		4.44	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			7.99100	110.77879		8.11391	110.43154		4.18	0.00	664,672.74	6	1,271.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,802.76000	3.80276	3,540.10000	3.54010	3,802.760		4.62	0.78	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	183.01000	0.18301	214.27000	0.21427	183.010		5.15	0.08	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			7.99716	107.63885		8.13251	107.28462		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			329.17765	329.17765		329.13878	329.13878			0.00	254,454,323.45	773	0.00
R197	On 04/05/2023	Bond Future			335.49816	335.49816		335.50051	335.50051			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.10531	333.10531		333.10804	333.10804			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.66450	339.66450		339.66670	339.66670			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			245.91792	245.91792		245.58938	245.58938			0.00	306,413,728.32	1,246	0.00
R202	On 04/05/2023	Bond Future			250.66984	250.66984		250.33628	250.33628			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.84010	250.84010		250.50014	250.50014			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.77987	255.77987		255.43257	255.43257			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.89084	255.89084		255.53637	255.53637			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			9.48000	92.71761		9.58613	92.21163		9.95	0.00	2,698,453,321.44	29,104	0.00
R2030	On 04/05/2023	Bond Future			9.55351	94.55931		9.68061	93.97100		10.40	0.00	189,118,620.00	2,000	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	941.19000	0.94119	777.92000	0.77792	941.190		10.12	0.31	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	2,000.38000	2.00038	1,719.01000	1.71901	2,000.380		10.30	0.52	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	2,225.70000	2.22570	1,924.32000	1.92432	2,225.700		10.35	0.55	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	2,519.08000	2.51908	2,193.62000	2.19362	2,519.080		10.42	0.59	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	3,162.36000	3.16236	2,791.22000	2.79122	3,162.360		10.59	0.67	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	4,556.81000	4.55681	4,111.89000	4.11189	4,556.810		10.96	0.79	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	5,386.85000	5.38685	4,910.05000	4.91005	5,386.850		11.18	0.84	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	170.40000	0.17040	219.11000	0.21911	170.400		11.86	0.07	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	112.14000	0.11214	146.11000	0.14611	112.140		12.14	0.05	0.00	0	388.00

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R2030	On 04/05/2023	Bond Future	12.04	Put	51.52000	0.05152		69.10000	0.06910	51.520	12.27	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	18.91000	0.01891		26.35000	0.02635	18.910	12.27	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	16.09000	0.01609		22.56000	0.02256	16.090	12.27	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.63820	92.41014		9.77194	91.81037		10.32	0.00	0.00	0	5,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	4,713.83000	4.71383		4,308.83000	4.30883	4,713.830	10.63	0.70	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	5,508.59000	5.50859		5,072.74000	5.07274	5,508.590	10.84	0.75	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	150.20000	0.15020		181.69000	0.18169	150.200	12.09	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	99.38000	0.09938		121.63000	0.12163	99.380	12.09	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			9.72473	94.20787		9.86548	93.59626		9.41	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			9.81898	92.04297		9.96749	91.41929		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			10.18000	91.61465		10.25125	91.22981		11.88	0.00	4,770,099,981.55	52,067	0.00
R2032	On 04/05/2023	Bond Future			10.24521	89.39603		10.35597	88.81081		13.22	0.00	114,426,918.40	1,280	184,971.00
R2032	On 04/05/2023	Bond Future	9.80	Call	1,269.94000	1.26994		0.00000	0.00000	1,269.940	12.60	0.35	31,039,955.17	1,000	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	1,366.67000	1.36667		1,174.78000	1.17478	1,366.670	12.63	0.37	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,754.29000	1.75429		1,524.72000	1.52472	1,754.290	12.75	0.43	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	2,459.48000	2.45948		0.00000	0.00000	2,459.480	13.00	0.53	23,759,253.24	500	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	3,163.15000	3.16315		2,828.08000	2.82808	3,163.150	13.26	0.61	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	3,461.86000	3.46186		3,109.12000	3.10912	3,461.860	13.36	0.64	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,382.19000	1.38219		0.00000	0.00000	1,382.190	13.45	0.34	29,907,500.61	1,000	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	946.92000	0.94692		1,112.76000	1.11276	946.920	13.83	0.25	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	878.63000	0.87863		1,035.27000	1.03527	878.630	13.91	0.23	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	6,305.39000	6.30539		5,835.14000	5.83514	6,305.390	14.30	0.83	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	20.93000	0.02093		27.77000	0.02777	20.930	15.70	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.33976	91.15254		10.45532	90.55593		12.66	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,566.45000	1.56645		1,388.62000	1.38862	1,566.450	12.03	0.32	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	3,104.05000	3.10405		2,818.93000	2.81893	3,104.050	12.48	0.51	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	8,545.52000	8.54552		8,067.02000	8.06702	8,545.520	14.16	0.82	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.44413	88.76755		10.56490	88.15912		12.18	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.55358	90.50077		10.67986	89.88036		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			10.80500	91.07030		10.83637	90.88111		13.35	0.00	8,111,813,761.60	89,072	0.00
R2035	On 02/02/2023	Bond Future	10.64	Call	0.00000	0.00000		6.02000	0.00602	0.000	12.82	0.00	0.00	388	0.00
R2035	On 04/05/2023	Bond Future			10.85675	88.64421		10.94639	88.11240		14.92	0.00	256,890,920.58	2,898	156,214.00
R2035	On 04/05/2023	Bond Future	9.85	Call	517.18000	0.51718		442.19000	0.44219	517.180	13.68	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,422.63000	1.42263		1,256.58000	1.25658	1,422.630	14.14	0.35	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,727.89000	1.72789		1,536.99000	1.53699	1,727.890	14.29	0.40	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,856.35000	1.85635		1,655.70000	1.65570	1,856.350	14.36	0.42	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	3,239.59000	3.23959		2,952.04000	2.95204	3,239.590	14.99	0.58	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,670.68000	3.67068		3,361.39000	3.36139	3,670.680	15.17	0.62	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	866.70000	0.86670		994.41000	0.99441	866.700	16.13	0.21	0.00	0	1,035.00

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
R2035	On 04/05/2023	Bond Future	11.87	Put	795.30000	0.79530		914.69000	0.91469	795.300	16.24	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	376.44000	0.37644		441.60000	0.44160	376.440	17.10	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	137.24000	0.13724		165.19000	0.16519	137.240	17.88	0.04	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			10.95998	90.38588		11.05314	89.84373		14.88	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future			11.07514	87.64213		11.17207	87.08926		14.72	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.19850	89.35365		11.29949	88.78982		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			11.05000	82.21339		11.08631	81.99255		15.19	0.00	3,191,606,013.19	38,821	0.00
R2037	On 04/05/2023	Bond Future			11.10150	84.15534		11.20134	83.55689		16.16	0.00	14,643,029.16	174	61,242.00
R2037	On 04/05/2023	Bond Future	10.95	Call	2,210.45000	2.21045		1,959.79000	1.95979	2,210.450	15.70	0.46	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,446.78000	2.44678		2,178.70000	2.17870	2,446.780	15.82	0.49	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	5,191.48000	5.19148		4,777.79000	4.77779	5,191.480	17.03	0.73	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,033.66000	1.03366		1,193.80000	1.19380	1,033.660	17.30	0.23	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	92.32000	0.09232		114.22000	0.11422	92.320	19.38	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.21198	81.55136		11.31565	80.94125		16.97	0.00	0.00	0	71,091.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,591.35000	1.59135		1,427.64000	1.42764	1,591.350	15.86	0.29	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	3,178.16000	3.17816		2,909.62000	2.90962	3,178.160	16.33	0.47	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.32200	83.13768		11.42958	82.51549		15.99	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.43883	80.50598		11.55062	79.87150		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			11.21000	83.54832		11.24130	83.34414		16.23	0.00	7,206,878,083.20	86,260	0.00
R2040	On 04/05/2023	Bond Future			11.27084	85.47597		11.35504	84.93433		17.28	0.00	0.00	0	49,088.00
R2040	On 04/05/2023	Bond Future	10.17	Call	504.03000	0.50403		435.99000	0.43599	504.030	15.84	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,360.75000	1.36075		1,208.93000	1.20893	1,360.750	16.14	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,815.92000	1.81592		1,628.34000	1.62834	1,815.920	16.37	0.39	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,117.09000	2.11709		1,908.10000	1.90810	2,117.090	16.52	0.43	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,628.80000	3.62880		3,333.19000	3.33319	3,628.800	17.25	0.59	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,203.30000	1.20330		1,357.68000	1.35768	1,203.300	18.25	0.25	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	506.46000	0.50646		584.11000	0.58411	506.460	19.51	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	226.29000	0.22629		265.66000	0.26566	226.290	20.64	0.06	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.38075	82.64755		11.46812	82.09528		18.21	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.48978	84.25504		11.58035	83.69193		17.17	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.60523	81.39485		11.69927	80.82056		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			11.28000	79.97927		11.32125	79.70636		17.33	0.00	2,879,013,782.19	35,997	0.00
R2044	On 04/05/2023	Bond Future			11.34157	81.81004		11.43085	81.22709		18.46	0.00	818,100.40	10	55,877.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,906.42000	1.90642		2,133.58000	2.13358	1,906.420	18.93	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,442.90000	1.44290		1,628.30000	1.62830	1,442.900	19.40	0.28	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,087.01000	1.08701		1,236.49000	1.23649	1,087.010	19.87	0.22	0.00	0	1,500.00

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 03/08/2023	Bond Future			11.44711	79.03478		11.53966	78.44049		19.49	0.00	0.00	0	21,473.00
R2044	On 02/11/2023	Bond Future			11.55146	80.57198		11.64732	79.96600		18.40	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.66165	77.76499		11.76109	77.14699		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
R2048	On 02/02/2023	Bond Future			11.14000	83.81920		11.18115	83.53523		17.06	0.00	4,538,222,945.60	54,143	0.00
R2048	On 04/05/2023	Bond Future			11.19241	81.27815		11.28153	80.67060		19.20	0.00	1,113,510,655.00	13,700	239,312.00
R2048	On 04/05/2023	Bond Future	10.40	Call	920.57000	0.92057		799.16000	0.79916	920.570	17.62	0.23	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	2,693.84000	2.69384		2,425.41000	2.42541	2,693.840	18.48	0.48	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.28927	82.83756		11.38158	82.21812		19.20	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.38637	80.02960		11.48194	79.39802		19.15	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.48630	81.62934		11.58533	80.98529		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			10.84000	70.44599		10.87620	70.25413		15.19	0.00	819,005,079.74	11,626	0.00
R209	On 04/05/2023	Bond Future			10.87808	68.96425		10.97759	68.44333		16.91	0.00	21,723,738.75	315	19,105.00
R209	On 04/05/2023	Bond Future	10.00	Call	579.56000	0.57956		489.23000	0.48923	579.560	15.52	0.20	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,376.99000	1.37699		1,202.16000	1.20216	1,376.990	16.13	0.37	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,644.29000	2.64429		2,374.19000	2.37419	2,644.290	16.91	0.56	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,006.81000	2.00681		2,257.63000	2.25763	2,006.810	16.91	0.44	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	4,294.42000	4.29442		3,940.30000	3.94030	4,294.420	17.77	0.72	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	324.01000	0.32401		385.88000	0.38588	324.010	19.46	0.10	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			10.97123	70.31930		11.07421	69.78821		16.90	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	1,256.64000	1.25664		1,123.17000	1.12317	1,256.640	15.78	0.28	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,578.91000	2.57891		2,353.89000	2.35389	2,578.910	16.21	0.45	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.07156	68.53710		11.17824	67.99557		16.67	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.17509	69.87535		11.28564	69.32309		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			222.96272	222.96272		222.99373	222.99373			0.00	26,309,600.96	118	0.00
R210	On 04/05/2023	Bond Future			224.18263	224.18263		224.21544	224.21544			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future			228.64089	228.64089		228.67457	228.67457			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			229.98355	229.98355		230.01739	230.01739			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.52853	234.52853		234.56274	234.56274			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			9.95000	86.99437		10.01123	86.69631		11.19	0.00	1,738,321,501.34	19,982	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
R213	On 04/05/2023	Bond Future	9.99180	85.35144		10.10787	84.79902		12.28	0.00	29,104,841.04	341	33,682.00
R213	On 03/08/2023	Bond Future	10.07863	87.02833		10.19995	86.46517		11.77	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.17990	85.17060		10.30692	84.59638		11.19	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future	10.29030	86.83419		10.42356	86.24858		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	11.12500	67.17567		11.16121	66.97642		16.91	0.00	4,571,304,343.50	68,050	0.00
R214	On 04/05/2023	Bond Future	11.16988	65.44130		11.25889	64.95660		18.96	0.00	11,452,227.50	175	23,123.00
R214	On 03/08/2023	Bond Future	11.26129	66.72707		11.35328	66.23288		18.98	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.36143	64.72786		11.45658	64.22393		18.86	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.46725	65.99189		11.56576	65.47802		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
Total for Derivatives :											52,451,047,567.15	581,102	1 387 460.00
Grand Total:											52,451,047,567.15	581,102	1 387 460.00