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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2023

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	869.14800	869.14800		870.16200	870.16200			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	885.95500	885.95500		887.01000	887.01000			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	903.68200	903.68200		904.76400	904.76400			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	921.74200	921.74200		922.84500	922.84500			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	940.14200	940.14200		941.26300	941.26300			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,007.78800	1,007.78800		1,012.43200	1,012.43200			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,027.27600	1,027.27600		1,032.03600	1,032.03600			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,047.83100	1,047.83100		1,052.69200	1,052.69200			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,068.77200	1,068.77200		1,073.72900	1,073.72900			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,090.10700	1,090.10700		1,095.15800	1,095.15800			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	878.05600	878.05600		884.51300	884.51300			0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	895.03500	895.03500		901.64000	901.64000			0.00	0.00	0	17.00
ALBI	On	03/08/2023	Index Future	912.94400	912.94400		919.68700	919.68700			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	931.18900	931.18900		938.06500	938.06500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	949.77800	949.77800		956.78700	956.78700			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	12.03672	76.21492		11.89736	76.88382			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.19288	73.91480		12.04756	74.59745			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34466	75.41203		12.19318	76.10868			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.50830	73.14169		12.35031	73.85239			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.68533	74.61583		12.52037	75.34076			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	12.36234	74.29633		12.20771	75.16674			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.50684	71.48991		12.34593	72.37802			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64370	72.93849		12.47655	73.84473			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.79016	70.15012		12.61629	71.07462			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.94053	71.56317		12.75977	72.50620			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	865.88100	865.88100		872.20500	872.20500			0.00	0.00	0	846.00
GOVI	On 04/05/2023	GOVI	882.62500	882.62500		889.09300	889.09300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	900.28500	900.28500		906.88800	906.88800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	918.27800	918.27800		925.01200	925.01200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	936.60800	936.60800		943.47300	943.47300			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.30207	166.30207		166.30036	166.30036			0.00	0.00	0	6,560.00
I2025	On 04/05/2023	Bond Future	169.56205	169.56205		169.56172	169.56172			0.00	0.00	0	4,799.00
I2025	On 03/08/2023	Bond Future	171.25219	171.25219		171.25221	171.25221			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.71340	174.71340		174.71331	174.71331			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.44661	176.44661		176.44624	176.44624			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	120.88006	120.88006		121.08301	121.08301			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.95420	121.95420		122.16217	122.16217			0.00	0.00	0	213.00
I2029	On 03/08/2023	Bond Future	124.42405	124.42405		124.63648	124.63648			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
I2029	On 02/11/2023	Bond Future	125.60959	125.60959		125.82623	125.82623			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.14352	128.14352		128.36431	128.36431			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	117.11154	117.11154		117.10680	117.10680			0.00	0.00	0	7,011.00
I2033	On 04/05/2023	Bond Future	118.02122	118.02122		118.01735	118.01735			0.00	0.00	0	299.00
I2033	On 03/08/2023	Bond Future	120.41134	120.41134		120.40761	120.40761			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.42537	121.42537		121.42149	121.42149			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.87492	123.87492		123.87087	123.87087			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	129.47327	129.47327		129.78347	129.78347			0.00	0.00	0	2,363.00
I2038	On 04/05/2023	Bond Future	132.01141	132.01141		132.32867	132.32867			0.00	0.00	0	2,863.00
I2038	On 03/08/2023	Bond Future	132.72321	132.72321		133.04714	133.04714			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.40551	135.40551		135.73598	135.73598			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.12150	136.12150		136.45853	136.45853			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	116.68477	116.68477		116.67992	116.67992			0.00	0.00	0	8,854.00
I2046	On 04/05/2023	Bond Future	116.93663	116.93663		116.93252	116.93252			0.00	0.00	0	10,850.00
I2046	On 03/08/2023	Bond Future	119.30501	119.30501		119.30109	119.30109			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.62763	119.62763		119.62350	119.62350			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.04034	122.04034		122.03600	122.03600			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	117.48304	117.48304		117.49904	117.49904			0.00	0.00	0	4,161.00
I2050	On 04/05/2023	Bond Future	119.78577	119.78577		119.80314	119.80314			0.00	0.00	0	9,967.00
I2050	On 03/08/2023	Bond Future	120.03130	120.03130		120.04939	120.04939			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.45719	122.45719		122.47559	122.47559			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.68437	122.68437		122.70281	122.70281			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	328.85400	328.85400		328.98200	328.98200			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	335.29500	335.29500		335.43300	335.43300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	342.08300	342.08300		342.22700	342.22700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	348.99800	348.99800		349.14400	349.14400			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	356.04100	356.04100		356.18900	356.18900			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.30500	92.69500		7.31500	92.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.57000	92.43000		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.59500	92.40500		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.71000	92.29000		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71000	92.29000		7.66500	92.33500			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 21/06/2023	Jibar Tradeable Future			7.73500	92.26500		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.66000	92.34000		7.61000	92.39000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.36500	92.63500		7.33000	92.67000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.28500	92.71500		7.18500	92.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.21000	92.79000		7.11500	92.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.19000	92.81000		7.06000	92.94000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.28500	92.71500		7.19000	92.81000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.27976	108.58668		8.23987	108.72242		4.77	0.00	54,293,340.00	500	57,099.00
R186	On 04/05/2023	Bond Future			8.31826	110.68831		8.27476	110.82759		4.86	0.00	0.00	0	38,853.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,242.96000	1.24296	0.00000	0.00000	1,242.960	1,242.960	4.90	0.52	11,574,296.97	200	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,109.54000	1.10954	0.00000	0.00000	1,109.540	1,109.540	4.90	0.48	10,539,377.03	200	200.00
R186	On 03/08/2023	Bond Future			8.33655	107.59878		8.28915	107.74106		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.35713	109.74856		8.30530	109.89364		4.39	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,158.11000	3.15811	3,267.20000	3.26720	3,158.110	3,158.110	4.82	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	354.28000	0.35428	341.19000	0.34119	354.280	354.280	5.35	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.38313	106.63263		8.32614	106.78044		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			328.90691	328.90691	328.77280	328.77280				0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.35407	335.35407	335.22007	335.22007				0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.08063	333.08063	332.94458	332.94458				0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.81216	339.81216	339.67316	339.67316				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			251.54009	251.54009	251.52994	251.52994				0.00	0.00	0	1,515.00
R202	On 04/05/2023	Bond Future			256.47063	256.47063	256.46252	256.46252				0.00	0.00	0	4,448.00
R202	On 03/08/2023	Bond Future			256.84984	256.84984	256.84183	256.84183				0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.04085	262.04085	262.03272	262.03272				0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.37105	262.37105	262.36235	262.36235				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
R203	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			9.88471	90.80674	9.80008	91.20218			10.02	0.00	0.00	0	50,778.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.02000	0.00002	0.21000	0.00021	0.020	0.020	6.70	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	3.35000	0.00335	12.73000	0.01273	3.350	3.350	7.77	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,406.73000	1.40673	1,204.22000	1.20422	1,406.730	1,406.730	9.75	0.70	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	680.54000	0.68054	943.34000	0.94334	680.540	680.540	10.24	0.45	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	9.94	Put	701.04000	0.70104		606.18000	0.60618	701.040	10.55	0.45	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	10.40000	0.01040		12.57000	0.01257	10.400	13.31	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	6,519.07000	6.51907		6,916.02000	6.91602	6,519.070	13.67	0.99	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	7,358.77000	7.35877		7,755.15000	7.75515	7,358.770	14.06	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			9.98862	92.56471		9.89955	92.96858		10.42	0.00	30,083,530.75	325	67,234.00
R2030	On 04/05/2023	Bond Future	9.03	Call	568.19000	0.56819		676.50000	0.67650	568.190	10.13	0.20	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,287.86000	1.28786		1,471.54000	1.47154	1,287.860	10.31	0.37	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,451.07000	1.45107		1,647.91000	1.64791	1,451.070	10.37	0.40	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,667.35000	1.66735		1,880.12000	1.88012	1,667.350	10.44	0.44	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,156.20000	2.15620		2,399.73000	2.39973	2,156.200	10.61	0.52	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,278.08000	3.27808		3,573.04000	3.57304	3,278.080	10.98	0.65	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,979.07000	3.97907		4,296.99000	4.29699	3,979.070	11.20	0.71	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	471.45000	0.47145		432.63000	0.43263	471.450	11.88	0.15	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	336.30000	0.33630		309.01000	0.30901	336.300	12.16	0.11	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	181.69000	0.18169		166.93000	0.16693	181.690	12.29	0.07	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	82.60000	0.08260		75.89000	0.07589	82.600	12.29	0.03	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	72.76000	0.07276		66.86000	0.06686	72.760	12.29	0.03	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.08844	90.41034		9.99463	90.82249		9.88	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,421.68000	3.42168		3,690.90000	3.69090	3,421.680	10.19	0.59	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,110.29000	4.11029		4,402.49000	4.40249	4,110.290	10.40	0.65	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	275.25000	0.27525		253.21000	0.25321	275.250	11.64	0.08	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	188.98000	0.18898		173.42000	0.17342	188.980	11.64	0.06	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.18734	92.21661		10.08863	92.63694		9.35	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.29787	90.05063		10.19374	90.47923		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			10.49154	89.94802		10.40209	90.42229		11.99	0.00	0.00	0	71,008.00
R2032	On 02/02/2023	Bond Future	9.31	Call	0.04000	0.00004		0.38000	0.00038	0.040	8.73	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	0.19000	0.00019		1.37000	0.00137	0.190	8.44	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	50.60000	0.05060		117.41000	0.11741	50.600	10.03	0.06	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	2,017.94000	2.01794		1,718.52000	1.71852	2,017.940	10.89	0.79	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	327.53000	0.32753		533.47000	0.53347	327.530	11.10	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.30	Call	466.61000	0.46661		713.72000	0.71372	466.610	11.36	0.33	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	10.50	Put	906.11000	0.90611		771.19000	0.77119	906.110	11.99	0.49	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,501.11000	1.50111		1,898.59000	1.89859	1,501.110	12.48	0.66	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.45	Put	41.14000	0.04114		42.98000	0.04298	41.140	14.51	0.04	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.50	Put	34.18000	0.03418		36.35000	0.03635	34.180	14.63	0.03	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.84	Put	8.89000	0.00889		10.80000	0.01080	8.890	15.35	0.01	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	0.13000	0.00013		0.25000	0.00025	0.130	16.75	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.60196	87.52912		10.50847	88.01332		13.40	0.00	8,052,679.04	92	129,096.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,272.57000	1.27257		1,469.91000	1.46991	1,272.570	12.93	0.33	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,374.70000	2.37470		2,655.29000	2.65529	2,374.700	13.43	0.49	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,615.56000	2.61556		2,910.14000	2.91014	2,615.560	13.53	0.52	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	1,635.57000	1.63557	1,506.63000	1.50663	1,635.570	14.07	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,033.73000	5.03373	5,422.74000	5.42274	5,033.730	14.45	0.73	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	80.48000	0.08048	74.21000	0.07421	80.480	15.84	0.03	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.70566	89.28147	10.60803	89.77559		12.64	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1,143.88000	1.14388	1,293.39000	1.29339	1,143.880	12.01	0.25	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,379.12000	2.37912	2,616.57000	2.61657	2,379.120	12.46	0.42	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,179.71000	7.17971	7,578.28000	7.57828	7,179.710	14.12	0.76	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.81716	86.90586	10.71515	87.40981		12.10	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.93618	88.63849	10.82954	89.15234		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			11.06345	89.52875	10.92876	90.32726		13.46	0.00	87,917,232.50	982	112,524.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	0.50000	0.00050	3.72000	0.00372	0.500	12.27	0.00	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	1.14000	0.00114	7.11000	0.00711	1.140	12.36	0.00	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	32.86000	0.03286	101.62000	0.10162	32.860	12.81	0.03	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	226.67000	0.22667	466.72000	0.46672	226.670	13.30	0.17	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	2,672.19000	2.67219	2,127.18000	2.12718	2,672.190	13.33	0.82	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,034.94000	1.03494	1,564.83000	1.56483	1,034.940	13.93	0.49	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	1,085.18000	1.08518	822.98000	0.82298	1,085.180	13.95	0.50	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	42.21000	0.04221	35.01000	0.03501	42.210	15.38	0.04	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	0.04000	0.00004	0.06000	0.00006	0.040	16.52	0.00	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.17815	86.75848	11.03806	87.57327		15.06	0.00	87,105,513.92	1,004	138,370.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	389.03000	0.38903	522.23000	0.52223	389.030	13.88	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,065.68000	1.06568	1,334.36000	1.33436	1,065.680	14.31	0.27	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,399.34000	1.39934	1,718.34000	1.71834	1,399.340	14.52	0.33	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,857.99000	2.85799	3,334.69000	3.33469	2,857.990	15.31	0.51	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,567.34000	1.56734	1,368.63000	1.36863	1,567.340	16.23	0.31	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	785.98000	0.78598	681.57000	0.68157	785.980	17.18	0.17	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	342.06000	0.34206	295.06000	0.29506	342.060	17.95	0.08	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.28848	88.49521	11.14280	89.32643		14.82	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.40886	85.75939	11.25730	86.60722		14.61	0.00	0.00	0	123.00	
R2035	On 01/02/2024	Bond Future			11.53970	87.46940	11.38182	88.33400		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			11.25175	80.99733	11.10697	81.86729		15.25	0.00	136,156,511.73	1,681	91,325.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	686.56000	0.68656	1,158.91000	1.15891	686.560	15.43	0.37	0.00	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	100.56000	0.10056	76.55000	0.07655	100.560	16.99	0.07	0.00	0	577.00	
R2037	On 04/05/2023	Bond Future			11.36914	82.56539	11.21879	83.45295		16.25	0.00	143,168,386.26	1,734	43,575.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,792.21000	1.79221	2,189.70000	2.18970	1,792.210	15.81	0.38	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,987.84000	1.98784	2,409.80000	2.40980	1,987.840	15.92	0.41	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,340.65000	4.34065	4,965.47000	4.96547	4,340.650	17.10	0.64	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,695.79000	1.69579	1,467.29000	1.46729	1,695.790	17.35	0.32	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	223.69000	0.22369	189.54000	0.18954	223.690	19.38	0.06	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 03/08/2023	Bond Future	11.48471	79.96051		11.32851	80.86603		16.85	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	11.59754	81.55790		11.43550	82.48145		15.81	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	11.71912	78.92879		11.55077	79.87065		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	11.39636	82.34402		11.23141	83.40857		16.26	0.00	123,186,653.92	1,496	118,457.00
R2040	On 02/02/2023	Bond Future	10.21	Call	1.17000	0.00117	9.05000	0.00905	1.170	14.74	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	234.28000	0.23428	541.97000	0.54197	234.280	15.74	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	607.48000	0.60748	1,129.37000	1.12937	607.480	16.15	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	129.35000	0.12935	89.65000	0.08965	129.350	17.83	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	58.30000	0.05830	41.68000	0.04168	58.300	18.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.51216	83.93820		11.34103	85.02408		17.34	0.00	130,943,592.00	1,560	18,586.00
R2040	On 04/05/2023	Bond Future	10.17	Call	439.41000	0.43941	618.33000	0.61833	439.410	15.99	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,185.05000	1.18505	1,540.86000	1.54086	1,185.050	16.55	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,575.32000	1.57532	2,000.72000	2.00072	1,575.320	16.82	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,833.89000	1.83389	2,300.01000	2.30001	1,833.890	16.99	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,131.49000	3.13149	3,757.91000	3.75791	3,131.490	17.73	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,954.24000	1.95424	1,661.56000	1.66156	1,954.240	18.70	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	951.93000	0.95193	800.25000	0.80025	951.930	19.91	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	460.75000	0.46075	383.87000	0.38387	460.750	20.68	0.00	0	486.00
R2040	On 03/08/2023	Bond Future	11.62623	81.11036		11.44860	82.21817		18.03	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	11.73722	82.73072		11.55312	83.86060		16.94	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future	11.85645	79.87459		11.66536	81.02692		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	11.42001	79.05921		11.26006	80.11176		17.35	0.00	772,250,363.28	9,768	67,437.00
R2044	On 02/02/2023	Bond Future	10.75	Call	69.27000	0.06927	208.39000	0.20839	69.270	16.42	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	262.38000	0.26238	583.16000	0.58316	262.380	16.86	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	405.83000	0.40583	817.26000	0.81726	405.830	17.06	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,323.95000	2.32395	3,213.72000	3.21372	2,323.950	18.26	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	457.20000	0.45720	318.24000	0.31824	457.200	18.36	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	193.73000	0.19373	136.41000	0.13641	193.730	18.87	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future	11.52971	80.58982		11.36392	81.66344		18.52	0.00	789,296,697.08	9,794	23,048.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,716.26000	2.71626	2,342.65000	2.34265	2,716.260	19.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,149.65000	2.14965	1,844.19000	1.84419	2,149.650	19.88	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,695.31000	1.69531	1,448.11000	1.44811	1,695.310	20.34	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future	11.63751	77.82018		11.46560	78.91546		19.28	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	11.74204	79.37481		11.56405	80.49194		18.14	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	11.85400	76.57689		11.66945	77.71622		17.96	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	11.23776	83.14742		11.08275	84.21722		17.09	0.00	1,272,404,968.26	15,303	85,271.00

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	11.00	Call	581.43000	0.58143	1,077.80000	1.07780	581.430	17.09	0.30	0.00	0	2,900.00	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,834.24000	2.83424	3,778.24000	3.77824	2,834.240	18.29	0.78	0.00	0	2,900.00	
R2048	On 04/05/2023	Bond Future			11.33679	80.29791	11.17625	81.38918		19.25	0.00	1,231,529,045.67	15,337	204,941.00	
R2048	On 03/08/2023	Bond Future			11.43436	81.86772	11.26807	82.98102		19.02	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.53022	79.08232	11.35816	80.21773		18.84	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.63027	80.69606	11.45209	81.85400		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			11.08478	69.16317	10.93492	69.94450		15.28	0.00	73,105,470.69	1,057	14,349.00	
R209	On 04/05/2023	Bond Future			11.18986	67.35042	11.03458	68.14747		17.04	0.00	67,687,172.10	1,005	15,448.00	
R209	On 04/05/2023	Bond Future	10.00	Call	437.68000	0.43768	593.98000	0.59398	437.680	15.72	0.15	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	1,042.01000	1.04201	1,323.08000	1.32308	1,042.010	16.29	0.29	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.00	Call	2,049.61000	2.04961	2,468.50000	2.46850	2,049.610	17.04	0.46	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	3,025.96000	3.02596	2,647.80000	2.64780	3,025.960	17.04	0.54	0.00	0	6,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	3,431.00000	3.43100	3,971.85000	3.97185	3,431.000	17.87	0.61	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	665.95000	0.66595	566.15000	0.56615	665.950	19.52	0.17	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.28901	68.69875	11.12823	69.51191		16.81	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future			11.39362	66.92027	11.22708	67.74963		16.52	0.00	0.00	0	5,720.00	
R209	On 01/02/2024	Bond Future			11.50314	68.25448	11.33059	69.10030		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			223.41527	223.41527	223.40991	223.40991			0.00	0.00	0	372.00	
R210	On 04/05/2023	Bond Future			224.70908	224.70908	224.70555	224.70555			0.00	0.00	0	72.00	
R210	On 03/08/2023	Bond Future			229.26008	229.26008	229.25687	229.25687			0.00	0.00	0	0.00	
R210	On 02/11/2023	Bond Future			230.72748	230.72748	230.72405	230.72405			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			235.38151	235.38151	235.37765	235.37765			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			10.30179	85.30008	10.22747	85.65437		11.30	0.00	1,151,636,380.08	13,501	20,519.00	
R213	On 02/02/2023	Bond Future	9.16	Call	0.01000	0.00001	0.14000	0.00014	0.010	7.59	0.00	0.00	0	476.00	
R213	On 02/02/2023	Bond Future	10.01	Put	1,671.76000	1.67176	1,470.58000	1.47058	1,671.760	10.50	0.76	0.00	0	476.00	
R213	On 02/02/2023	Bond Future	10.35	Put	741.54000	0.74154	662.55000	0.66255	741.540	11.60	0.45	0.00	0	476.00	
R213	On 02/02/2023	Bond Future	10.43	Call	1,203.83000	1.20383	1,499.68000	1.49968	1,203.830	11.85	0.61	0.00	0	912.00	
R213	On 02/02/2023	Bond Future	12.20	Put	1.09000	0.00109	1.83000	0.00183	1.090	16.09	0.00	0.00	0	912.00	
R213	On 04/05/2023	Bond Future			10.40636	83.39932	10.32857	83.76122		12.38	0.00	1,125,974,219.32	13,501	31,252.00	
R213	On 03/08/2023	Bond Future			10.50530	85.06871	10.42391	85.43803		11.51	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future			10.61681	83.21606	10.53160	83.59272		11.07	0.00	0.00	0	1,911.00	

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 01/02/2024	Bond Future			10.74065	84.87562		10.65128	85.25969		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			11.29442	66.25160		11.12945	67.15114		16.93	0.00	61,680,239.60	931	71,567.00
R214	On 02/02/2023	Bond Future	10.90	Call	245.38000	0.24538		539.13000	0.53913	245.380	16.74	0.19	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,025.35000	2.02535		2,795.45000	2.79545	2,025.350	18.12	0.74	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.39320	64.23586		11.22262	65.15342		19.00	0.00	36,485,968.48	568	20,456.00
R214	On 03/08/2023	Bond Future			11.48762	65.52172		11.31128	66.45778		18.78	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.58911	63.53220		11.40678	64.48691		18.58	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.69785	64.79900		11.50912	65.77269		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 :													7,405,071,638.68	90,539	1 732 796.00
Grand Total:													7,405,071,638.68	90,539	1 732 796.00