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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2023

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	874.31600	874.31600		872.10200	872.10200			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	891.14600	891.14600		888.89700	888.89700			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	909.34900	909.34900		907.05700	907.05700			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	928.40100	928.40100		926.06300	926.06300			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	946.08900	946.08900		943.70200	943.70200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,022.08000	1,022.08000		1,019.34500	1,019.34500			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,041.75500	1,041.75500		1,038.97500	1,038.97500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,063.03400	1,063.03400		1,060.20100	1,060.20100			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,085.30600	1,085.30600		1,082.41600	1,082.41600			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,105.98300	1,105.98300		1,103.03300	1,103.03300			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	889.72300	889.72300		887.67500	887.67500			0.00	160,150,140.00	18	15.0
ALBI	On	04/05/2023	Index Future	906.85000	906.85000		904.76900	904.76900			0.00	163,233,000.00	18	96.0
ALBI	On	03/08/2023	Index Future	925.37400	925.37400		923.25400	923.25400			0.00	0.00	0	0.0

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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
ALBI	On 02/11/2023		Index Future		944.76200	944.76200	942.59900	942.59900			0.00	0.00	0	0.0
ALBI	On 01/02/2024		Index Future		962.76100	962.76100	960.55300	960.55300			0.00	0.00	0	0.0
ES26A	On 02/04/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023		Bond Future		11.69235	77.88308	11.74430	77.62813			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future		11.83585	75.60765	11.88983	75.34830			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		11.96597	77.17074	12.02212	76.90635			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.09738	75.01003	12.15585	74.74022			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.27216	76.45027	12.33330	76.17486			0.00	0.00	0	0.0
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023		Bond Future		12.11110	75.71941	12.14279	75.53737			0.00	0.00	0	0.0
ES42	On 04/05/2023		Bond Future		12.24701	72.93309	12.27984	72.74809			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.36832	74.44177	12.40233	74.25328			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.49042	71.75651	12.52573	71.56414			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		12.64209	73.13153	12.67889	72.93500			0.00	0.00	0	0.0
ES42	On 25/04/2042		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023		GOVI		877.34800	877.34800	875.34700	875.34700			0.00	0.00	0	139.0
GOVI	On 04/05/2023		GOVI		894.23700	894.23700	892.20400	892.20400			0.00	0.00	0	799.0
GOVI	On 03/08/2023		GOVI		912.50200	912.50200	910.43200	910.43200			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		931.62100	931.62100	929.50900	929.50900			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		949.37000	949.37000	947.21300	947.21300			0.00	0.00	0	0.0
I2025	On 02/02/2023		Bond Future		166.25839	166.25839	166.25689	166.25689			0.00	99,755,034.00	600	5,972.0
I2025	On 04/05/2023		Bond Future		169.50019	169.50019	169.49992	169.49992			0.00	101,700,114.00	600	5,237.0
I2025	On 03/08/2023		Bond Future		171.26287	171.26287	171.26321	171.26321			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future		174.89088	174.89088	174.89154	174.89154			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.47317	176.47317	176.47297	176.47297			0.00	0.00	0	0.0
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023		Bond Future		120.58538	120.58538	120.58150	120.58150			0.00	33,763,906.40	280	824.0
I2029	On 04/05/2023		Bond Future		121.64000	121.64000	121.63693	121.63693			0.00	34,059,200.00	280	1,045.0
I2029	On 03/08/2023		Bond Future		124.15396	124.15396	124.15138	124.15138			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future		125.45630	125.45630	125.45387	125.45387			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		127.87202	127.87202	127.86887	127.86887			0.00	0.00	0	0.0
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023		Bond Future		115.32597	115.32597	115.21952	115.21952			0.00	50,743,426.80	440	955.0
I2033	On 04/05/2023		Bond Future		116.18881	116.18881	116.08115	116.08115			0.00	51,123,076.40	440	1,470.0

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	118.58990	118.58990		118.48050	118.48050				0.00	0.00	0	6,141.0
I2033	On 02/11/2023	Bond Future	119.68445	119.68445		119.57289	119.57289				0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.98921	121.98921		121.87497	121.87497				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	126.89799	126.89799		129.14077	129.14077				0.00	35,531,437.20	280	1,263.0
I2038	On 04/05/2023	Bond Future	129.37247	129.37247		131.65990	131.65990				0.00	36,224,291.60	280	4,627.0
I2038	On 03/08/2023	Bond Future	130.08831	130.08831		132.42359	132.42359				0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	132.84431	132.84431		135.22925	135.22925				0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	133.39274	133.39274		135.82293	135.82293				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future	112.37394	112.37394		113.80190	113.80190				0.00	0.00	0	5,482.0
I2046	On 04/05/2023	Bond Future	112.52767	112.52767		113.98425	113.98425				0.00	0.00	0	17,311.0
I2046	On 03/08/2023	Bond Future	114.85348	114.85348		116.34064	116.34064				0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	115.20057	115.20057		116.71940	116.71940				0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	117.41739	117.41739		118.96502	118.96502				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	114.25397	114.25397		113.84369	113.84369				0.00	0.00	0	3,214.0
I2050	On 04/05/2023	Bond Future	116.48180	116.48180		116.06432	116.06432				0.00	0.00	0	13,174.0
I2050	On 03/08/2023	Bond Future	116.71076	116.71076		116.28514	116.28514				0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	119.18345	119.18345		118.74890	118.74890				0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	119.24031	119.24031		118.79686	118.79686				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future	323.51400	323.51400		324.69100	324.69100				0.00	0.00	0	151.0
IGOV	On 04/05/2023	Index Future	329.82200	329.82200		331.02400	331.02400				0.00	0.00	0	654.0
IGOV	On 03/08/2023	Index Future	336.63700	336.63700		337.86600	337.86600				0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	343.76800	343.76800		345.02300	345.02300				0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	350.39300	350.39300		351.67100	351.67100				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.43500	92.56500		7.58500	92.41500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47000	92.53000		7.61000	92.39000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.57500	92.42500		7.69500	92.30500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.63000	92.37000		7.71000	92.29000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.62000	92.38000		7.72500	92.27500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.56500	92.43500		7.67000	92.33000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.52500	92.47500		7.65000	92.35000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.33500	92.66500		7.42500	92.57500				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.24500	92.75500		7.38500	92.61500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.10000	92.90000		7.15500	92.84500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.10000	92.90000		7.17000	92.83000				0.00	0.00	0	68.0

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			7.11500		92.88500		7.18000	92.82000			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.08909		109.23744		8.17022	108.95994		4.69	0.00	13,654,680.00	125	42,419.0
R186	On 04/05/2023	Bond Future			8.11524		111.34029		8.20287	111.05827		4.79	0.00	13,917,536.25	125	100,269.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,543.34000		1.54334		1,380.58000	1.38058	1,543.340	4.83	0.62	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	757.94000		0.75794		877.20000	0.87720	757.940	4.83	0.38	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.10069		108.30913		8.19585	108.02182		4.51	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.06137		110.57981		8.16533	110.28669		4.29	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,698.13000		3.69813		3,482.50000	3.48250	3,698.130	4.72	0.76	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	225.49000		0.22549		255.89000	0.25589	225.490	5.25	0.09	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.09712		107.37710		8.21179	107.07782		3.99	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			329.02534		329.02534		329.01846	329.01846			0.00	0.00	0	877.0
R197	On 04/05/2023	Bond Future			335.44087		335.44087		335.43630	335.43630			0.00	0.00	0	282.0
R197	On 03/08/2023	Bond Future			333.30554		333.30554		333.30209	333.30209			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.36720		340.36720		340.36429	340.36429			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			247.49306		247.49306		247.26509	247.26509			0.00	0.00	0	1,246.0
R202	On 04/05/2023	Bond Future			252.31896		252.31896		252.08812	252.08812			0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			252.71694		252.71694		252.48241	252.48241			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			258.07060		258.07060		257.83177	257.83177			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			258.09418		258.09418		257.84931	257.84931			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			9.60810		92.10733		9.66943	91.81694		9.83	0.00	52,961,714.75	575	34,414.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.61	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	1.53000		0.00153		1.14000	0.00114	1.530	7.64	0.01	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	373.13000		0.37313		541.53000	0.54153	373.130	9.57	0.42	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,193.02000		1.19302		1,001.52000	1.00152	1,193.020	10.05	0.80	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	74.90000		0.07490		138.43000	0.13843	74.900	10.35	0.12	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	0.00000		0.00000		0.02000	0.00002	0.000	13.08	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	7,814.84000		7.81484		7,524.45000	7.52445	7,814.840	13.44	1.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	8,657.24000		8.65724		8,366.85000	8.36685	8,657.240	13.83	1.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			9.70027		93.88042		9.76453	93.58513		10.26	0.00	53,981,241.50	575	83,742.0
R2030	On 04/05/2023	Bond Future	9.03	Call	781.54000		0.78154		712.57000	0.71257	781.540	9.98	0.27	0.00	0	388.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	1,711.41000	1.71141	1,587.27000	1.58727	1,711.410	10.16	0.47	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	1,914.09000	1.91409	1,780.16000	1.78016	1,914.090	10.21	0.50	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	2,179.91000	2.17991	2,034.10000	2.03410	2,179.910	10.28	0.54	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	2,769.97000	2.76997	2,601.02000	2.60102	2,769.970	10.45	0.62	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	4,076.86000	4.07686	3,868.96000	3.86896	4,076.860	10.83	0.74	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	4,866.64000	4.86664	4,641.12000	4.64112	4,866.640	11.05	0.80	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	244.92000	0.24492	277.91000	0.27791	244.920	11.72	0.09	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	165.61000	0.16561	189.37000	0.18937	165.610	12.00	0.06	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	80.43000	0.08043	93.47000	0.09347	80.430	12.13	0.03	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	31.76000	0.03176	37.71000	0.03771	31.760	12.13	0.01	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	27.35000	0.02735	32.58000	0.03258	27.350	12.13	0.01	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			9.77628	91.79099		9.84382	91.49003		9.67	0.00	0	5,629.0		
R2030	On 03/08/2023	Bond Future	10.40	Call	4,182.39000	4.18239	3,987.77000	3.98777	4,182.390	9.98	0.68	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	4,954.56000	4.95456	4,743.13000	4.74313	4,954.560	10.20	0.73	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	151.56000	0.15156	168.40000	0.16840	151.560	11.44	0.05	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	99.02000	0.09902	110.80000	0.11080	99.020	11.44	0.03	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			9.83794	93.71553		9.90893	93.40848		9.20	0.00	0	149.0		
R2030	On 01/02/2024	Bond Future			9.95016	91.49179		10.02518	91.17843		8.87	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future			10.25390	91.21553		10.29030	91.01982		11.79	0.00	5,929,009.45	65	52,050.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.48	0.00	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	0.03000	0.00003	0.04000	0.00004	0.030	9.10	0.00	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	58.76000	0.05876	56.41000	0.05641	58.760	10.75	0.09	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	870.46000	0.87046	1,035.22000	1.03522	870.460	11.51	0.63	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	503.20000	0.50320	458.91000	0.45891	503.200	11.70	0.45	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.30	Call	732.48000	0.73248	667.62000	0.66762	732.480	11.93	0.57	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	176.43000	0.17643	252.86000	0.25286	176.430	12.50	0.20	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	2,267.88000	2.26788	2,112.33000	2.11233	2,267.880	12.96	0.92	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.45	Put	0.16000	0.00016	0.56000	0.00056	0.160	14.82	0.00	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.50	Put	0.10000	0.00010	0.38000	0.00038	0.100	14.92	0.00	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	0.00000	0.00000	0.02000	0.00002	0.000	15.64	0.00	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.50	0.00	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			10.35581	88.81165		10.39366	88.61282		13.16	0.00	530,827,232.05	5,977	181,612.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	1,230.57000	1.23057	0.00000	0.00000	1,230.570	12.57	0.33	192,433,712.83	6,500	6,500.0		
R2032	On 04/05/2023	Bond Future	10.03	Call	1,584.66000	1.58466	1,518.39000	1.51839	1,584.660	12.69	0.40	0.00	0	730.0		
R2032	On 04/05/2023	Bond Future	10.53	Call	2,891.93000	2.89193	2,791.38000	2.79138	2,891.930	13.20	0.57	0.00	0	730.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	3,171.79000	3.17179	3,065.24000	3.06524	3,171.790	13.30	0.60	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.00	Put	1,167.02000	1.16702	0.00000	0.00000	1,167.020	13.75	0.29	328,815,412.21	13,000	13,000.0		
R2032	On 04/05/2023	Bond Future	11.06	Put	1,088.40000	1.08840	1,153.91000	1.15391	1,088.400	13.83	0.27	0.00	0	730.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	5,882.28000	5.88228	5,733.45000	5.73345	5,882.280	14.22	0.80	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	33.54000	0.03354	37.54000	0.03754	33.540	15.61	0.01	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			10.44155	90.62675		10.48096	90.42428		12.38	0.00	0	2,600.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On 03/08/2023	Bond Future	9.60	Call	1,389.97000		1.38997	1,337.28000	1.33728	1,389.970		11.75	0.30	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	2,832.01000		2.83201	2,744.00000	2.74400	2,832.010		12.20	0.48	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	8,111.98000		8.11198	7,955.83000	7.95583	8,111.980		13.87	0.81	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			10.52381		88.36551	10.56493	88.15897			11.92	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			10.64672		90.04262	10.68983	89.83162			10.70	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			10.79959		91.10298	10.83107	90.91303			13.29	0.00	1,548,750.66	17	89,305.0
R2035	On 02/02/2023	Bond Future	9.81	Call	0.01000		0.00001	0.03000	0.00003	0.010		12.16	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	0.05000		0.00005	0.09000	0.00009	0.050		12.10	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	15.17000		0.01517	16.72000	0.01672	15.170		12.34	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	272.54000		0.27254	258.56000	0.25856	272.540		12.76	0.28	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	1,157.97000		1.15797	1,330.93000	1.33093	1,157.970		12.78	0.70	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,664.88000		1.66488	1,547.28000	1.54728	1,664.880		13.37	0.82	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	159.62000		0.15962	229.32000	0.22932	159.620		13.38	0.17	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	0.04000		0.00004	0.17000	0.00017	0.040		14.85	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000		0.00000	0.00000	0.00000	0.000		16.36	0.00	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			10.90562		88.35371	10.93820	88.16080			14.82	0.00	4,240,978.08	48	151,960.0
R2035	On 04/05/2023	Bond Future	9.85	Call	517.80000		0.51780	494.77000	0.49477	517.800		13.61	0.16	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,395.94000		1.39594	1,343.35000	1.34335	1,395.940		14.06	0.34	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	1,690.60000		1.69060	1,629.71000	1.62971	1,690.600		14.20	0.39	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,814.30000		1.81430	1,750.13000	1.75013	1,814.300		14.27	0.40	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	3,152.87000		3.15287	3,058.63000	3.05863	3,152.870		14.89	0.57	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,571.58000		3.57158	3,469.57000	3.46957	3,571.580		15.07	0.60	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	992.71000		0.99271	1,048.28000	1.04828	992.710		16.02	0.23	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	914.76000		0.91476	967.09000	0.96709	914.760		16.12	0.21	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	449.95000		0.44995	480.39000	0.48039	449.950		16.98	0.11	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	173.13000		0.17313	187.29000	0.18729	173.130		17.75	0.05	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			10.99887		90.15897	11.03266	89.96250			14.68	0.00	0.00	0	1,500.0
R2035	On 02/11/2023	Bond Future			11.09256		87.54240	11.12765	87.34201			14.53	0.00	0.00	0	123.0
R2035	On 01/02/2024	Bond Future			11.22509		89.20470	11.26173	89.00003			13.83	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.01410		82.43258	11.05045	82.21064			15.11	0.00	0.00	0	38,564.0
R2037	On 02/02/2023	Bond Future	11.10	Call	967.54000		0.96754	880.08000	0.88008	967.540		14.85	0.63	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	0.54000		0.00054	1.67000	0.00167	0.540		16.41	0.00	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.12408		84.01943	11.16168	83.79385			16.03	0.00	9,242,137.30	110	60,557.0
R2037	On 04/05/2023	Bond Future	10.95	Call	2,226.24000		2.22624	2,138.80000	2.13880	2,226.240		15.58	0.45	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,459.58000		2.45958	2,365.87000	2.36587	2,459.580		15.70	0.48	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	5,163.18000		5.16318	5,015.49000	5.01549	5,163.180		16.89	0.72	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	1,131.69000		1.13169	1,200.09000	1.20009	1,131.690		17.15	0.24	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	112.70000		0.11270	123.71000	0.12371	112.700		19.21	0.03	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.22437		81.47809	11.26334	81.24826			16.73	0.00	0.00	0	71,091.0

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 02/11/2023	Bond Future			11.31358		83.18667		11.35394	82.95222		15.76	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.43781		80.51180		11.47983	80.27243		15.83	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.16898		83.81710		11.21033	83.54617		16.15	0.00	42,160,001.30	503	87,224.0
R2040	On 02/02/2023	Bond Future	10.21	Call	0.03000		0.00003		0.05000	0.00005	0.030	14.64	0.00	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	235.44000		0.23544		214.01000	0.21401	235.440	15.62	0.23	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	813.08000		0.81308		727.30000	0.72730	813.080	16.04	0.53	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1.42000		0.00142		4.08000	0.00408	1.420	17.74	0.00	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	0.21000		0.00021		0.77000	0.00077	0.210	18.12	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.27786		85.43060		11.32062	85.15509		17.16	0.00	285,252,773.40	3,339	47,277.0
R2040	On 04/05/2023	Bond Future	10.17	Call	546.81000		0.54681		513.34000	0.51334	546.810	15.74	0.16	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,422.57000		1.42257		1,348.54000	1.34854	1,422.570	16.04	0.32	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,880.86000		1.88086		1,789.51000	1.78951	1,880.860	16.26	0.39	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	2,182.78000		2.18278		2,081.02000	2.08102	2,182.780	16.41	0.43	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,689.61000		3.68961		3,545.37000	3.54537	3,689.610	17.13	0.59	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,288.51000		1.28851		1,373.69000	1.37369	1,288.510	18.11	0.26	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	561.75000		0.56175		606.79000	0.60679	561.750	19.35	0.13	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	259.91000		0.25991		283.89000	0.28389	259.910	20.47	0.06	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.37758		82.66769		11.42187	82.38691		17.96	0.00	124,166,870.38	1,502	91,614.0
R2040	On 02/11/2023	Bond Future			11.46642		84.40125		11.51225	84.11477		16.95	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			11.58830		81.49891		11.63595	81.20655		17.08	0.00	244,496.73	3	3.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.22859		80.32159		11.24982	80.17993		17.24	0.00	0.00	0	35,997.0
R2044	On 02/02/2023	Bond Future	10.75	Call	24.06000		0.02406		28.65000	0.02865	24.060	15.94	0.03	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	201.80000		0.20180		208.50000	0.20850	201.800	16.29	0.20	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.10	Call	381.41000		0.38141		381.64000	0.38164	381.410	16.47	0.32	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.70	Call	3,096.65000		3.09665		2,981.61000	2.98161	3,096.650	17.65	0.94	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.75	Put	32.08000		0.03208		52.69000	0.05269	32.080	17.75	0.04	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	4.15000		0.00415		8.70000	0.00870	4.150	18.27	0.01	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.33279		81.86775		11.35468	81.72399		18.33	0.00	231,685,732.50	2,830	52,632.0
R2044	On 04/05/2023	Bond Future	11.75	Put	1,970.78000		1.97078		2,036.45000	2.03645	1,970.780	18.78	0.35	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,506.13000		1.50613		1,561.24000	1.56124	1,506.130	19.25	0.28	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,146.05000		1.14605		1,191.77000	1.19177	1,146.050	19.71	0.23	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.42818		79.15726		11.45080	79.01095		19.23	0.00	0.00	0	21,473.0
R2044	On 02/11/2023	Bond Future			11.51300		80.81730		11.53638	80.66801		18.16	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.62864		77.97195		11.65295	77.81945		18.33	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.09793		84.11135		11.10408	84.06853		16.96	0.00	0.00	0	55,768.0
R2048	On 02/02/2023	Bond Future	11.00	Call	473.65000		0.47365		507.83000	0.50783	473.650	16.48	0.37	0.00	0	2,900.0

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	11.60	Call	3,408.85000		3.40885		3,383.60000	3.38360	3,408.850	17.67	0.95	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.19335		81.27170		11.19962	81.22869		19.04	0.00	1,018,659,487.80	12,534	247,047.0
R2048	On 03/08/2023	Bond Future			11.28080		82.89482		11.28724	82.85128		18.93	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.35949		80.20884		11.36613	80.16450		18.83	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.46510		81.76843		11.47203	81.72292		17.61	0.00	0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 02/02/2023	Bond Future			10.81833		70.56120		10.86968	70.28863		15.13	0.00	0.00	0	11,626.0
R209	On 04/05/2023	Bond Future			10.91542		68.76813		10.96847	68.49084		16.81	0.00	144,963,218.04	2,108	19,118.0
R209	On 04/05/2023	Bond Future	10.00	Call	588.73000		0.58873		542.88000	0.54288	588.730	15.44	0.20	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	1,371.31000		1.37131		1,282.99000	1.28299	1,371.310	16.04	0.37	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	2,608.39000		2.60839		2,471.42000	2.47142	2,608.390	16.81	0.55	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,167.03000		2.16703		2,307.35000	2.30735	2,167.030	16.81	0.45	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	4,220.93000		4.22093		4,039.90000	4.03990	4,220.930	17.66	0.70	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	381.36000		0.38136		419.81000	0.41981	381.360	19.33	0.11	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			10.99938		70.17355		11.05420	69.89096		16.69	0.00	0.00	0	1,690.0
R209	On 02/11/2023	Bond Future			11.08034		68.49230		11.13706	68.20390		16.46	0.00	0.00	0	5,720.0
R209	On 01/02/2024	Bond Future			11.19163		69.79233		11.25048	69.49806		15.72	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			223.37482		223.37482		223.89793	223.89793			0.00	0.00	0	118.0
R210	On 04/05/2023	Bond Future			224.64174		224.64174		225.17667	225.17667			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			229.28459		229.28459		229.83158	229.83158			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			230.97932		230.97932		231.53830	231.53830			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.42578		235.42578		235.99436	235.99436			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.04388		86.53792		10.09033	86.31325		11.08	0.00	0.00	0	20,432.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.62	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	579.58000		0.57958		743.64000	0.74364	579.580	10.30	0.55	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	95.64000		0.09564		155.85000	0.15585	95.640	11.38	0.14	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,902.22000		1.90222		1,720.51000	1.72051	1,902.220	11.62	0.91	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.81	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.13890		84.65211		10.18727	84.42376		12.15	0.00	0.00	0	32,891.0
R213	On 03/08/2023	Bond Future			10.21804		86.38161		10.26852	86.14898		11.26	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.29772		84.63781		10.35051	84.40047		10.91	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.42416		86.24595		10.47965	86.00363		9.84	0.00	0.00	0	0.0

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 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.08838	67.37816		11.11967	67.20508		16.81	0.00	0.00	0	68,050.0
R214	On 02/02/2023	Bond Future	10.90	Call	218.46000	0.21846		209.54000	0.20954	218.460	16.15	0.25	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,770.22000	2.77022		2,618.52000	2.61852	2,770.220	17.52	0.96	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.18159	65.37721		11.21382	65.20132		18.81	0.00	4,445,650.28	68	22,687.0
R214	On 03/08/2023	Bond Future			11.26389	66.71302		11.29714	66.53377		18.71	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future			11.34586	64.81092		11.38017	64.62812		18.61	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.45778	66.04163		11.49338	65.85496		17.79	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													3,825,414,261.91	53,240	2 008 492.
Grand Total:													3,825,414,261.91	53,240	2 008 492.