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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2023

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	04/05/2023	Index Future	883.04800	883.04800		883.63300	883.63300			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	900.39100	900.39100		900.99000	900.99000			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	918.06100	918.06100		918.66700	918.66700			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	936.12300	936.12300		936.73700	936.73700			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	953.70400	953.70400		954.32000	954.32000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,016.23500	1,016.23500		1,016.91400	1,016.91400			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,036.19500	1,036.19500		1,036.88900	1,036.88900			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,056.52900	1,056.52900		1,057.23200	1,057.23200			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,077.31600	1,077.31600		1,078.02800	1,078.02800			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,097.54900	1,097.54900		1,098.26300	1,098.26300			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	894.03700	894.03700		894.68900	894.68900			0.00	0.00	0	98.0
ALBI	On	03/08/2023	Index Future	911.59600	911.59600		912.26300	912.26300			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	929.48600	929.48600		930.16200	930.16200			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 01/02/2024	Index Future		947.77300	947.77300		948.45800	948.45800			0.00	0.00	0	0.0
ALBI	On 02/05/2024	Index Future		965.57300	965.57300		966.26000	966.26000			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 04/05/2023	Bond Future		12.04721	74.59911		12.02827	74.68872			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.19887	76.08235		12.17913	76.17376			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.36217	73.79872		12.34161	73.89181			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.53745	75.26525		12.51600	75.36010			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.73570	72.89633		12.71336	72.99266			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 04/05/2023	Bond Future		12.45032	71.79980		12.44159	71.84786			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.59002	73.22746		12.58094	73.27653			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.73928	70.41859		12.72986	70.46849			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.89146	71.81710		12.88169	71.86784			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.06727	68.91397		13.05713	68.96544			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 04/05/2023	GOVI		881.50500	881.50500		882.15800	882.15800			0.00	0.00	0	843.0
GOVI	On 03/08/2023	GOVI		898.81800	898.81800		899.48500	899.48500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		916.45700	916.45700		917.13300	917.13300			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		934.48800	934.48800		935.17300	935.17300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		952.03800	952.03800		952.72600	952.72600			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		169.21238	169.21238		169.21512	169.21512			0.00	0.00	0	5,364.0
I2025	On 03/08/2023	Bond Future		170.83676	170.83676		170.83960	170.83960			0.00	0.00	0	214.0
I2025	On 02/11/2023	Bond Future		174.22792	174.22792		174.23057	174.23057			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		175.91048	175.91048		175.91290	175.91290			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		179.24705	179.24705		179.24887	179.24887			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 04/05/2023	Bond Future		121.51012	121.51012		121.30270	121.30270			0.00	0.00	0	1,045.0
I2029	On 03/08/2023	Bond Future		123.92603	123.92603		123.71458	123.71458			0.00	0.00	0	728.0
I2029	On 02/11/2023	Bond Future		125.06003	125.06003		124.84418	124.84418			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.54727	127.54727		127.32690	127.32690			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		128.61113	128.61113		128.38607	128.38607			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 04/05/2023	Bond Future		115.24517	115.24517		115.24317	115.24317			0.00	0.00	0	1,540.0
I2033	On 03/08/2023	Bond Future		117.53656	117.53656		117.53446	117.53446			0.00	0.00	0	6,141.0

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 02/11/2023	Bond Future		118.45384	118.45384	118.45155	118.45155			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future		120.80979	120.80979	120.80721	120.80721			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future		121.65213	121.65213	121.64908	121.64908			0.00	0.00	0	0.0
I2033		On 28/02/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future		128.16944	128.16944	128.16701	128.16701			0.00	0.00	0	4,625.0
I2038		On 03/08/2023	Bond Future		128.76031	128.76031	128.75773	128.75773			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future		131.31606	131.31606	131.31331	131.31331			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future		131.92206	131.92206	131.91910	131.91910			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		134.42288	134.42288	134.41937	134.41937			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 04/05/2023	Bond Future		112.56290	112.56290	112.56093	112.56093			0.00	0.00	0	17,308.0
I2046		On 03/08/2023	Bond Future		114.80102	114.80102	114.79885	114.79885			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future		114.99608	114.99608	114.99372	114.99372			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future		117.28274	117.28274	117.28026	117.28026			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		117.37591	117.37591	117.37274	117.37274			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 04/05/2023	Bond Future		114.67585	114.67585	114.67365	114.67365			0.00	0.00	0	13,256.0
I2050		On 03/08/2023	Bond Future		114.77788	114.77788	114.77566	114.77566			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future		117.05602	117.05602	117.05358	117.05358			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future		117.15049	117.15049	117.14770	117.14770			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		119.37100	119.37100	119.36771	119.36771			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 04/05/2023	Index Future		325.42000	325.42000	325.35000	325.35000			0.00	0.00	0	655.0
IGOV		On 03/08/2023	Index Future		331.88900	331.88900	331.81900	331.81900			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future		338.47900	338.47900	338.40600	338.40600			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future		345.21400	345.21400	345.13800	345.13800			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		351.77100	351.77100	351.69000	351.69000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/02/2023	Jibar Tradeable Future		7.46000	92.54000	7.46500	92.53500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		7.47000	92.53000	7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future		7.65500	92.34500	7.63500	92.36500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future		7.66000	92.34000	7.64500	92.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		7.76500	92.23500	7.71500	92.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future		7.76500	92.23500	7.71000	92.29000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		7.77000	92.23000	7.72000	92.28000			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		7.58500	92.41500	7.51500	92.48500			0.00	0.00	0	272.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		7.52000	92.48000	7.44500	92.55500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future		7.33000	92.67000	7.25000	92.75000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/09/2024	Jibar Tradeable Future		7.33000	92.67000	7.26000	92.74000			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	Options Inter
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.29000		92.71000		7.23500	92.76500			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.40543		110.40990		8.37914	110.49377		4.24	0.00	64,037,742.00	580	95,557.0
R186	On 04/05/2023	Bond Future	8.36	Call	814.20000		0.81420		871.36000	0.87136	814.200	4.29	0.48	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	959.19000		0.95919		932.48000	0.93248	959.190	4.29	0.52	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.44496		107.27425		8.41634	107.35981		4.18	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.48984		109.37822		8.45858	109.46531		3.89	0.00	0.00	0	1,266.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,658.70000		2.65870		2,726.58000	2.72658	2,658.700	4.33	0.68	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	256.31000		0.25631		251.39000	0.25139	256.310	4.87	0.11	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.54112		106.22422		8.50676	106.31287		3.72	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.64512		108.20975		8.60717	108.29963		3.33	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 04/05/2023	Bond Future			335.71704		335.71704		335.72069	335.72069			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			333.32537		333.32537		333.32918	333.32918			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.94130		339.94130		339.94472	339.94472			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 04/05/2023	Bond Future			251.06448		251.06448		250.95069	250.95069			0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			251.24066		251.24066		251.12473	251.12473			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			256.22763		256.22763		256.10889	256.10889			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.38632		256.38632		256.26486	256.26486			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			261.24673		261.24673		261.12198	261.12198			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 04/05/2023	Bond Future			9.96060		92.69151		9.94611	92.75718		9.27	0.00	0.00	0	81,965.0
R2030	On 04/05/2023	Bond Future	9.03	Call	262.74000		0.26274		288.04000	0.28804	262.740	8.81	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	871.92000		0.87192		921.56000	0.92156	871.920	9.13	0.34	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	1,027.02000		1.02702		1,080.50000	1.08050	1,027.020	9.20	0.38	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,238.86000		1.23886		1,296.72000	1.29672	1,238.860	9.30	0.43	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,737.04000		1.73704		1,802.34000	1.80234	1,737.040	9.52	0.53	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,924.75000		2.92475		2,998.52000	2.99852	2,924.750	9.97	0.69	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,679.40000		3.67940		3,754.99000	3.75499	3,679.400	10.23	0.77	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	211.91000		0.21191		220.61000	0.22061	211.910	11.00	0.09	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	134.20000		0.13420		141.33000	0.14133	134.200	11.32	0.06	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	57.04000		0.05704		61.34000	0.06134	57.040	11.46	0.03	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	18.61000		0.01861		20.59000	0.02059	18.610	11.46	0.01	0.00	0	479.0

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R2030	On 04/05/2023	Bond Future	12.57	Put	15.51000	0.01551		17.25000	0.01725	15.510	11.46	0.01	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.06680	90.50520		10.05153	90.57222		9.31	0.00	0.00	0	7,495.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,153.14000	3.15314		3,214.08000	3.21408	3,153.140	9.63	0.61	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,861.95000	3.86195		3,926.40000	3.92640	3,861.950	9.85	0.67	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	156.72000	0.15672		159.66000	0.15966	156.720	11.11	0.05	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	99.55000	0.09955		101.88000	0.10188	99.550	11.11	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.17238	92.28015		10.15634	92.34835		8.64	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.28851	90.08905		10.27162	90.15844		8.46	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future			10.44068	91.77248		10.42292	91.84280		7.84	0.00	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 04/05/2023	Bond Future			10.60193	87.52927		10.58765	87.60300		11.97	0.00	9,540,690.43	109	169,886.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	457.00000	0.45700		494.27000	0.49427	457.000	11.13	0.19	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	512.10000	0.51210		551.93000	0.55193	512.100	11.18	0.20	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	750.46000	0.75046		799.63000	0.79963	750.460	11.36	0.27	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	1,242.62000	1.24262		1,305.24000	1.30524	1,242.620	11.70	0.38	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,787.27000	1.78727		1,859.46000	1.85946	1,787.270	12.01	0.48	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,030.75000	2.03075		2,106.05000	2.10605	2,030.750	12.14	0.52	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,777.90000	1.77790		1,781.63000	1.78163	1,777.900	12.24	0.45	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,197.19000	1.19719		1,207.73000	1.20773	1,197.190	12.70	0.34	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,106.04000	1.10604		1,117.41000	1.11741	1,106.040	12.79	0.32	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,573.09000	4.57309		4,660.47000	4.66047	4,573.090	13.24	0.78	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	18.36000	0.01836		20.48000	0.02048	18.360	14.82	0.01	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.71218	89.24860		10.69726	89.32384		11.88	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	814.49000	0.81449		848.61000	0.84861	814.490	11.24	0.22	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,950.01000	1.95001		2,004.51000	2.00451	1,950.010	11.70	0.40	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,812.98000	6.81298		6,892.84000	6.89284	6,812.980	13.41	0.78	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.83048	86.84034		10.81492	86.91688		11.54	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.95531	88.54674		10.93905	88.62472		10.50	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future			11.10711	86.04519		11.09016	86.12425		10.31	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 04/05/2023	Bond Future			11.09192	87.25871		11.08296	87.31093		14.23	0.00	0.00	0	158,784.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	208.10000	0.20810		228.83000	0.22883	208.100	12.99	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	776.05000	0.77605		821.46000	0.82146	776.050	13.44	0.25	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	996.60000	0.99660		1,047.91000	1.04791	996.600	13.60	0.29	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,092.36000	1.09236		1,145.88000	1.14588	1,092.360	13.66	0.31	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,213.71000	2.21371		2,283.07000	2.28307	2,213.710	14.30	0.50	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,587.10000	2.58710		2,659.17000	2.65917	2,587.100	14.48	0.54	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	962.25000	0.96225		986.40000	0.98640	962.250	15.45	0.25	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	876.46000	0.87646		900.29000	0.90029	876.460	15.55	0.23	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	386.48000	0.38648		404.74000	0.40474	386.480	16.42	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	126.42000	0.12642		136.25000	0.13625	126.420	17.20	0.04	0.00	0	491.0	

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
R2035	On	03/08/2023			Bond Future	11.20456	88.97265		11.19523	89.02596		14.35	0.00	0.00	0	2,561.0
R2035	On	02/11/2023			Bond Future	11.32715	86.21500		11.31747	86.26920		14.14	0.00	0.00	0	123.0
R2035	On	01/02/2024			Bond Future	11.45906	87.90946		11.44900	87.96458		13.81	0.00	0.00	0	0.0
R2035	On	02/05/2024			Bond Future	11.60437	85.05104		11.59395	85.10688		13.12	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	04/05/2023			Bond Future	11.36285	82.60224		11.34867	82.68539		15.45	0.00	0.00	0	57,527.0
R2037	On	04/05/2023	10.95	Call	1,312.29000	1.31229	1,381.76000	1.38176	1,312.290	14.98	0.35	0.00	0.00	0	703.0	
R2037	On	04/05/2023	11.03	Call	1,495.74000	1.49574	1,569.33000	1.56933	1,495.740	15.10	0.38	0.00	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	3,858.74000	3.85874	3,956.79000	3.95679	3,858.740	16.33	0.66	0.00	0.00	0	400.0	
R2037	On	04/05/2023	11.94	Put	1,202.26000	1.20226	1,219.03000	1.21903	1,202.260	16.60	0.29	0.00	0.00	0	703.0	
R2037	On	04/05/2023	13.73	Put	86.26000	0.08626	93.01000	0.09301	86.260	18.69	0.03	0.00	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.48352	79.96736		11.46878	80.05218		16.41	0.00	0.00	0	72,404.0
R2037	On	03/08/2023	10.30	Call	1,001.22000	1.00122	1,041.82000	1.04182	1,001.220	15.32	0.22	0.00	0.00	0	1,800.0	
R2037	On	03/08/2023	11.00	Call	2,323.08000	2.32308	2,386.54000	2.38654	2,323.080	16.07	0.40	0.00	0.00	0	1,800.0	
R2037	On	02/11/2023			Bond Future	11.60151	81.53547		11.58623	81.62186		15.39	0.00	0.00	0	0.0
R2037	On	01/02/2024			Bond Future	11.72745	78.88260		11.71160	78.97051		15.86	0.00	0.00	0	0.0
R2037	On	02/05/2024			Bond Future	11.87503	80.35518		11.85861	80.44440		14.34	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	04/05/2023			Bond Future	11.51149	83.94241		11.51282	83.93405		16.54	0.00	0.00	0	51,599.0
R2040	On	04/05/2023	10.17	Call	198.23000	0.19823	213.70000	0.21370	198.230	15.09	0.08	0.00	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	714.48000	0.71448	745.65000	0.74565	714.480	15.39	0.21	0.00	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	1,035.82000	1.03582	1,072.09000	1.07209	1,035.820	15.62	0.28	0.00	0.00	0	388.0	
R2040	On	04/05/2023	11.03	Call	1,260.57000	1.26057	1,299.30000	1.29930	1,260.570	15.77	0.32	0.00	0.00	0	684.0	
R2040	On	04/05/2023	11.48	Call	2,492.35000	2.49235	2,536.22000	2.53622	2,492.350	16.51	0.50	0.00	0.00	0	486.0	
R2040	On	04/05/2023	12.05	Put	1,365.23000	1.36523	1,412.28000	1.41228	1,365.230	17.52	0.30	0.00	0.00	0	684.0	
R2040	On	04/05/2023	12.78	Put	535.30000	0.53530	566.94000	0.56694	535.300	18.79	0.14	0.00	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	219.90000	0.21990	238.69000	0.23869	219.900	19.93	0.06	0.00	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.63060	81.08340		11.63197	81.07495		17.63	0.00	0.00	0	91,614.0
R2040	On	02/11/2023			Bond Future	11.74667	82.67338		11.74811	82.66465		16.55	0.00	0.00	0	84.0
R2040	On	01/02/2024			Bond Future	11.87023	79.79248		11.87175	79.78343		17.12	0.00	0.00	0	3.0
R2040	On	02/05/2024			Bond Future	12.01373	81.28161		12.01536	81.27210		15.50	0.00	0.00	0	0.0
R2040	On	31/01/2040			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On	04/05/2023			Bond Future	11.58256	80.25264		11.56317	80.37607		17.68	0.00	80,252.64	1	55,683.0
R2044	On	04/05/2023	11.75	Put	2,208.25000	2.20825	2,206.12000	2.20612	2,208.250	18.15	0.42	0.00	0.00	0	4,423.0	
R2044	On	04/05/2023	12.00	Put	1,646.96000	1.64696	1,652.96000	1.65296	1,646.960	18.63	0.34	0.00	0.00	0	4,423.0	
R2044	On	04/05/2023	12.25	Put	1,217.59000	1.21759	1,228.60000	1.22860	1,217.590	19.10	0.27	0.00	0.00	0	1,798.0	
R2044	On	03/08/2023			Bond Future	11.69710	77.44641		11.67698	77.57228		18.88	0.00	0.00	0	21,473.0
R2044	On	03/08/2023	11.75	Put	3,905.44000	3.90544	3,883.21000	3.88321	3,905.440	19.29	0.46	0.00	0.00	0	3,076.0	
R2044	On	03/08/2023	12.00	Put	3,256.14000	3.25614	3,241.06000	3.24106	3,256.140	19.72	0.40	0.00	0.00	0	4,754.0	

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
R2044	On 02/11/2023	Bond Future			11.80841		78.96500		11.78758	79.09323		17.75	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.92658		76.13638		11.90499	76.26698		18.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.06313		77.55714		12.04076	77.68990		16.66	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 04/05/2023	Bond Future			11.45483		79.51201		11.43536	79.64069		18.39	0.00	0.00	0	235,200.0
R2048	On 04/05/2023	Bond Future	10.40	Call	420.67000		0.42067		465.02000	0.46502	420.670	17.00	0.14	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	1,693.33000		1.69333		1,790.55000	1.79055	1,693.330	18.11	0.38	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.56128		81.03620		11.54109	81.16744		18.61	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.66611		78.20560		11.64521	78.33931		18.47	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.77465		79.77952		11.75301	79.91567		17.36	0.00	0.00	0	13,000.0
R2048	On 02/05/2024	Bond Future			11.90087		76.81395		11.87845	76.95241		16.92	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.13484		67.63133		11.11541	67.73093		16.15	0.00	0.00	0	19,569.0
R209	On 04/05/2023	Bond Future	10.00	Call	238.57000		0.23857		266.54000	0.26654	238.570	14.75	0.11	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	742.48000		0.74248		798.78000	0.79878	742.480	15.36	0.26	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,416.44000		2.41644		2,401.00000	2.40100	2,416.440	16.15	0.54	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.00	Call	1,721.00000		1.72100		1,805.16000	1.80516	1,721.000	16.15	0.46	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,161.96000		3.16196		3,263.94000	3.26394	3,161.960	17.02	0.65	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	346.12000		0.34612		356.07000	0.35607	346.120	18.72	0.12	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.23710		68.95980		11.21698	69.06136		16.32	0.00	0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	771.40000		0.77140		810.02000	0.81002	771.400	15.19	0.20	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1,862.92000		1.86292		1,926.74000	1.92674	1,862.920	15.92	0.38	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.34483		67.16177		11.32400	67.26524		16.03	0.00	7,723,603.55	115	4,633.0
R209	On 01/02/2024	Bond Future			11.45652		68.48155		11.43496	68.58692		15.70	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.58746		66.61273		11.56514	66.71984		14.88	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 04/05/2023	Bond Future			224.09087		224.09087		224.09197	224.09197			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			228.54644		228.54644		228.54757	228.54757			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			229.92447		229.92447		229.92532	229.92532			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.49701		234.49701		234.49742	234.49742			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.71471		235.71471		235.71431	235.71431			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 04/05/2023	Bond Future			10.36976		83.56934		10.35546	83.63589		11.01	0.00	0.00	0	34,144.0

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 03/08/2023	Bond Future	10.47393	85.21080		10.45896	85.27872		10.79	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.59081	83.33076		10.57516	83.39989		10.43	0.00	7,083,114.60	85	1,384.0
R213	On 01/02/2024	Bond Future	10.71892	84.96880		10.70254	85.03912		9.70	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.86574	83.00776		10.84863	83.07908		9.50	0.00	0.00	0	0.0
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 04/05/2023	Bond Future	11.39006	64.25256		11.38098	64.30091		18.13	0.00	0.00	0	22,902.0
R214	On 03/08/2023	Bond Future	11.48897	65.51463		11.47958	65.56393		18.36	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.59498	63.50184		11.58528	63.55203		18.16	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.70749	64.74989		11.69747	64.80094		17.83	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.82918	62.66329		11.81885	62.71507		17.02	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 :											88,465,403.22	890	1 380 422.
Grand Total:											88,465,403.22	890	1 380 422.