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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	872.88900	872.88900		873.38000	873.38000			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	889.55200	889.55200		890.06600	890.06600			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	907.03100	907.03100		907.55800	907.55800			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	924.68400	924.68400		925.21600	925.21600			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	942.75500	942.75500		943.29300	943.29300			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,017.11300	1,017.11300		1,019.36800	1,019.36800			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,036.52900	1,036.52900		1,038.84300	1,038.84300			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,056.89600	1,056.89600		1,059.25900	1,059.25900			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,077.46500	1,077.46500		1,079.86800	1,079.86800			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,098.52200	1,098.52200		1,100.96700	1,100.96700			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	882.46300	882.46300		885.15700	885.15700			0.00	0.00	0	5.00
ALBI	On	04/05/2023	Index Future	899.30900	899.30900		902.06700	902.06700			0.00	0.00	0	111.00
ALBI	On	03/08/2023	Index Future	916.98000	916.98000		919.79500	919.79500			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	934.82500	934.82500		937.69100	937.69100			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	953.09500	953.09500		956.01200	956.01200			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	11.84910	77.11740		11.79075	77.40117			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.00148	74.81573		11.94063	75.10534			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.15106	76.30400		12.08763	76.59948			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.31505	74.01230		12.24893	74.31344			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.49050	75.47309		12.42150	75.78000			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	12.27822	74.76770		12.20968	75.15554			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.42276	71.95171		12.35142	72.34742			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.56123	73.38324		12.48711	73.78691			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.71162	70.56526		12.63453	70.97670			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.86454	71.95706		12.78439	72.37652			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	870.21300	870.21300		872.85200	872.85200			0.00	0.00	0	112.00
GOVI	On 04/05/2023	GOVI	886.82400	886.82400		889.52700	889.52700			0.00	8,868,240.00	1	825.00
GOVI	On 03/08/2023	GOVI	904.25000	904.25000		907.00900	907.00900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	921.84800	921.84800		924.65600	924.65600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	939.86400	939.86400		942.72200	942.72200			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.35572	166.35572		166.26118	166.26118			0.00	0.00	0	5,972.00
I2025	On 04/05/2023	Bond Future	169.57445	169.57445		169.47892	169.47892			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	171.20757	171.20757		171.11015	171.11015			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.57777	174.57777		174.47816	174.47816			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.24010	176.24010		176.13866	176.13866			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	120.51626	120.51626		120.59007	120.59007			0.00	0.00	0	824.00
I2029	On 04/05/2023	Bond Future	121.55145	121.55145		121.62726	121.62726			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.96928	123.96928		124.04677	124.04677			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.08280	125.08280		125.16165	125.16165			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.55386	127.55386		127.63409	127.63409			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	115.18242	115.18242		114.92685	114.92685			0.00	0.00	0	955.00
I2033	On 04/05/2023	Bond Future	116.02511	116.02511		115.76527	115.76527			0.00	0.00	0	1,470.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 03/08/2023	Bond Future	118.33296	118.33296		118.06811	118.06811			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	119.24619	119.24619		118.97589	118.97589			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.60200	121.60200		121.32611	121.32611			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	129.15485	129.15485		126.90475	126.90475			0.00	0.00	0	1,263.00
I2038	On 04/05/2023	Bond Future	131.65389	131.65389		129.36079	129.36079			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	132.31514	132.31514		129.97642	129.97642			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.91956	134.91956		132.53467	132.53467			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	135.57478	135.57478		133.14303	133.14303			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	113.81543	113.81543		113.81291	113.81291			0.00	0.00	0	5,482.00
I2046	On 04/05/2023	Bond Future	113.98028	113.98028		113.97821	113.97821			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	116.24755	116.24755		116.24554	116.24554			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.45067	116.45067		116.44871	116.44871			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.75090	118.75090		118.74842	118.74842			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	113.65601	113.65601		113.85500	113.85500			0.00	0.00	0	3,214.00
I2050	On 04/05/2023	Bond Future	115.85503	115.85503		116.05841	116.05841			0.00	0.00	0	13,174.00
I2050	On 03/08/2023	Bond Future	115.98181	115.98181		116.18925	116.18925			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.26466	118.26466		118.47613	118.47613			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.36286	118.36286		118.57866	118.57866			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	324.46400	324.46400		323.62800	323.62800			0.00	0.00	0	151.00
I GOV	On 04/05/2023	Index Future	330.73900	330.73900		329.89100	329.89100			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	337.31700	337.31700		336.45300	336.45300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	343.95900	343.95900		343.07700	343.07700			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	350.75700	350.75700		349.85500	349.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.46500	92.53500		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47500	92.52500		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.59000	92.41000		7.57500	92.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.61000	92.39000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.61500	92.38500		7.59500	92.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.57000	92.43000		7.51500	92.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.55000	92.45000		7.46000	92.54000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.30500	92.69500		7.26500	92.73500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.24500	92.75500		7.11500	92.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.02000	92.98000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.03000	92.97000		6.95500	93.04500			0.00	0.00	0	68.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.03000	92.97000		6.97500	93.02500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.14297	109.05305		8.12346	109.11977		4.55	0.00	0.00	0	41,794.00
R186	On 04/05/2023	Bond Future			8.17871	111.13593		8.15741	111.20445		4.66	0.00	12,447,224.16	112	100,329.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,389.00000	1.38900		1,446.30000	1.44630	1,389.000	4.78	0.59	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	807.96000	0.80796		796.74000	0.79674	807.960	4.78	0.41	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.19785	108.01579		8.17464	108.08577		4.42	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.22591	110.11635		8.20058	110.18753		4.19	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,312.29000	3.31229		3,372.15000	3.37215	3,312.290	4.62	0.73	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	248.11000	0.24811		245.58000	0.24558	248.110	5.15	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.25607	106.96254		8.22826	107.03493		4.01	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			329.14145	329.14145		329.12859	329.12859			0.00	0.00	0	877.00
R197	On 04/05/2023	Bond Future			335.50977	335.50977		335.49832	335.49832			0.00	0.00	0	282.00
R197	On 03/08/2023	Bond Future			333.11812	333.11812		333.10703	333.10703			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.67462	339.67462		339.66271	339.66271			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			247.07716	247.07716		246.96317	246.96317			0.00	0.00	0	1,246.00
R202	On 04/05/2023	Bond Future			251.85759	251.85759		251.74274	251.74274			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			252.05235	252.05235		251.93548	251.93548			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.01379	257.01379		256.89408	256.89408			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.14535	257.14535		257.02395	257.02395			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			9.69089	91.71561		9.65697	91.87584		9.96	0.00	0.00	0	34,304.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.70	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	0.00000	0.00000		1.17000	0.00117	0.000	8.68	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	422.94000	0.42294		481.33000	0.48133	422.940	10.40	0.57	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	775.88000	0.77588		1,014.45000	1.01445	775.880	10.84	0.77	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	44.53000	0.04453		104.08000	0.10408	44.530	11.11	0.10	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.66	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	7,423.12000	7.42312		7,583.35000	7.58335	7,423.120	14.02	1.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	8,265.52000	8.26552		8,425.75000	8.42575	8,265.520	14.31	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			9.79024	93.46733		9.75450	93.63114		10.42	0.00	1,121,607.96	12	81,063.00
R2030	On 04/05/2023	Bond Future	9.03	Call	669.01000	0.66901		733.92000	0.73392	669.010	10.15	0.24	0.00	0	388.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	1,515.80000	1.51580	1,618.36000	1.61836	1,515.800	10.32	0.43	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,704.28000	1.70428	1,812.77000	1.81277	1,704.280	10.37	0.47	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,953.03000	1.95303	2,068.43000	2.06843	1,953.030	10.44	0.51	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,510.40000	2.51040	2,638.31000	2.63831	2,510.400	10.61	0.59	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,762.57000	3.76257	3,908.59000	3.90859	3,762.570	10.98	0.72	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,529.58000	4.52958	4,682.34000	4.68234	4,529.580	11.20	0.78	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	276.56000	0.27656	275.84000	0.27584	276.560	11.87	0.10	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	187.10000	0.18710	187.87000	0.18787	187.100	12.15	0.07	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	91.33000	0.09133	92.74000	0.09274	91.330	12.28	0.04	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	36.33000	0.03633	37.44000	0.03744	36.330	12.28	0.02	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	31.32000	0.03132	32.36000	0.03236	31.320	12.28	0.01	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.88724	91.29721	9.84960	91.46433		9.78	0.00	0.00	0	5,629.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,907.11000	3.90711	4,035.84000	4.03584	3,907.110	10.30	0.65	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,649.04000	4.64904	4,785.99000	4.78599	4,649.040	10.52	0.70	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	174.78000	0.17478	172.47000	0.17247	174.780	11.54	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	115.06000	0.11506	113.78000	0.11378	115.060	11.54	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			9.98695	93.07250	9.94738	93.24270		9.41	0.00	0.00	0	149.00	
R2030	On 01/02/2024	Bond Future			10.09580	90.88467	10.05409	91.05803		9.15	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			10.34648	90.71886	10.29764	90.98042		11.92	0.00	5,715,288.18	63	51,613.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.44	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.12	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	1.52000	0.00152	29.68000	0.02968	1.520	10.89	0.01	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,078.09000	1.07809	994.09000	0.99409	1,078.090	11.64	0.85	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	140.49000	0.14049	367.73000	0.36773	140.490	11.83	0.24	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	284.23000	0.28423	567.63000	0.56763	284.230	12.06	0.40	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	126.81000	0.12681	196.97000	0.19697	126.810	12.63	0.21	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,731.65000	1.73165	2,036.68000	2.03668	1,731.650	13.09	0.95	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	0.00000	0.00000	0.10000	0.00010	0.000	14.95	0.00	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	0.00000	0.00000	0.06000	0.00006	0.000	15.05	0.00	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.76	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.45498	88.29196	10.40393	88.55898		13.31	0.00	34,080,696.56	386	182,446.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	1,076.57000	1.07657	1,192.40000	1.19240	1,076.570	12.90	0.30	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,407.13000	1.40713	1,542.17000	1.54217	1,407.130	13.07	0.36	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,631.79000	2.63179	2,816.42000	2.81642	2,631.790	13.64	0.54	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,896.07000	2.89607	3,088.45000	3.08845	2,896.070	13.74	0.57	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,350.45000	1.35045	1,303.46000	1.30346	1,350.450	14.22	0.32	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,262.49000	1.26249	1,219.10000	1.21910	1,262.490	14.29	0.30	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,493.53000	5.49353	5,732.66000	5.73266	5,493.530	14.68	0.78	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	37.91000	0.03791	38.16000	0.03816	37.910	15.76	0.01	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.55858	90.02728	10.50528	90.29964		12.50	0.00	0.00	0	2,600.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/08/2023	Bond Future	9.60	Call	1,217.44000		1.21744		1,314.12000	1.31412	1,217.440	11.87	0.27	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,551.91000		2.55191		2,701.99000	2.70199	2,551.910	12.32	0.45	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,628.24000		7.62824		7,864.82000	7.86482	7,628.240	13.99	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.67291		87.61962		10.61725	87.89709		12.17	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.79294		89.32963		10.73476	89.61241		10.89	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			10.94709		90.21798		10.89838	90.50883		13.41	0.00	0.00	0	89,305.00
R2035	On 02/02/2023	Bond Future	9.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.51	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.51	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	0.02000		0.00002		3.60000	0.00360	0.020	12.75	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	20.16000		0.02016		126.59000	0.12659	20.160	13.24	0.05	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	1,760.95000		1.76095		1,591.12000	1.59112	1,760.950	13.27	0.94	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	820.37000		0.82037		1,188.14000	1.18814	820.370	13.88	0.71	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	193.86000		0.19386		271.22000	0.27122	193.860	13.90	0.28	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	0.00000		0.00000		0.07000	0.00007	0.000	15.32	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.45	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.06110		87.43851		11.01042	87.73533		14.95	0.00	28,067,761.71	321	154,540.00
R2035	On 04/05/2023	Bond Future	9.85	Call	369.75000		0.36975		429.93000	0.42993	369.750	13.73	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,083.52000		1.08352		1,205.83000	1.20583	1,083.520	14.19	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,334.57000		1.33457		1,472.82000	1.47282	1,334.570	14.34	0.33	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,441.37000		1.44137		1,585.79000	1.58579	1,441.370	14.40	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,627.63000		2.62763		2,824.17000	2.82417	2,627.630	15.02	0.51	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,009.04000		3.00904		3,217.78000	3.21778	3,009.040	15.20	0.55	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,186.90000		1.18690		1,147.29000	1.14729	1,186.900	16.15	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,095.18000		1.09518		1,059.36000	1.05936	1,095.180	16.26	0.25	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	543.46000		0.54346		529.75000	0.52975	543.460	17.11	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	210.88000		0.21088		208.18000	0.20818	210.880	17.88	0.06	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.17235		89.15690		11.11962	89.45975		14.88	0.00	0.00	0	1,624.00
R2035	On 02/11/2023	Bond Future			11.29620		86.38848		11.24137	86.69703		14.72	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.42892		88.07476		11.37182	88.38918		14.41	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			11.18677		81.38610		11.12798	81.74020		15.25	0.00	0.00	0	38,244.00
R2037	On 02/02/2023	Bond Future	11.10	Call	240.97000		0.24097		564.65000	0.56465	240.970	15.43	0.33	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	0.03000		0.00003		1.25000	0.00125	0.030	17.00	0.00	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.30530		82.94051		11.24423	83.30176		16.20	0.00	44,704,934.89	539	60,571.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,804.76000		1.80476		1,992.75000	1.99275	1,804.760	16.12	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,008.89000		2.00889		2,207.94000	2.20794	2,008.890	16.25	0.42	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,450.65000		4.45065		4,735.33000	4.73533	4,450.650	17.46	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,451.31000		1.45131		1,387.86000	1.38786	1,451.310	17.72	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	144.61000		0.14461		141.13000	0.14113	144.610	19.37	0.04	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.42358		80.31312		11.36012	80.68157		16.97	0.00	0.00	0	71,091.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 03/08/2023	Bond Future	10.30	Call	1,292.71000	1.29271	1,411.86000	1.41186	1,292.710	15.93	0.25	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,728.03000	2.72803	2,916.21000	2.91621	2,728.030	16.64	0.42	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.54167	81.87458	11.47584	82.25008		15.98	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.66720	79.21753	11.59881	79.60023		16.50	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			11.33667	82.72678	11.26784	83.17162		16.33	0.00	0.00	0	86,260.00
R2040	On 02/02/2023	Bond Future	10.21	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.11	0.00	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	8.62000	0.00862	96.91000	0.09691	8.620	15.80	0.02	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	152.72000	0.15272	467.70000	0.46770	152.720	16.22	0.22	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	0.09000	0.00009	2.10000	0.00210	0.090	17.91	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	0.00000	0.00000	0.27000	0.00027	0.000	18.29	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.45367	84.30682	11.38224	84.76054		17.35	0.00	1,011,681.84	12	48,755.00
R2040	On 04/05/2023	Bond Future	10.17	Call	381.67000	0.38167	461.72000	0.46172	381.670	15.95	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,115.08000	1.11508	1,280.69000	1.28069	1,115.080	16.54	0.27	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,509.62000	1.50962	1,708.60000	1.70860	1,509.620	16.82	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,773.08000	1.77308	1,991.38000	1.99138	1,773.080	16.99	0.37	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,110.33000	3.11033	3,402.52000	3.40252	3,110.330	17.76	0.53	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,640.23000	1.64023	1,549.95000	1.54995	1,640.230	18.75	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	741.92000	0.74192	704.44000	0.70444	741.920	19.98	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	331.57000	0.33157	317.02000	0.31702	331.570	20.76	0.08	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.57043	81.45585	11.49627	81.91857		18.24	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.68652	83.03944	11.60965	83.51105		17.21	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.80960	80.15475	11.72980	80.63546		17.83	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			11.39639	79.21319	11.34255	79.56604		17.47	0.00	0.00	0	35,997.00
R2044	On 02/02/2023	Bond Future	10.75	Call	0.04000	0.00004	5.44000	0.00544	0.040	16.52	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	7.06000	0.00706	77.78000	0.07778	7.060	16.98	0.02	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	30.29000	0.03029	172.39000	0.17239	30.290	17.18	0.06	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	1,981.00000	1.98100	2,389.88000	2.38988	1,981.000	18.39	0.93	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	22.69000	0.02269	67.27000	0.06727	22.690	18.49	0.04	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	0.88000	0.00088	9.47000	0.00947	0.880	19.01	0.00	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.50846	80.72608	11.45260	81.08615		18.58	0.00	0.00	0	54,557.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,452.78000	2.45278	2,359.01000	2.35901	2,452.780	19.51	0.40	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,904.02000	1.90402	1,833.35000	1.83335	1,904.020	19.98	0.33	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,471.17000	1.47117	1,419.09000	1.41909	1,471.170	20.45	0.27	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.62010	77.92995	11.56215	78.29719		19.57	0.00	0.00	0	21,473.00
R2044	On 02/11/2023	Bond Future			11.73073	79.44501	11.67072	79.81925		18.47	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.84770	76.61533	11.78547	76.99672		19.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/02/2023	Bond Future			11.27595	82.88765		11.20697	83.35794		17.23	0.00	0.00	0	54,438.00
R2048	On 02/02/2023	Bond Future	11.00	Call	42.09000	0.04209		232.98000	0.23298	42.090	17.23	0.07	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,179.82000	2.17982		2,695.48000	2.69548	2,179.820	18.44	0.94	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.37943	80.01243		11.30794	80.49210		19.34	0.00	0.00	0	247,597.00
R2048	On 03/08/2023	Bond Future			11.48298	81.54735		11.40888	82.03654		19.32	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.58704	78.71362		11.51032	79.21218		19.19	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.69434	80.28697		11.61485	80.79509		17.91	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			10.97618	69.72812		10.91728	70.03731		15.25	0.00	0.00	0	11,626.00
R209	On 04/05/2023	Bond Future			11.08083	67.90869		11.01978	68.22413		16.95	0.00	0.00	0	18,758.00
R209	On 04/05/2023	Bond Future	10.00	Call	419.36000	0.41936		492.23000	0.49223	419.360	15.57	0.16	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,055.26000	1.05526		1,187.80000	1.18780	1,055.260	16.17	0.31	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,133.71000	2.13371		2,328.32000	2.32832	2,133.710	16.95	0.49	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,551.79000	2.55179		2,430.96000	2.43096	2,551.790	16.95	0.51	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,608.28000	3.60828		3,852.67000	3.85267	3,608.280	17.79	0.65	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	466.22000	0.46622		447.91000	0.44791	466.220	19.46	0.13	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.18103	69.24336		11.11780	69.56514		16.90	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	1,007.86000	1.00786		1,105.10000	1.10510	1,007.860	15.81	0.23	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,201.81000	2.20181		2,360.05000	2.36005	2,201.810	16.51	0.40	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.28900	67.43961		11.22352	67.76752		16.66	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.40050	68.75582		11.33267	69.09002		16.36	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			222.75076	222.75076		222.80269	222.80269			0.00	0.00	0	118.00
R210	On 04/05/2023	Bond Future			223.97213	223.97213		224.02620	224.02620			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future			228.42729	228.42729		228.48272	228.48272			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			229.76309	229.76309		229.81944	229.81944			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.30173	234.30173		234.35882	234.35882			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			10.12645	86.13907		10.08261	86.35053		11.22	0.00	0.00	0	20,057.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.93	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	702.68000	0.70268		693.41000	0.69341	702.680	11.25	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	62.24000	0.06224		123.06000	0.12306	62.240	12.25	0.13	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,474.12000	1.47412		1,731.90000	1.73190	1,474.120	12.47	0.93	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.05	0.00	0.00	0	912.00



Contract Details		Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2023			Bond Future	10.22782	84.23294	10.18194	84.44889		12.34	0.00	0.00	0	33,266.00
R213	On 03/08/2023			Bond Future	10.32529	85.88835	10.27730	86.10861		11.39	0.00	0.00	0	0.00
R213	On 02/11/2023			Bond Future	10.43829	84.00769	10.38807	84.23211		11.18	0.00	0.00	0	1,911.00
R213	On 01/02/2024			Bond Future	10.56149	85.64784	10.50884	85.87651		10.00	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	11.25624	66.45803	11.18733	66.83329		17.03	0.00	0.00	0	68,050.00
R214	On 02/02/2023	10.90	Call	Bond Future	10.78000	0.01078	100.70000	0.10070	10.780	16.84	0.03	0.00	0	2,300.00
R214	On 02/02/2023	11.60	Call	Bond Future	1,842.42000	1.84242	2,249.67000	2.24967	1,842.420	18.23	0.95	0.00	0	2,300.00
R214	On 04/05/2023			Bond Future	11.35685	64.42967	11.28556	64.81247		19.05	0.00	0.00	0	22,932.00
R214	On 03/08/2023			Bond Future	11.45450	65.69590	11.38078	66.08629		19.04	0.00	0.00	0	2,980.00
R214	On 02/11/2023			Bond Future	11.56136	63.67607	11.48513	64.07392		18.91	0.00	0.00	0	0.00
R214	On 01/02/2024			Bond Future	11.67434	64.91902	11.59543	65.32451		18.60	0.00	0.00	0	0.00
R214	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>136,017,435.30</b>	<b>1,446</b>	<b>2 016 681.00</b>
<b>Grand Total:</b>												<b>136,017,435.30</b>	<b>1,446</b>	<b>2 016 681.00</b>