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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2023

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	883.86600	883.86600		883.04800	883.04800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	901.22500	901.22500		900.39100	900.39100			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	918.91200	918.91200		918.06100	918.06100			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	936.99300	936.99300		936.12300	936.12300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	954.59300	954.59300		953.70400	953.70400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,018.19000	1,018.19000		1,016.23500	1,016.23500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,038.18800	1,038.18800		1,036.19500	1,036.19500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,058.56300	1,058.56300		1,056.52900	1,056.52900			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,079.39100	1,079.39100		1,077.31600	1,077.31600			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,099.66600	1,099.66600		1,097.54900	1,097.54900			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	896.36200	896.36200		894.03700	894.03700			0.00	0.00	0	98.0
ALBI	On	03/08/2023	Index Future	913.96600	913.96600		911.59600	911.59600			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	931.90300	931.90300		929.48600	929.48600			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	950.23900	950.23900		947.77300	947.77300			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future	968.08900	968.08900		965.57300	965.57300			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	11.99355	74.85339		12.04721	74.59911			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future	12.14296	76.34165		12.19887	76.08235			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future	12.30383	74.06329		12.36217	73.79872			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future	12.47650	75.53522		12.53745	75.26525			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future	12.67193	73.17177		12.73570	72.89633			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	12.38654	72.15217		12.45032	71.79980			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future	12.52377	73.58678		12.59002	73.22746			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future	12.67033	70.78514		12.73928	70.41859			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future	12.81973	72.19106		12.89146	71.81710			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future	12.99243	69.29536		13.06727	68.91397			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	883.75900	883.75900		881.50500	881.50500			0.00	0.00	0	843.0
GOVI	On 03/08/2023		GOVI	901.11600	901.11600		898.81800	898.81800			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI	918.80100	918.80100		916.45700	916.45700			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI	936.87900	936.87900		934.48800	934.48800			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI	954.47800	954.47800		952.03800	952.03800			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future	169.28967	169.28967		169.21238	169.21238			0.00	0.00	0	5,364.0
I2025	On 03/08/2023		Bond Future	170.91538	170.91538		170.83676	170.83676			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future	174.30835	174.30835		174.22792	174.22792			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future	175.99243	175.99243		175.91048	175.91048			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future	179.33122	179.33122		179.24705	179.24705			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	121.57959	121.57959		121.51012	121.51012			0.00	0.00	0	1,045.0
I2029	On 03/08/2023		Bond Future	123.99687	123.99687		123.92603	123.92603			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future	125.13230	125.13230		125.06003	125.06003			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future	127.62122	127.62122		127.54727	127.54727			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future	128.68656	128.68656		128.61113	128.61113			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	115.40036	115.40036		115.24517	115.24517			0.00	0.00	0	1,540.0
I2033	On 03/08/2023		Bond Future	117.69473	117.69473		117.53656	117.53656			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		118.61511	118.61511		118.45384	118.45384			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		120.97448	120.97448		120.80979	120.80979			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future		121.82009	121.82009		121.65213	121.65213			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		128.32614	128.32614		128.16944	128.16944			0.00	0.00	0	4,625.0
I2038	On 03/08/2023	Bond Future		128.91997	128.91997		128.76031	128.76031			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		131.47911	131.47911		131.31606	131.31606			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		132.08808	132.08808		131.92206	131.92206			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future		134.59263	134.59263		134.42288	134.42288			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		112.56516	112.56516		112.56290	112.56290			0.00	0.00	0	17,308.0
I2046	On 03/08/2023	Bond Future		114.80321	114.80321		114.80102	114.80102			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		114.99816	114.99816		114.99608	114.99608			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		117.28504	117.28504		117.28274	117.28274			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future		117.37818	117.37818		117.37591	117.37591			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		114.47617	114.47617		114.67585	114.67585			0.00	0.00	0	13,256.0
I2050	On 03/08/2023	Bond Future		114.57409	114.57409		114.77788	114.77788			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		116.84834	116.84834		117.05602	117.05602			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		116.93840	116.93840		117.15049	117.15049			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future		119.15531	119.15531		119.37100	119.37100			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		325.40500	325.40500		325.42000	325.42000			0.00	0.00	0	655.0
IGOV	On 03/08/2023	Index Future		331.87400	331.87400		331.88900	331.88900			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		338.46400	338.46400		338.47900	338.47900			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		345.19900	345.19900		345.21400	345.21400			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future		351.75700	351.75700		351.77100	351.77100			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.45500	92.54500		7.46000	92.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.47500	92.52500		7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.64000	92.36000		7.65500	92.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future		7.73500	92.26500		7.76500	92.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future		7.74000	92.26000		7.76500	92.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future		7.73000	92.27000		7.77000	92.23000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future		7.53500	92.46500		7.58500	92.41500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future		7.46500	92.53500		7.52000	92.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future		7.27000	92.73000		7.33000	92.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future		7.25000	92.75000		7.33000	92.67000			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			7.22000		92.78000		7.29000	92.71000			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.38333		110.48040		8.40543	110.40990		4.24	0.00	60,543,259.20	548	95,759.0
R186	On 04/05/2023	Bond Future	8.36	Call	842.80000		0.84280		814.20000	0.81420	842.800	4.29	0.49	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	917.29000		0.91729		959.19000	0.95919	917.290	4.29	0.51	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.42093		107.34608		8.44496	107.27425		4.18	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.46349		109.45163		8.48984	109.37822		3.89	0.00	13,243,647.23	121	1,263.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,706.35000		2.70635	2,658.70000	2.65870	2,706.350	2,706.350	4.33	0.69	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	246.38000		0.24638	256.31000	0.25631	246.380	246.380	4.87	0.11	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.51204		106.29924		8.54112	106.22422		3.72	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.61267		108.28660		8.64512	108.20975		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			335.71342		335.71342		335.71704	335.71704			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			333.32111		333.32111		333.32537	333.32537			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.93746		339.93746		339.94130	339.94130			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			250.95917		250.95917		251.06448	251.06448			0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			251.13284		251.13284		251.24066	251.24066			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			256.11828		256.11828		256.22763	256.22763			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.27425		256.27425		256.38632	256.38632			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			261.13350		261.13350		261.24673	261.24673			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			9.93327		92.81541		9.96060	92.69151		9.27	0.00	100,704,719.85	1,085	82,165.0
R2030	On 04/05/2023	Bond Future	9.03	Call	274.83000		0.27483	262.74000	0.26274	274.830	274.830	8.81	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	905.43000		0.90543	871.92000	0.87192	905.430	905.430	9.13	0.35	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	1,065.06000		1.06506	1,027.02000	1.02702	1,065.060	1,065.060	9.20	0.39	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,282.66000		1.28266	1,238.86000	1.23886	1,282.660	1,282.660	9.30	0.44	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,792.66000		1.79266	1,737.04000	1.73704	1,792.660	1,792.660	9.52	0.54	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	3,001.76000		3.00176	2,924.75000	2.92475	3,001.760	3,001.760	9.97	0.70	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,766.41000		3.76641	3,679.40000	3.67940	3,766.410	3,766.410	10.23	0.78	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	195.84000		0.19584	211.91000	0.21191	195.840	195.840	11.00	0.09	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	123.13000		0.12313	134.20000	0.13420	123.130	123.130	11.32	0.06	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	51.57000		0.05157	57.04000	0.05704	51.570	51.570	11.46	0.03	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	16.49000		0.01649	18.61000	0.01861	16.490	16.490	11.46	0.01	0.00	0	479.0

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
R2030	On 04/05/2023	Bond Future	12.57	Put	13.71000	0.01371		15.51000	0.01551	13.710	11.46	0.01	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.03803	90.63152		10.06680	90.50520		9.31	0.00	0.00	0	7,495.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,223.96000	3.22396		3,153.14000	3.15314	3,223.960	9.63	0.62	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,941.21000	3.94121		3,861.95000	3.86195	3,941.210	9.85	0.68	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	148.12000	0.14812		156.72000	0.15672	148.120	11.11	0.05	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	93.64000	0.09364		99.55000	0.09955	93.640	11.11	0.03	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.14208	92.40903		10.17238	92.28015		8.64	0.00	10,627,038.45	115	149.0	
R2030	On 01/02/2024	Bond Future			10.25650	90.22060		10.28851	90.08905		8.46	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future			10.40676	91.90684		10.44068	91.77248		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			10.57465	87.67020		10.60193	87.52927		11.97	0.00	2,630,106.00	30	169,856.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	476.08000	0.47608		457.00000	0.45700	476.080	11.13	0.19	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	533.14000	0.53314		512.10000	0.51210	533.140	11.18	0.21	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	779.47000	0.77947		750.46000	0.75046	779.470	11.36	0.28	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	1,285.76000	1.28576		1,242.62000	1.24262	1,285.760	11.70	0.39	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,843.55000	1.84355		1,787.27000	1.78727	1,843.550	12.01	0.49	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,092.22000	2.09222		2,030.75000	2.03075	2,092.220	12.14	0.53	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,702.47000	1.70247		1,777.90000	1.77790	1,702.470	12.24	0.44	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,138.73000	1.13873		1,197.19000	1.19719	1,138.730	12.70	0.33	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,050.64000	1.05064		1,106.04000	1.10604	1,050.640	12.79	0.31	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,672.89000	4.67289		4,573.09000	4.57309	4,672.890	13.24	0.78	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	16.31000	0.01631		18.36000	0.01836	16.310	14.82	0.01	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.68371	89.39224		10.71218	89.24860		11.88	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	839.93000	0.83993		814.49000	0.81449	839.930	11.24	0.22	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,999.97000	1.99997		1,950.01000	1.95001	1,999.970	11.70	0.41	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,918.18000	6.91818		6,812.98000	6.81298	6,918.180	13.41	0.78	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.80070	86.98691		10.83048	86.84034		11.54	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.92412	88.69641		10.95531	88.54674		10.50	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future			11.07437	86.19798		11.10711	86.04519		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			11.04398	87.53862		11.09192	87.25871		14.23	0.00	11,380,020.60	130	158,784.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	228.07000	0.22807		208.10000	0.20810	228.070	12.99	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	835.85000	0.83585		776.05000	0.77605	835.850	13.44	0.26	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,069.06000	1.06906		996.60000	0.99660	1,069.060	13.60	0.31	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,169.97000	1.16997		1,092.36000	1.09236	1,169.970	13.66	0.33	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,340.76000	2.34076		2,213.71000	2.21371	2,340.760	14.30	0.52	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,727.35000	2.72735		2,587.10000	2.58710	2,727.350	14.48	0.56	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	882.84000	0.88284		962.25000	0.96225	882.840	15.45	0.23	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	802.48000	0.80248		876.46000	0.87646	802.480	15.55	0.21	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	347.83000	0.34783		386.48000	0.38648	347.830	16.42	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	111.21000	0.11121		126.42000	0.12642	111.210	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			11.15471	89.25805		11.20456	88.97265		14.35	0.00	0.00	0	2,561.0
R2035	On 02/11/2023	Bond Future			11.27527	86.50607		11.32715	86.21500		14.14	0.00	0.00	0	123.0
R2035	On 01/02/2024	Bond Future			11.40498	88.20639		11.45906	87.90946		13.81	0.00	0.00	0	0.0
R2035	On 02/05/2024	Bond Future			11.54797	85.35392		11.60437	85.05104		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			11.30982	82.91387		11.36285	82.60224		15.45	0.00	22,386,744.90	270	57,527.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,410.68000	1.41068	1,312.29000	1.31229	1,410.680	14.98	0.37	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,603.70000	1.60370	1,495.74000	1.49574	1,603.700	15.10	0.40	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,054.15000	4.05415	3,858.74000	3.85874	4,054.150	16.33	0.68	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,101.81000	1.10181	1,202.26000	1.20226	1,101.810	16.60	0.27	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	74.58000	0.07458	86.26000	0.08626	74.580	18.69	0.03	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.42843	80.28506	11.48352	79.96736		16.41	0.00	0.00	0	72,404.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	1,065.13000	1.06513	1,001.22000	1.00122	1,065.130	15.32	0.23	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	2,441.05000	2.44105	2,323.08000	2.32308	2,441.050	16.07	0.41	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.54432	81.85952	11.60151	81.53547		15.39	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.66799	79.21313	11.72745	78.88260		15.86	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			11.81314	80.69223	11.87503	80.35518		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			11.45851	84.27622	11.51149	83.94241		16.54	0.00	63,207,165.00	750	51,473.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	219.38000	0.21938	198.23000	0.19823	219.380	15.09	0.08	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	777.31000	0.77731	714.48000	0.71448	777.310	15.39	0.23	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,119.63000	1.11963	1,035.82000	1.03582	1,119.630	15.62	0.30	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,357.64000	1.35764	1,260.57000	1.26057	1,357.640	15.77	0.34	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,647.50000	2.64750	2,492.35000	2.49235	2,647.500	16.51	0.52	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,253.45000	1.25345	1,365.23000	1.36523	1,253.450	17.52	0.28	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	481.39000	0.48139	535.30000	0.53530	481.390	18.79	0.13	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	194.28000	0.19428	219.90000	0.21990	194.280	19.93	0.06	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.57560	81.42374	11.63060	81.08340		17.63	0.00	5,048,271.88	62	91,640.0	
R2040	On 02/11/2023	Bond Future			11.68963	83.02045	11.74667	82.67338		16.55	0.00	0.00	0	84.0	
R2040	On 01/02/2024	Bond Future			11.81097	80.14653	11.87023	79.79248		17.12	0.00	0.00	0	3.0	
R2040	On 02/05/2024	Bond Future			11.95210	81.64266	12.01373	81.28161		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			11.52967	80.59008	11.58256	80.25264		17.68	0.00	161,180.16	2	55,682.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,052.63000	2.05263	2,208.25000	2.20825	2,052.630	18.15	0.40	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,520.14000	1.52014	1,646.96000	1.64696	1,520.140	18.63	0.32	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,116.02000	1.11602	1,217.59000	1.21759	1,116.020	19.10	0.25	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			11.64223	77.79047	11.69710	77.44641		18.88	0.00	0.00	0	21,473.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,737.27000	3.73727	3,905.44000	3.90544	3,737.270	19.29	0.45	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,108.07000	3.10807	3,256.14000	3.25614	3,108.070	19.72	0.39	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			11.75154		79.31593		11.80841	78.96500		17.75	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.86755		76.49433		11.92658	76.13638		18.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.00179		77.92211		12.06313	77.55714		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			11.40206		79.86165		11.45483	79.51201		18.39	0.00	29,548,810.50	370	235,200.0
R2048	On 04/05/2023	Bond Future	10.40	Call	461.16000		0.46116		420.67000	0.42067	461.160	17.00	0.15	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	1,812.80000		1.81280		1,693.33000	1.69333	1,812.800	18.11	0.40	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.50658		81.39267		11.56128	81.03620		18.61	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.60943		78.56917		11.66611	78.20560		18.47	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.71587		80.15035		11.77465	79.77952		17.36	0.00	0.00	0	13,000.0
R2048	On 02/05/2024	Bond Future			11.83981		77.19209		11.90087	76.81395		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			11.08205		67.90241		11.13484	67.63133		16.15	0.00	0.00	0	19,569.0
R209	On 04/05/2023	Bond Future	10.00	Call	263.78000		0.26378		238.57000	0.23857	263.780	14.75	0.12	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	805.54000		0.80554		742.48000	0.74248	805.540	15.36	0.28	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,260.40000		2.26040		2,416.44000	2.41644	2,260.400	16.15	0.52	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.00	Call	1,836.04000		1.83604		1,721.00000	1.72100	1,836.040	16.15	0.48	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,328.32000		3.32832		3,161.96000	3.16196	3,328.320	17.02	0.67	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	309.22000		0.30922		346.12000	0.34612	309.220	18.72	0.11	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.18245		69.23615		11.23710	68.95980		16.32	0.00	0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	822.57000		0.82257		771.40000	0.77140	822.570	15.19	0.21	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1,961.00000		1.96100		1,862.92000	1.86292	1,961.000	15.92	0.39	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.28819		67.44365		11.34483	67.16177		16.03	0.00	33,924,155.95	503	4,130.0
R209	On 01/02/2024	Bond Future			11.39780		68.76908		11.45652	68.48155		15.70	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.52648		66.90594		11.58746	66.61273		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			223.77170		223.77170		224.09087	224.09087			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			228.22076		228.22076		228.54644	228.54644			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			229.59227		229.59227		229.92447	229.92447			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.15858		234.15858		234.49701	234.49701			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.36995		235.36995		235.71471	235.71471			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			10.32688		83.76911		10.36976	83.56934		11.01	0.00	3,183,226.18	38	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	10.42910	85.41441		10.47393	85.21080		10.79	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.54384	83.53848		10.59081	83.33076		10.43	0.00	9,105,694.32	109	1,275.0
R213	On 01/02/2024	Bond Future	10.66961	85.18073		10.71892	84.96880		9.70	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.81391	83.22403		10.86574	83.00776		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	11.32705	64.58925		11.39006	64.25256		18.13	0.00	0.00	0	22,902.0
R214	On 03/08/2023	Bond Future	11.42383	65.85786		11.48897	65.51463		18.36	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.52758	63.85189		11.59498	63.50184		18.16	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.63767	65.10695		11.70749	64.74989		17.83	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.75685	63.02730		11.82918	62.66329		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 :											365,694,040.22	4,133	1 380 078.
Grand Total:											365,694,040.22	4,133	1 380 078.