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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2023

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	876.37200	876.37200	875.76000	875.76000					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	893.63300	893.63300	892.99500	892.99500					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.69700	911.69700	910.45200	910.45200					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	930.85100	930.85100	928.33900	928.33900					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.26400	949.26400	945.86400	945.86400					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.85200	1,004.85200	1,002.41600	1,002.41600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.64300	1,024.64300	1,022.14300	1,022.14300					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,045.35600	1,045.35600	1,042.12500	1,042.12500					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.31800	1,067.31800	1,062.59800	1,062.59800					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.43100	1,088.43100	1,082.65800	1,082.65800					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.24900	884.24900	880.67900	880.67900					0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	901.66500	901.66500	898.01000	898.01000					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	919.89200	919.89200	915.56600	915.56600					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	939.21800	939.21800		933.55200	933.55200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	957.79700	957.79700		951.17700	951.17700			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 04/05/2023	Bond Future	12.25059	73.64610		12.32113	73.31950			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.40998	75.11441		12.48378	74.78015			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.57246	72.85575		12.66061	72.46540			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.73406	74.40356		12.84958	73.90371			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.92364	72.09273		13.05999	71.51726			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 04/05/2023	Bond Future	12.58891	71.04387		12.68476	70.52877			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.73334	72.46027		12.83318	71.93389			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.88012	69.67956		12.99345	69.09416			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.01896	71.16046		13.15627	70.46466			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.18568	68.31759		13.34186	67.54393			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 04/05/2023	GOVI	871.72400	871.72400		868.21200	868.21200			0.00	8,717,240.00	1	836.00
GOVI	On 03/08/2023	GOVI	888.89300	888.89300		885.29800	885.29800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	906.86100	906.86100		902.60500	902.60500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	925.91400	925.91400		920.33700	920.33700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	944.23000	944.23000		937.71200	937.71200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.15117	169.15117		168.98044	168.98044			0.00	0.00	0	5,364.00
I2025	On 03/08/2023	Bond Future	170.79292	170.79292		170.61627	170.61627			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.28516	174.28516		173.99077	173.99077			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.21080	176.21080		175.67296	175.67296			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.73144	179.73144		179.02398	179.02398			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 04/05/2023	Bond Future	121.32397	121.32397		120.69709	120.69709			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.74289	123.74289		123.10156	123.10156			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.95423	124.95423		124.21823	124.21823			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.60758	127.60758		126.68570	126.68570			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.80765	128.80765		127.75388	127.75388			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 04/05/2023	Bond Future	114.72526	114.72526		113.80631	113.80631			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.01263	117.01263		116.07350	116.07350			0.00	0.00	0	6,141.00

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I2033	On 02/11/2023	Bond Future	117.99716	117.99716		116.96212	116.96212			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.50271	120.50271		119.28549	119.28549			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.46687	121.46687		120.11898	120.11898			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 04/05/2023	Bond Future	127.29464	127.29464		125.91603	125.91603			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	127.88556	127.88556		126.47762	126.47762			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.50044	130.50044		128.97895	128.97895			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.27472	131.27472		129.54485	129.54485			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.89645	133.89645		132.01473	132.01473			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 04/05/2023	Bond Future	110.46272	110.46272		110.09856	110.09856			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	112.66521	112.66521		112.29184	112.29184			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.89650	112.89650		112.44134	112.44134			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	115.29416	115.29416		114.67450	114.67450			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.47577	115.47577		114.74173	114.74173			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 04/05/2023	Bond Future	113.11567	113.11567		111.92236	111.92236			0.00	1,131,156.70	10	13,316.00
I2050	On 03/08/2023	Bond Future	113.20142	113.20142		111.98287	111.98287			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	115.51615	115.51615		114.19746	114.19746			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	115.74473	115.74473		114.24283	114.24283			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.05606	118.05606		116.42058	116.42058			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
IGOV	On 04/05/2023	Index Future	322.73900	322.73900		321.11100	321.11100			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	329.17300	329.17300		327.50800	327.50800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	335.90400	335.90400		333.98600	333.98600			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	343.03600	343.03600		340.62200	340.62200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	349.89500	349.89500		347.12600	347.12600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.52500	92.47500		7.52500	92.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.73500	92.26500		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.80000	92.20000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.92500	92.07500		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.96000	92.04000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.04000	91.96000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.06000	91.94000		8.02000	91.98000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.05500	91.94500		7.96500	92.03500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.03500	91.96500		7.99500	92.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.00000	92.00000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.96000	92.04000		7.87000	92.13000			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			7.92500	92.07500		7.82500	92.17500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.58042	109.85373		8.56848	109.89156		4.01	0.00	751,179,805.74	6,838	96,219.00
R186	On 04/05/2023	Bond Future	8.36	Call	455.40000	0.45540		495.56000	0.49556	455.400	3.92	0.36	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,156.56000	1.15656		1,158.89000	1.15889	1,156.560	3.92	0.64	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.63350	106.71282		8.62104	106.74980		4.07	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.67283	108.87024		8.68538	108.83552		3.93	0.00	0.00	0	10.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,223.75000	2.22375		2,217.74000	2.21774	2,223.750	4.12	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	282.58000	0.28258		296.63000	0.29663	282.580	4.77	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.68571	105.85220		8.75748	105.66816		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.75943	107.93960		8.88018	107.65520		3.41	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 04/05/2023	Bond Future			335.76065	335.76065		335.73295	335.73295			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.41997	333.41997		333.38711	333.38711			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.23761	340.23761		339.98018	339.98018			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 04/05/2023	Bond Future			248.32301	248.32301		248.07922	248.07922			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			248.47503	248.47503		248.22290	248.22290			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			253.55571	253.55571		253.13203	253.13203			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.02146	254.02146		253.24576	253.24576			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.09485	259.09485		258.07435	258.07435			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			10.18802	91.66873		10.23287	91.46874		8.18	0.00	4,491,767.77	49	82,011.00
R2030	On 04/05/2023	Bond Future	9.03	Call	43.97000	0.04397		51.63000	0.05163	43.970	7.26	0.04	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	296.01000	0.29601		327.12000	0.32712	296.010	7.43	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	385.32000	0.38532		418.81000	0.41881	385.320	7.50	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	520.00000	0.52000		553.90000	0.55390	520.000	7.60	0.28	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	885.32000	0.88532		906.81000	0.90681	885.320	7.85	0.40	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,915.92000	1.91592		1,887.60000	1.88760	1,915.920	8.41	0.63	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,631.28000	2.63128		2,568.40000	2.56840	2,631.280	8.74	0.73	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	169.33000	0.16933		224.01000	0.22401	169.330	9.71	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	99.07000	0.09907		134.57000	0.13457	99.070	10.09	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	44.13000	0.04413		60.32000	0.06032	44.130	10.65	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	14.57000	0.01457		17.66000	0.01766	14.570	10.93	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	11.85000	0.01185		14.45000	0.01445	11.850	10.93	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.30513	89.46728		10.35271	89.26187		8.82	0.00	13,420,092.00	150	11,865.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,324.86000	2.32486		2,250.89000	2.25089	2,324.860	8.94	0.54	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,969.01000	2.96901		2,877.22000	2.87722	2,969.010	9.15	0.62	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	164.80000	0.16480		187.14000	0.18714	164.800	10.71	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	102.24000	0.10224		117.70000	0.11770	102.240	10.71	0.04	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.41031	91.27609		10.47496	91.00568		8.25	0.00	0.00	0	34.00
R2030	On 01/02/2024	Bond Future			10.50908	89.18907		10.60847	88.78721		8.20	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,717.43000	1.71743		1,601.99000	1.60199	1,717.430	7.86	0.38	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,670.55000	1.67055		1,830.37000	1.83037	1,670.550	8.84	0.32	0.00	0	1,360.00
R2030	On 02/05/2024	Bond Future			10.65037	90.94742		10.77636	90.45624		7.72	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 04/05/2023	Bond Future			10.80108	86.50957		10.84033	86.31046		10.53	0.00	1,018,477,167.61	11,773	184,383.00
R2032	On 04/05/2023	Bond Future	9.80	Call	99.69000	0.09969		117.09000	0.11709	99.690	8.96	0.07	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	122.39000	0.12239		140.67000	0.14067	122.390	9.04	0.08	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	237.92000	0.23792		256.84000	0.25684	237.920	9.30	0.14	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	538.49000	0.53849		547.83000	0.54783	538.490	9.72	0.25	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	945.51000	0.94551		935.74000	0.93574	945.510	10.13	0.37	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,143.78000	1.14378		1,124.56000	1.12456	1,143.780	10.29	0.42	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,879.44000	1.87944		2,051.26000	2.05126	1,879.440	10.42	0.55	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,199.35000	1.19935		1,329.96000	1.32996	1,199.350	11.00	0.40	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,095.54000	1.09554		1,218.58000	1.21858	1,095.540	11.11	0.37	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,503.60000	3.50360		3,390.99000	3.39099	3,503.600	11.68	0.75	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	11.50000	0.01150		13.81000	0.01381	11.500	14.02	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.91921	88.21343		10.96046	88.00912		11.56	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	522.11000	0.52211		513.21000	0.51321	522.110	10.96	0.16	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,338.98000	1.33898		1,355.66000	1.35566	1,338.980	11.00	0.33	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,795.69000	5.79569		5,737.81000	5.73781	5,795.690	12.58	0.76	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.03613	85.83696		11.09135	85.57014		11.05	0.00	0.00	0	25.00
R2032	On 01/02/2024	Bond Future			11.14545	87.64163		11.22866	87.24946		10.44	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,348.16000	1.34816		0.00000	0.00000	1,348.160	9.86	0.27	28,819,833.57	1,200	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,604.15000	2.60415		0.00000	0.00000	2,604.150	10.08	0.43	45,645,406.96	1,200	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,388.82000	1.38882		0.00000	0.00000	1,388.820	11.72	0.23	23,893,994.67	1,200	1,200.00
R2032	On 02/05/2024	Bond Future			11.28693	85.21234		11.39122	84.73415		10.32	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 04/05/2023	Bond Future			11.31037	85.99944		11.36988	85.66093		13.13	0.00	54,867,642.72	638	159,305.00
R2035	On 04/05/2023	Bond Future	9.85	Call	51.53000	0.05153		48.35000	0.04835	51.530	11.87	0.03	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	300.23000	0.30023		278.46000	0.27846	300.230	12.05	0.13	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	427.18000	0.42718		396.05000	0.39605	427.180	12.19	0.18	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	485.14000	0.48514		449.81000	0.44981	485.140	12.25	0.19	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,283.52000	1.28352		1,195.75000	1.19575	1,283.520	12.83	0.39	0.00	0	770.00

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
R2035	On 04/05/2023	Bond Future	11.17	Call	1,586.51000	1.58651	1,480.69000	1.48069	1,586.510	13.01	0.45	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	985.08000	0.98508	1,121.14000	1.12114	985.080	14.00	0.29	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	885.74000	0.88574	1,012.41000	1.01241	885.740	14.11	0.27	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	345.46000	0.34546	408.91000	0.40891	345.460	15.02	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	101.43000	0.10143	124.99000	0.12499	101.430	16.10	0.04	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.43095	87.69327	11.49311	87.34674		13.47	0.00	0.00	0	6,761.00	
R2035	On 02/11/2023	Bond Future			11.55343	84.96168	11.62863	84.55093		13.39	0.00	0.00	0	123.00	
R2035	On 01/02/2024	Bond Future			11.67324	86.74772	11.77370	86.21055		13.17	0.00	0.00	0	0.00	
R2035	On 02/05/2024	Bond Future			11.81113	83.95364	11.93038	83.32985		12.67	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 04/05/2023	Bond Future			11.56130	81.45157	11.65162	80.93587		14.12	0.00	1,005,763,986.36	12,348	63,003.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	604.99000	0.60499	559.60000	0.55960	604.990	12.99	0.23	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	727.46000	0.72746	671.96000	0.67196	727.460	13.09	0.26	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,681.70000	2.68170	2,485.71000	2.48571	2,681.700	14.17	0.61	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,138.07000	1.13807	1,419.39000	1.41939	1,138.070	14.44	0.33	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	59.51000	0.05951	83.02000	0.08302	59.510	17.41	0.02	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.68900	78.79847	11.78314	78.27132		15.29	0.00	0.00	0	74,072.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	546.48000	0.54648	493.14000	0.49314	546.480	14.08	0.15	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,470.71000	1.47071	1,385.41000	1.38541	1,470.710	14.36	0.32	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			11.80614	80.39162	11.91366	79.80024		14.46	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.92006	77.82562	12.05242	77.11120		15.04	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.06027	79.35880	12.21143	78.55935		13.75	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 04/05/2023	Bond Future			11.68440	82.86759	11.77458	82.31580		15.01	0.00	0.00	0	51,278.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	49.33000	0.04933	44.98000	0.04498	49.330	13.56	0.03	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	275.04000	0.27504	264.48000	0.26448	275.040	13.56	0.12	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	464.31000	0.46431	441.20000	0.44120	464.310	13.77	0.18	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	611.27000	0.61127	577.23000	0.57723	611.270	13.91	0.22	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,545.98000	1.54598	1,448.52000	1.44852	1,545.980	14.55	0.42	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,291.63000	1.29163	1,610.99000	1.61099	1,291.630	15.55	0.33	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	425.05000	0.42505	582.25000	0.58225	425.050	16.87	0.13	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	144.27000	0.14427	215.87000	0.21587	144.270	18.02	0.05	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.80945	79.99193	11.90337	79.42794		16.29	0.00	0.00	0	95,832.00	
R2040	On 02/11/2023	Bond Future			11.92397	81.60924	12.03067	80.97940		15.41	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future			12.03538	78.81851	12.16567	78.06314		15.99	0.00	236,455.53	3	6.00	
R2040	On 02/05/2024	Bond Future			12.17113	80.37100	12.31926	79.52882		14.67	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.73034	79.32252	11.84092	78.63858		16.10	0.00	0.00	0	55,657.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,168.37000	2.16837	2,579.65000	2.57965	2,168.370	16.10	0.48	0.00	0	4,423.00	

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
R2044	On 04/05/2023	Bond Future	12.00	Put	1,542.67000	1.54267	1,880.23000	1.88023	1,542.670	16.58	0.37	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,080.92000	1.08092	1,350.17000	1.35017	1,080.920	17.06	0.28	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.84978	76.50228	11.96481	75.80360		17.51	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,794.04000	3.79404	4,299.65000	4.29965	3,794.040	17.10	0.51	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,089.64000	3.08964	3,548.55000	3.54855	3,089.640	17.51	0.44	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.95891	78.04900	12.08691	77.28420		16.59	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.06486	75.30868	12.21609	74.42051		16.87	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.19336	76.79188	12.36241	75.81763		15.53	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 04/05/2023	Bond Future			11.60963	78.50195	11.71993	77.79616		16.80	0.00	0.00	0	235,196.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	142.78000	0.14278	120.06000	0.12006	142.780	15.21	0.06	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	898.07000	0.89807	808.79000	0.80879	898.070	15.68	0.28	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.71524	80.04811	11.82980	79.32717		17.28	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.82129	77.22540	11.94852	76.43803		17.32	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.92439	78.84891	12.07410	77.93828		15.88	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			12.04040	75.96213	12.20734	74.96494		15.60	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future			11.34460	66.56913	11.41400	66.22287		14.85	0.00	0.00	0	19,631.00	
R209	On 04/05/2023	Bond Future	10.00	Call	65.48000	0.06548	60.17000	0.06017	65.480	13.42	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	279.86000	0.27986	273.41000	0.27341	279.860	13.42	0.14	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,678.26000	2.67826	2,985.99000	2.98599	2,678.260	14.03	0.65	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	920.62000	0.92062	882.09000	0.88209	920.620	14.03	0.35	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,130.19000	2.13019	2,022.99000	2.02299	2,130.190	14.85	0.58	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	276.23000	0.27623	364.75000	0.36475	276.230	16.64	0.11	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.45363	67.88024	11.52572	67.52621		15.27	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	409.63000	0.40963	379.45000	0.37945	409.630	14.06	0.13	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,145.65000	1.14565	1,104.87000	1.10487	1,145.650	14.28	0.30	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.56095	66.10119	11.64498	65.69515		15.14	0.00	0.00	0	3,854.00	
R209	On 01/02/2024	Bond Future			11.66155	67.49089	11.76803	66.98445		14.94	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.78561	65.67218	11.90903	65.09564		14.34	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 04/05/2023	Bond Future			222.85238	222.85238	222.83169	222.83169			0.00	0.00	0	386.00	
R210	On 03/08/2023	Bond Future			227.29550	227.29550	227.27084	227.27084			0.00	0.00	0	300.00	
R210	On 02/11/2023	Bond Future			228.80155	228.80155	228.62590	228.62590			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
R210	On 01/02/2024	Bond Future	233.66027		233.66027		233.16701	233.16701			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.11315		235.11315		234.40173	234.40173			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 04/05/2023	Bond Future	10.56923		82.64811		10.61365	82.44474		9.68	0.00	0.00	0	33,973.00
R213	On 03/08/2023	Bond Future	10.68158		84.27595		10.72836	84.06720		10.37	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.79695		82.42688		10.85867	82.15870		9.97	0.00	0.00	0	1,121.00
R213	On 01/02/2024	Bond Future	10.90872		84.15943		11.00050	83.77165		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.04458		82.26699		11.15902	81.79738		9.27	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 04/05/2023	Bond Future	11.53297		63.49916		11.62769	63.00749		16.46	0.00	0.00	0	22,856.00
R214	On 03/08/2023	Bond Future	11.63613		64.74982		11.73434	64.24743		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.73981		62.75979		11.84983	62.20519		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.84035		64.07910		11.97184	63.42621		16.54	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.95385		62.04354		12.10153	61.32179		16.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												2,956,644,549.63	35,410	1 419 621.00
Grand Total:												2,956,644,549.63	35,410	1 419 621.00