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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2023

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	876.95200	876.95200	876.95200	874.71700	874.71700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.22500	894.22500	894.22500	891.94500	891.94500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.30000	912.30000	912.30000	909.97500	909.97500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	931.46200	931.46200	931.46200	929.09200	929.09200				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.89800	949.89800	949.89800	947.47300	947.47300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,008.39400	1,008.39400	1,008.39400	1,005.14100	1,005.14100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,028.25500	1,028.25500	1,028.25500	1,024.93900	1,024.93900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.03900	1,049.03900	1,049.03900	1,045.65700	1,045.65700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,071.07400	1,071.07400	1,071.07400	1,067.62400	1,067.62400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,092.27300	1,092.27300	1,092.27300	1,088.74600	1,088.74600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	887.82200	887.82200	887.82200	886.70000	886.70000				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	905.30900	905.30900	905.30900	904.16500	904.16500				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.60800	923.60800	923.60800	922.44100	922.44100				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future			943.00800	943.00800		941.82000	941.82000			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			961.67200	961.67200		960.45300	960.45300			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			12.16950	74.02404		12.18682	73.94309			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.32544	75.49992		12.34349	75.41738			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.48429	73.24909		12.50312	73.16484			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.64206	74.80503		12.66169	74.71912			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.82739	72.50276		12.84796	72.41486			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			12.49800	71.53823		12.48934	71.58562			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.63885	72.96452		12.62985	73.01286			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.78182	70.19401		12.77245	70.24338			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.91682	71.68567		12.90707	71.73615			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			13.07915	68.85375		13.06903	68.90505			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			875.23300	875.23300		874.08600	874.08600			0.00	8,752,330.00	1	834.00
GOVI	On 03/08/2023	GOVI			892.47200	892.47200		891.30200	891.30200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			910.51100	910.51100		909.31900	909.31900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			929.63600	929.63600		928.42200	928.42200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			948.03600	948.03600		946.79000	946.79000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.14854	169.14854		169.21099	169.21099			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			170.78991	170.78991		170.85349	170.85349			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.28196	174.28196		174.34692	174.34692			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.20612	176.20612		176.27238	176.27238			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			179.72771	179.72771		179.79478	179.79478			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			121.19032	121.19032		120.57389	120.57389			0.00	0.00	0	1,115.00
I2029	On 03/08/2023	Bond Future			123.60667	123.60667		122.97790	122.97790			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			124.81475	124.81475		124.17310	124.17310			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			127.46487	127.46487		126.80970	126.80970			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			128.66252	128.66252		127.99364	127.99364			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			115.03450	115.03450		114.87862	114.87862			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			117.32805	117.32805		117.16907	117.16907			0.00	0.00	0	6,141.00

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 02/11/2023	Bond Future	118.31864	118.31864		118.15632	118.15632			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.83077	120.83077		120.66512	120.66512			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.80153	121.80153		121.63201	121.63201			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	127.30207	127.30207		127.44959	127.44959			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	127.89275	127.89275		128.04309	128.04309			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.50767	130.50767		130.66127	130.66127			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.28064	131.28064		131.43719	131.43719			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.90332	133.90332		134.06273	134.06273			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	111.71022	111.71022		111.88460	111.88460			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	113.93749	113.93749		114.11527	114.11527			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.19422	114.19422		114.37544	114.37544			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.61900	116.61900		116.80432	116.80432			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.82750	116.82750		117.01575	117.01575			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	113.12223	113.12223		114.11405	114.11405			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	113.20792	113.20792		114.21933	114.21933			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	115.52268	115.52268		116.55483	116.55483			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	115.74987	115.74987		116.80386	116.80386			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.06222	118.06222		119.13676	119.13676			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 04/05/2023	Index Future	323.57700	323.57700		323.95500	323.95500			0.00	0.00	0	655.00
I GOV	On 03/08/2023	Index Future	330.02800	330.02800		330.41400	330.41400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	336.77600	336.77600		337.17000	337.17000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	343.92500	343.92500		344.32800	344.32800			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	350.80500	350.80500		351.21400	351.21400			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		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.77500	92.22500		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.88500	92.11500		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.91000	92.09000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.98000	92.02000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.00000	92.00000		8.06000	91.94000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.02000	91.98000		8.08500	91.91500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.00000	92.00000		8.06500	91.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.96000	92.04000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.91000	92.09000		7.98000	92.02000			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			7.86500	92.13500		7.93500	92.06500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.61089	109.75726		8.67543	109.55328		4.01	0.00	7,683,008.20	70	96,719.00
R186	On 04/05/2023	Bond Future	8.36	Call	401.76000	0.40176		351.71000	0.35171	401.760	3.92	0.34	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,199.39000	1.19939		1,353.32000	1.35332	1,199.390	3.92	0.67	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.66666	106.61446		8.73691	106.40646		4.07	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.70914	108.76981		8.78599	108.55765		3.93	0.00	0.00	0	1,171.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,148.36000	2.14836		2,024.34000	2.02434	2,148.360	4.12	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	288.38000	0.28838		323.32000	0.32332	288.380	4.77	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.72579	105.74937		8.81033	105.53290		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.80363	107.83538		8.89757	107.61433		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			335.88508	335.88508		335.75607	335.75607			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.54646	333.54646		333.41462	333.41462			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.36644	340.36644		340.23207	340.23207			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			249.41660	249.41660		249.40747	249.40747			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			249.59023	249.59023		249.58064	249.58064			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			254.69356	254.69356		254.68385	254.68385			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.18078	255.18078		255.17065	255.17065			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.27897	260.27897		260.26788	260.26788			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 04/05/2023	Bond Future			10.13355	91.91237		10.20231	91.60495		8.18	0.00	7,720,639.08	84	85,195.00
R2030	On 04/05/2023	Bond Future	9.03	Call	46.37000	0.04637		39.95000	0.03995	46.370	7.26	0.04	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	319.17000	0.31917		278.85000	0.27885	319.170	7.43	0.20	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	415.58000	0.41558		364.81000	0.36481	415.580	7.50	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	560.53000	0.56053		495.11000	0.49511	560.530	7.60	0.30	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	950.81000	0.95081		851.29000	0.85129	950.810	7.85	0.43	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,035.93000	2.03593		1,866.93000	1.86693	2,035.930	8.41	0.66	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,779.13000	2.77913		2,576.65000	2.57665	2,779.130	8.74	0.76	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	131.53000	0.13153		170.60000	0.17060	131.530	9.71	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	74.46000	0.07446		99.38000	0.09938	74.460	10.09	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	31.58000	0.03158		43.94000	0.04394	31.580	10.65	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	9.71000	0.00971		14.37000	0.01437	9.710	10.93	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	7.79000	0.00779		11.67000	0.01167	7.790	10.93	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.24776	89.71575		10.32018	89.40224		8.82	0.00	0.00	0	11,931.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,435.71000	2.43571		2,283.17000	2.28317	2,435.710	8.94	0.56	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,099.50000	3.09950		2,922.41000	2.92241	3,099.500	9.15	0.64	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	142.12000	0.14212		166.31000	0.16631	142.120	10.71	0.05	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	86.81000	0.08681		103.11000	0.10311	86.810	10.71	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.34995	91.52948		10.42616	91.20970		8.25	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,087.35000	1.08735		1,006.47000	1.00647	1,087.350	7.84	0.30	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,871.49000	1.87149		1,749.73000	1.74973	1,871.490	7.99	0.44	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	895.89000	0.89589		980.74000	0.98074	895.890	9.13	0.22	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.44544	89.44758		10.52583	89.12119		8.20	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,266.39000	1.26639		1,178.58000	1.17858	1,266.390	7.73	0.31	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,801.92000	1.80192		1,688.09000	1.68809	1,801.920	7.86	0.39	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,046.17000	2.04617		1,921.76000	1.92176	2,046.170	7.93	0.43	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,573.43000	1.57343		1,688.43000	1.68843	1,573.430	8.84	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	923.49000	0.92349		999.16000	0.99916	923.490	9.50	0.19	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.58297	91.21158		10.66801	90.87845		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			10.74154	86.81277		10.79970	86.51658		10.53	0.00	257,226,237.51	2,963	186,952.00
R2032	On 04/05/2023	Bond Future	9.80	Call	107.81000	0.10781		97.00000	0.09700	107.810	8.96	0.07	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	132.47000	0.13247		119.31000	0.11931	132.470	9.04	0.09	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	257.93000	0.25793		233.38000	0.23338	257.930	9.30	0.15	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	582.74000	0.58274		531.86000	0.53186	582.740	9.72	0.27	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	1,018.55000	1.01855		937.72000	0.93772	1,018.550	10.13	0.39	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,229.51000	1.22951		1,135.79000	1.13579	1,229.510	10.29	0.44	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,672.17000	1.67217		1,864.39000	1.86439	1,672.170	10.42	0.52	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,038.18000	1.03818		1,185.09000	1.18509	1,038.180	11.00	0.36	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	943.06000	0.94306		1,081.59000	1.08159	943.060	11.11	0.34	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,695.66000	3.69566		3,498.81000	3.49881	3,695.660	11.68	0.78	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	7.42000	0.00742		10.77000	0.01077	7.420	14.02	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.85702	88.52266		10.91777	88.22057		11.56	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	552.92000	0.55292		518.40000	0.51840	552.920	10.96	0.17	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,413.58000	1.41358		1,334.08000	1.33408	1,413.580	11.00	0.34	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	6,003.63000	6.00363		5,793.92000	5.79392	6,003.630	12.58	0.77	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.97114	86.15239		11.03463	85.84422		11.05	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.07755	87.96342		11.14390	87.64896		10.44	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,421.79000	1.42179		1,346.10000	1.34610	1,421.790	9.86	0.29	1,799,328.96	72	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,726.49000	2.72649		2,602.42000	2.60242	2,726.490	10.08	0.45	2,829,701.95	72	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,300.01000	1.30001		1,382.78000	1.38278	1,300.010	11.72	0.22	1,364,585.90	72	1,200.00
R2032	On 02/05/2024	Bond Future			11.21569	85.54102		11.28525	85.22007		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

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			11.24086	86.39728		11.25759	86.30128		13.13	0.00	56,935,807.52	659	158,865.00
R2035	On 04/05/2023	Bond Future	9.85	Call	54.85000	0.05485		58.93000	0.05893	54.850	11.87	0.03	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	326.62000	0.32662		335.39000	0.33539	326.620	12.05	0.15	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	465.00000	0.46500		474.05000	0.47405	465.000	12.19	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	528.10000	0.52810		537.04000	0.53704	528.100	12.25	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,389.82000	1.38982		1,391.19000	1.39119	1,389.820	12.83	0.42	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,713.59000	1.71359		1,710.85000	1.71085	1,713.590	13.01	0.48	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	825.28000	0.82528		888.27000	0.88827	825.280	14.00	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	736.99000	0.73699		796.35000	0.79635	736.990	14.11	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	270.52000	0.27052		303.04000	0.30304	270.520	15.02	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	73.45000	0.07345		86.46000	0.08646	73.450	16.10	0.03	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.35864	88.09895		11.37604	88.00108		13.47	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.47820	85.37546		11.49630	85.27564		13.39	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,690.83000	1.69083		1,678.65000	1.67865	1,690.830	12.60	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,771.11000	2.77111		2,749.55000	2.74955	2,771.110	13.00	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,438.55000	1.43855		1,480.01000	1.48001	1,438.550	15.02	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.59490	87.17002		11.61374	87.06819		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,100.37000	2.10037		2,083.92000	2.08392	2,100.370	12.47	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,122.84000	3.12284		3,097.86000	3.09786	3,122.840	12.68	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,473.15000	1.47315		1,508.79000	1.50879	1,473.150	14.96	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.72944	84.38480		11.74910	84.28075		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			11.50193	81.79326		11.50331	81.78530		14.12	0.00	12,514,368.78	153	62,574.00
R2037	On 04/05/2023	Bond Future	10.95	Call	644.80000	0.64480		675.03000	0.67503	644.800	12.99	0.25	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	775.69000	0.77569		808.11000	0.80811	775.690	13.09	0.28	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,839.17000	2.83917		2,875.66000	2.87566	2,839.170	14.17	0.64	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	978.51000	0.97851		1,020.14000	1.02014	978.510	14.44	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	42.72000	0.04272		49.46000	0.04946	42.720	17.41	0.02	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.62728	79.14692		11.62872	79.13877		15.29	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	578.06000	0.57806		593.56000	0.59356	578.060	14.08	0.16	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,549.99000	1.54999		1,573.02000	1.57302	1,549.990	14.36	0.33	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.74209	80.74705		11.74357	80.73881		14.46	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.85354	78.18831		11.85506	78.18000		15.04	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.99101	79.72917		11.99264	79.72042		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			11.57886	83.52098		11.56991	83.57677		15.01	0.00	81,683,518.44	978	51,111.00
R2040	On 04/05/2023	Bond Future	10.17	Call	58.92000	0.05892		68.97000	0.06897	58.920	13.56	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	328.29000	0.32829		360.51000	0.36051	328.290	13.56	0.14	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	549.41000	0.54941		592.78000	0.59278	549.410	13.77	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	719.22000	0.71922		769.15000	0.76915	719.220	13.91	0.25	0.00	0	684.00

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
R2040	On 04/05/2023	Bond Future	11.48	Call	1,773.53000	1.77353		1,845.80000	1.84580	1,773.530	14.55	0.46	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,030.50000	1.03050		1,056.79000	1.05679	1,030.500	15.55	0.29	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	311.77000	0.31177		330.63000	0.33063	311.770	16.87	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	97.90000	0.09790		107.77000	0.10777	97.900	18.02	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.69983	80.65816		11.69053	80.71508		16.29	0.00	281,496,978.40	3,490	99,201.00
R2040	On 02/11/2023	Bond Future			11.81031	82.28887		11.80066	82.34699		15.41	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.91742	79.51227		11.90739	79.57170		15.99	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.04852	81.07893		12.03815	81.13926		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			11.64038	79.88650		11.62110	80.00827		16.10	0.00	5,991,487.50	75	55,641.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,846.16000	1.84616		1,841.87000	1.84187	1,846.160	16.10	0.44	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,281.83000	1.28183		1,287.53000	1.28753	1,281.830	16.58	0.33	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	875.76000	0.87576		886.92000	0.88692	875.760	17.06	0.25	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.75641	77.07735		11.73640	77.20154		17.51	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,467.35000	3.46735		3,440.93000	3.44093	3,467.350	17.10	0.48	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,802.60000	2.80260		2,784.67000	2.78467	2,802.600	17.51	0.41	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			11.86217	78.63569		11.84144	78.76240		16.59	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.96457	75.90748		11.94307	76.03688		16.87	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.08919	77.40297		12.06691	77.53475		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			11.52009	79.08337		11.50068	79.21043		16.80	0.00	42,230,519.58	534	235,105.00
R2048	On 04/05/2023	Bond Future	10.40	Call	162.56000	0.16256		189.03000	0.18903	162.560	15.21	0.07	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	1,015.21000	1.01521		1,097.69000	1.09769	1,015.210	15.68	0.31	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.62244	80.64102		11.60234	80.77050		17.28	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.72512	77.83026		11.70429	77.96238		17.32	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.82470	79.46623		11.80309	79.60122		15.88	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.93694	76.59212		11.91456	76.72962		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			11.26506	66.96913		11.28171	66.88512		14.85	0.00	36,163,330.20	540	19,231.00
R209	On 04/05/2023	Bond Future	10.00	Call	72.57000	0.07257		77.09000	0.07709	72.570	13.42	0.05	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	313.75000	0.31375		321.20000	0.32120	313.750	13.42	0.16	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	1,021.23000	1.02123		1,023.64000	1.02364	1,021.230	14.03	0.38	31,727,637.05	1,250	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,378.87000	2.37887		2,465.29000	2.46529	2,378.870	14.03	0.62	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,322.84000	2.32284		2,307.22000	2.30722	2,322.840	14.85	0.62	51,996,214.45	1,250	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	209.90000	0.20990		236.12000	0.23612	209.900	16.64	0.09	7,714,596.68	1,250	9,750.00
R209	On 03/08/2023	Bond Future			11.37124	68.28813		11.38848	68.20249		15.27	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	448.70000	0.44870		449.94000	0.44994	448.700	14.06	0.14	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,241.99000	1.24199		1,236.66000	1.23666	1,241.990	14.28	0.32	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.47560	66.51721		11.49346	66.42986		15.14	0.00	7,849,030.78	118	1,449.00
R209	On 01/02/2024	Bond Future			11.57315	67.91550		11.59163	67.82642		14.94	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
R209	On 02/05/2024	Bond Future	11.69381	66.10561		11.71303	66.01454		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	223.51592	223.51592		223.26041	223.26041			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.97239	227.97239		227.71175	227.71175			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.49125	229.49125		229.22513	229.22513			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.36409	234.36409		234.09258	234.09258			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.83172	235.83172		235.55355	235.55355			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	10.51512	82.89671		10.57316	82.63009		9.68	0.00	4,808,009.18	58	33,941.00
R213	On 03/08/2023	Bond Future	10.62497	84.52947		10.68569	84.25758		10.37	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.73769	82.68543		10.80127	82.40807		9.97	0.00	0.00	0	925.00
R213	On 01/02/2024	Bond Future	10.84660	84.42322		10.91327	84.14015		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.97927	82.53653		11.04929	82.24760		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	11.44360	63.96865		11.43445	64.01703		16.46	0.00	3,454,307.10	54	22,829.00
R214	On 03/08/2023	Bond Future	11.54368	65.22859		11.53422	65.27791		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.64418	63.24821		11.63439	63.29855		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.74140	64.57761		11.73125	64.62910		16.54	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.85136	62.55232		11.84090	62.60461		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 :											911,941,637.26	13,743	1 433 336.00
Grand Total:											911,941,637.26	13,743	1 433 336.00