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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2023

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	879.72800	879.72800		883.86600	883.86600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	897.00500	897.00500		901.22500	901.22500			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	914.61100	914.61100		918.91200	918.91200			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	932.60800	932.60800		936.99300	936.99300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	950.13000	950.13000		954.59300	954.59300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,010.94200	1,010.94200		1,018.19000	1,018.19000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,030.79700	1,030.79700		1,038.18800	1,038.18800			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,051.02800	1,051.02800		1,058.56300	1,058.56300			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,071.71000	1,071.71000		1,079.39100	1,079.39100			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,091.84500	1,091.84500		1,099.66600	1,099.66600			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	887.97300	887.97300		896.36200	896.36200			0.00	0.00	0	98.0
ALBI	On	03/08/2023	Index Future	905.41300	905.41300		913.96600	913.96600			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	923.18300	923.18300		931.90300	931.90300			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	941.34900	941.34900		950.23900	950.23900			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future	959.03500	959.03500		968.08900	968.08900			0.00	0.00	0	0.0
ES26A	On 02/04/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future	12.14868	74.12152		11.99355	74.85339			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future	12.30465	75.59516		12.14296	76.34165			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future	12.47241	73.30231		12.30383	74.06329			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future	12.65245	74.75954		12.47650	75.53522			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future	12.85561	72.38221		12.67193	73.17177			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	12.56273	71.18565		12.38654	72.15217			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future	12.70685	72.60103		12.52377	73.58678			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future	12.86081	69.78012		12.67033	70.78514			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future	13.01779	71.16643		12.81973	72.19106			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future	13.19878	68.25213		12.99243	69.29536			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	875.48400	875.48400		883.75900	883.75900			0.00	0.00	0	843.0
GOVI	On 03/08/2023		GOVI	892.67800	892.67800		901.11600	901.11600			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI	910.19900	910.19900		918.80100	918.80100			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI	928.10900	928.10900		936.87900	936.87900			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI	945.54600	945.54600		954.47800	954.47800			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future	169.28107	169.28107		169.28967	169.28967			0.00	0.00	0	5,364.0
I2025	On 03/08/2023		Bond Future	170.90643	170.90643		170.91538	170.91538			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future	174.29994	174.29994		174.30835	174.30835			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future	175.98474	175.98474		175.99243	175.99243			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future	179.32534	179.32534		179.33122	179.33122			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	121.37450	121.37450		121.57959	121.57959			0.00	0.00	0	1,045.0
I2029	On 03/08/2023		Bond Future	123.78756	123.78756		123.99687	123.99687			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future	124.91932	124.91932		125.13230	125.13230			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future	127.40462	127.40462		127.62122	127.62122			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future	128.46743	128.46743		128.68656	128.68656			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	115.40656	115.40656		115.40036	115.40036			0.00	0.00	0	1,540.0
I2033	On 03/08/2023		Bond Future	117.70091	117.70091		117.69473	117.69473			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	118.62194		118.62194		118.61511	118.61511			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	120.98201		120.98201		120.97448	120.97448			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	121.82929		121.82929		121.82009	121.82009			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	128.33358		128.33358		128.32614	128.32614			0.00	0.00	0	4,625.0
I2038	On 03/08/2023	Bond Future	128.92729		128.92729		128.91997	128.91997			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	131.48706		131.48706		131.47911	131.47911			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	132.09692		132.09692		132.08808	132.08808			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	134.60313		134.60313		134.59263	134.59263			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	112.21109		112.21109		112.56516	112.56516			0.00	0.00	0	17,308.0
I2046	On 03/08/2023	Bond Future	114.44205		114.44205		114.80321	114.80321			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	114.63042		114.63042		114.99816	114.99816			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	116.91068		116.91068		117.28504	117.28504			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	116.99801		116.99801		117.37818	117.37818			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	114.68485		114.68485		114.47617	114.47617			0.00	0.00	0	13,256.0
I2050	On 03/08/2023	Bond Future	114.78660		114.78660		114.57409	114.57409			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	117.06574		117.06574		116.84834	116.84834			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	117.16077		117.16077		116.93840	116.93840			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	119.38324		119.38324		119.15531	119.15531			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	325.18000		325.18000		325.40500	325.40500			0.00	0.00	0	655.0
IGOV	On 03/08/2023	Index Future	331.64500		331.64500		331.87400	331.87400			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	338.23100		338.23100		338.46400	338.46400			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	344.96100		344.96100		345.19900	345.19900			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	351.51700		351.51700		351.75700	351.75700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45000		92.55000		7.45500	92.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.50000		92.50000		7.47500	92.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.67500		92.32500		7.64000	92.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.70000		92.30000		7.66000	92.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.82000		92.18000		7.73500	92.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.81000		92.19000		7.74000	92.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.81000		92.19000		7.73000	92.27000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.65500		92.34500		7.53500	92.46500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.61500		92.38500		7.46500	92.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.43500		92.56500		7.27000	92.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.41000		92.59000		7.25000	92.75000			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			7.35500	92.64500		7.22000	92.78000			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.49943	110.11069		8.38333	110.48040		4.24	0.00	263,164,549.10	2,390	95,759.0
R186	On 04/05/2023	Bond Future	8.36	Call	668.33000	0.66833		842.80000	0.84280	668.330	4.29	0.42	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	1,112.53000	1.11253		917.29000	0.91729	1,112.530	4.29	0.58	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.54733	106.96895		8.42093	107.34608		4.18	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.60162	109.06755		8.46349	109.45163		3.89	0.00	0.00	0	1,263.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,445.29000	2.44529		2,706.35000	2.70635	2,445.290	4.33	0.66	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	290.42000	0.29042		246.38000	0.24638	290.420	4.87	0.13	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.66392	105.90816		8.51204	106.29924		3.72	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.78072	107.88939		8.61267	108.28660		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			335.75387	335.75387		335.71342	335.71342			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			333.36197	333.36197		333.32111	333.32111			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.98063	339.98063		339.93746	339.93746			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			250.20753	250.20753		250.95917	250.95917			0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			250.36617	250.36617		251.13284	251.13284			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			255.33725	255.33725		256.11828	256.11828			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.47902	255.47902		256.27425	256.27425			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			260.32606	260.32606		261.13350	261.13350			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			10.06534	92.21864		9.93327	92.81541		9.27	0.00	0.00	0	82,165.0
R2030	On 04/05/2023	Bond Future	9.03	Call	194.66000	0.19466		274.83000	0.27483	194.660	8.81	0.11	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	704.66000	0.70466		905.43000	0.90543	704.660	9.13	0.29	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	840.27000	0.84027		1,065.06000	1.06506	840.270	9.20	0.33	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,027.97000	1.02797		1,282.66000	1.28266	1,027.970	9.30	0.38	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,478.47000	1.47847		1,792.66000	1.79266	1,478.470	9.52	0.48	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,586.60000	2.58660		3,001.76000	3.00176	2,586.600	9.97	0.65	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,307.09000	3.30709		3,766.41000	3.76641	3,307.090	10.23	0.73	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	248.83000	0.24883		195.84000	0.19584	248.830	11.00	0.11	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	157.82000	0.15782		123.13000	0.12313	157.820	11.32	0.07	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	67.59000	0.06759		51.57000	0.05157	67.590	11.46	0.03	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	22.26000	0.02226		16.49000	0.01649	22.260	11.46	0.01	0.00	0	479.0

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R2030	On 04/05/2023	Bond Future	12.57	Put	18.58000	0.01858		13.71000	0.01371	18.580	11.46	0.01	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.17712	90.02289		10.03803	90.63152		9.31	0.00	153,939,141.90	1,710	9,205.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,853.20000	2.85320		3,223.96000	3.22396	2,853.200	9.63	0.58	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,530.48000	3.53048		3,941.21000	3.94121	3,530.480	9.85	0.65	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	179.16000	0.17916		148.12000	0.14812	179.160	11.11	0.06	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	114.52000	0.11452		93.64000	0.09364	114.520	11.11	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.28839	91.78883		10.14208	92.40903		8.64	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.41081	89.58864		10.25650	90.22060		8.46	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future			10.56960	91.26410		10.40676	91.90684		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			10.68987	87.07704		10.57465	87.67020		11.97	0.00	159,612,214.32	1,833	171,689.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	364.29000	0.36429		476.08000	0.47608	364.290	11.13	0.16	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	411.14000	0.41114		533.14000	0.53314	411.140	11.18	0.17	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	617.23000	0.61723		779.47000	0.77947	617.230	11.36	0.24	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	1,055.54000	1.05554		1,285.76000	1.28576	1,055.540	11.70	0.35	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,553.63000	1.55363		1,843.55000	1.84355	1,553.630	12.01	0.44	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,779.51000	1.77951		2,092.22000	2.09222	1,779.510	12.14	0.48	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,965.65000	1.96565		1,702.47000	1.70247	1,965.650	12.24	0.49	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,331.94000	1.33194		1,138.73000	1.13873	1,331.940	12.70	0.37	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,231.77000	1.23177		1,050.64000	1.05064	1,231.770	12.79	0.35	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,206.76000	4.20676		4,672.89000	4.67289	4,206.760	13.24	0.75	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	20.70000	0.02070		16.31000	0.01631	20.700	14.82	0.01	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.80404	88.78727		10.68371	89.39224		11.88	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	708.37000	0.70837		839.93000	0.83993	708.370	11.24	0.20	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,755.15000	1.75515		1,999.97000	1.99997	1,755.150	11.70	0.37	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,442.84000	6.44284		6,918.18000	6.91818	6,442.840	13.41	0.76	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.92639	86.37047		10.80070	86.98691		11.54	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			11.05550	88.06825		10.92412	88.69641		10.50	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future			11.21160	85.55995		11.07437	86.19798		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			11.19429	86.66531		11.04398	87.53862		14.23	0.00	0.00	0	158,784.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	152.50000	0.15250		228.07000	0.22807	152.500	12.99	0.07	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	620.29000	0.62029		835.85000	0.83585	620.290	13.44	0.21	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	810.35000	0.81035		1,069.06000	1.06906	810.350	13.60	0.26	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	893.88000	0.89388		1,169.97000	1.16997	893.880	13.66	0.27	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,902.06000	1.90206		2,340.76000	2.34076	1,902.060	14.30	0.46	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,246.64000	2.24664		2,727.35000	2.72735	2,246.640	14.48	0.50	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,091.61000	1.09161		882.84000	0.88284	1,091.610	15.45	0.28	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	995.42000	0.99542		802.48000	0.80248	995.420	15.55	0.26	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	441.85000	0.44185		347.83000	0.34783	441.850	16.42	0.13	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	145.16000	0.14516		111.21000	0.11121	145.160	17.20	0.05	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			11.31105	88.36745		11.15471	89.25805			14.35	0.00	0.00	0	2,561.0
R2035	On 02/11/2023	Bond Future			11.43788	85.59841		11.27527	86.50607			14.14	0.00	0.00	0	123.0
R2035	On 01/02/2024	Bond Future			11.57433	87.28141		11.40498	88.20639			13.81	0.00	0.00	0	0.0
R2035	On 02/05/2024	Bond Future			11.72417	84.41273		11.54797	85.35392			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			11.46590	82.00168		11.30982	82.91387			15.45	0.00	0.00	0	57,527.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,088.05000	1.08805		1,410.68000	1.41068	1,088.050		14.98	0.31	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,251.34000	1.25134		1,603.70000	1.60370	1,251.340		15.10	0.34	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,440.95000	3.44095		4,054.15000	4.05415	3,440.950		16.33	0.63	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	1,356.11000	1.35611		1,101.81000	1.10181	1,356.110		16.60	0.32	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	99.00000	0.09900		74.58000	0.07458	99.000		18.69	0.03	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.59064	79.35485		11.42843	80.28506			16.41	0.00	132,363,889.80	1,668	74,072.0
R2037	On 03/08/2023	Bond Future	10.30	Call	859.99000	0.85999		1,065.13000	1.06513	859.990		15.32	0.20	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	2,069.39000	2.06939		2,441.05000	2.44105	2,069.390		16.07	0.37	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.71261	80.91143		11.54432	81.85952			15.39	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.84286	78.24677		11.66799	79.21313			15.86	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			11.99484	79.70862		11.81314	80.69223			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			11.65584	83.04359		11.45851	84.27622			16.54	0.00	0.00	0	51,473.0
R2040	On 04/05/2023	Bond Future	10.17	Call	130.34000	0.13034		219.38000	0.21938	130.340		15.09	0.05	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	521.12000	0.52112		777.31000	0.77731	521.120		15.39	0.17	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	780.59000	0.78059		1,119.63000	1.11963	780.590		15.62	0.23	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	966.71000	0.96671		1,357.64000	1.35764	966.710		15.77	0.27	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,033.00000	2.03300		2,647.50000	2.64750	2,033.000		16.51	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,623.59000	1.62359		1,253.45000	1.25345	1,623.590		17.52	0.34	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	648.60000	0.64860		481.39000	0.48139	648.600		18.79	0.16	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	268.73000	0.26873		194.28000	0.19428	268.730		19.93	0.08	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.78054	80.16679		11.57560	81.42374			17.63	0.00	131,553,702.39	1,641	93,124.0
R2040	On 02/11/2023	Bond Future			11.90212	81.73920		11.68963	83.02045			16.55	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			12.03162	78.84048		11.81097	80.14653			17.12	0.00	0.00	0	3.0
R2040	On 02/05/2024	Bond Future			12.18125	80.31301		11.95210	81.64266			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			11.72186	79.37539		11.52967	80.59008			17.68	0.00	0.00	0	55,682.0
R2044	On 04/05/2023	Bond Future	11.75	Put	2,566.64000	2.56664		2,052.63000	2.05263	2,566.640		18.15	0.47	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,930.56000	1.93056		1,520.14000	1.52014	1,930.560		18.63	0.38	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,437.70000	1.43770		1,116.02000	1.11602	1,437.700		19.10	0.31	0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			11.84170	76.55176		11.64223	77.79047			18.88	0.00	0.00	0	21,473.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,309.72000	4.30972		3,737.27000	3.73727	4,309.720		19.29	0.50	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,607.29000	3.60729		3,108.07000	3.10807	3,607.290		19.72	0.44	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			11.95821	78.05322		11.75154	79.31593		17.75	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.08199	75.20719		11.86755	76.49433		18.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.22435	76.61168		12.00179	77.92211		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			11.59006	78.62837		11.40206	79.86165		18.39	0.00	0.00	0	235,200.0
R2048	On 04/05/2023	Bond Future	10.40	Call	298.94000	0.29894		461.16000	0.46116	298.940	17.00	0.10	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	1,350.24000	1.35024		1,812.80000	1.81280	1,350.240	18.11	0.33	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.69565	80.17261		11.50658	81.39267		18.61	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.80836	77.30624		11.60943	78.56917		18.47	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.92812	78.82599		11.71587	80.15035		17.36	0.00	0.00	0	13,000.0
R2048	On 02/05/2024	Bond Future			12.05699	75.86197		11.83981	77.19209		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			11.23804	67.10578		11.08205	67.90241		16.15	0.00	0.00	0	19,569.0
R209	On 04/05/2023	Bond Future	10.00	Call	177.23000	0.17723		263.78000	0.26378	177.230	14.75	0.09	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	595.88000	0.59588		805.54000	0.80554	595.880	15.36	0.22	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,685.39000	2.68539		2,260.40000	2.26040	2,685.390	16.15	0.58	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.00	Call	1,464.40000	1.46440		1,836.04000	1.83604	1,464.400	16.15	0.42	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,804.32000	2.80432		3,328.32000	3.32832	2,804.320	17.02	0.61	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	395.60000	0.39560		309.22000	0.30922	395.600	18.72	0.13	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.34400	68.42377		11.18245	69.23615		16.32	0.00	0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	657.78000	0.65778		822.57000	0.82257	657.780	15.19	0.18	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1,650.97000	1.65097		1,961.00000	1.96100	1,650.970	15.92	0.35	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.45552	66.61562		11.28819	67.44365		16.03	0.00	1,665,390.50	25	4,105.0
R209	On 01/02/2024	Bond Future			11.57116	67.92510		11.39780	68.76908		15.70	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.70606	66.04755		11.52648	66.90594		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			223.76920	223.76920		223.77170	223.77170			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			228.21805	228.21805		228.22076	228.22076			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			229.59048	229.59048		229.59227	229.59227			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.15789	234.15789		234.15858	234.15858			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.37221	235.37221		235.36995	235.36995			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			10.46272	83.13838		10.32688	83.76911		11.01	0.00	0.00	0	34,144.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2023	Bond Future	10.57120	84.77120		10.42910	85.41441		10.79	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.69256	82.88303		10.54384	83.53848		10.43	0.00	0.00	0	1,275.0
R213	On 01/02/2024	Bond Future	10.82555	84.51285		10.66961	85.18073		9.70	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.97730	82.54468		10.81391	83.22403		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	11.50297	63.65615		11.32705	64.58925		18.13	0.00	0.00	0	22,902.0
R214	On 03/08/2023	Bond Future	11.60578	64.90636		11.42383	65.85786		18.36	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.71577	62.88201		11.52758	63.85189		18.16	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.83251	64.11837		11.63767	65.10695		17.83	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.95842	62.02101		11.75685	63.02730		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 :											842,298,888.01	9,267	1 386 748.
Grand Total:											842,298,888.01	9,267	1 386 748.