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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2023

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	875.84800		875.84800		878.50500	878.50500			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	893.08700		893.08700		895.75800	895.75800			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	910.53800		910.53800		913.34000	913.34000			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	928.41800		928.41800		931.31300	931.31300			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	945.93000		945.93000		948.81400	948.81400			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,005.50600		1,005.50600		1,009.98200	1,009.98200			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,025.29700		1,025.29700		1,029.81700	1,029.81700			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,045.33100		1,045.33100		1,050.03000	1,050.03000			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,065.85900		1,065.85900		1,070.69400	1,070.69400			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,085.96300		1,085.96300		1,090.81400	1,090.81400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	885.46100		885.46100		888.35800	888.35800			0.00	0.00	0	98.0
ALBI	On 03/08/2023	Index Future	902.88900		902.88900		905.80500	905.80500			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future	920.53100		920.53100		923.58400	923.58400			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	938.60800	938.60800		941.75900	941.75900			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future	956.31200	956.31200		959.45600	959.45600			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	12.20668	73.85042		12.14164	74.15451			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future	12.36442	75.32182		12.29732	75.62878			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future	12.53623	73.01702		12.46473	73.33674			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future	12.71980	74.46559		12.64441	74.79474			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future	12.92465	72.08844		12.84713	72.41841			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	12.54872	71.26172		12.53002	71.36346			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future	12.69172	72.68164		12.67286	72.78234			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future	12.84628	69.85595		12.82540	69.96516			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future	13.00323	71.24091		12.98092	71.35529			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future	13.18247	68.33364		13.16026	68.44490			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	872.89700	872.89700		875.83900	875.83900			0.00	0.00	0	843.0
GOVI	On 03/08/2023		GOVI	890.07800	890.07800		893.04000	893.04000			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI	907.47000	907.47000		910.56900	910.56900			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI	925.29100	925.29100		928.48800	928.48800			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI	942.74300	942.74300		945.93500	945.93500			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future	169.24720	169.24720		169.38964	169.38964			0.00	0.00	0	5,364.0
I2025	On 03/08/2023		Bond Future	170.88838	170.88838		171.02613	171.02613			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future	174.26660	174.26660		174.42232	174.42232			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future	175.95171	175.95171		176.11782	176.11782			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future	179.30494	179.30494		179.46164	179.46164			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	121.30943	121.30943		121.51263	121.51263			0.00	0.00	0	1,045.0
I2029	On 03/08/2023		Bond Future	123.72645	123.72645		123.92838	123.92838			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future	124.85382	124.85382		125.07054	125.07054			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future	127.33283	127.33283		127.55905	127.55905			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future	128.41019	128.41019		128.63138	128.63138			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	114.80304	114.80304		115.05215	115.05215			0.00	0.00	0	1,540.0
I2033	On 03/08/2023		Bond Future	117.09032	117.09032		117.33942	117.33942			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	117.99753		117.99753		118.26182	118.26182			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	120.34053		120.34053		120.61495	120.61495			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	121.19111		121.19111		121.46211	121.46211			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	127.72608		127.72608		128.18176	128.18176			0.00	0.00	0	4,625.0
I2038	On 03/08/2023	Bond Future	128.32369		128.32369		128.78269	128.78269			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	130.86032		130.86032		131.33983	131.33983			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	131.46136		131.46136		131.95603	131.95603			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	133.96548		133.96548		134.46007	134.46007			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	112.03834		112.03834		112.75440	112.75440			0.00	0.00	0	17,308.0
I2046	On 03/08/2023	Bond Future	114.27057		114.27057		114.99598	114.99598			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	114.45739		114.45739		115.20718	115.20718			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	116.72959		116.72959		117.49905	117.49905			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	116.83249		116.83249		117.60782	117.60782			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	114.28861		114.28861		114.99053	114.99053			0.00	5,714,430.50	50	13,306.0
I2050	On 03/08/2023	Bond Future	114.39617		114.39617		115.10692	115.10692			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	116.65752		116.65752		117.39263	117.39263			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	116.74949		116.74949		117.50410	117.50410			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	118.97308		118.97308		119.73375	119.73375			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	324.60100		324.60100		325.44100	325.44100			0.00	0.00	0	655.0
IGOV	On 03/08/2023	Index Future	331.06800		331.06800		331.91100	331.91100			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	337.61400		337.61400		338.50300	338.50300			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	344.31900		344.31900		345.24000	345.24000			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	350.88700		350.88700		351.80100	351.80100			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.51500		92.48500		7.67000	92.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.72500		92.27500		7.69000	92.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.76000		92.24000		7.79500	92.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.88500		92.11500		7.81000	92.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.91000		92.09000		7.81000	92.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.96000		92.04000		7.77500	92.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.97000		92.03000		7.81000	92.19000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.90500		92.09500		7.66500	92.33500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.91500		92.08500		7.64500	92.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.83000		92.17000		7.44000	92.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.75000		92.25000		7.45000	92.55000			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			7.72500		92.27500		7.43000	92.57000			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.60963		109.76124		8.55227	109.94295		4.11	0.00	10,537,079.04	96	95,759.0
R186	On 04/05/2023	Bond Future	8.36	Call	473.85000		0.47385		594.43000	0.59443	473.850	4.04	0.35	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	1,267.50000		1.26750		1,206.37000	1.20637	1,267.500	4.04	0.65	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.66572		106.61724		8.60486	106.79786		4.11	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.73464		108.69935		8.66452	108.89324		3.96	0.00	136,200,285.55	1,253	10.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,145.57000		2.14557		2,329.63000	2.32963	2,145.570	4.16	0.63	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	324.75000		0.32475		311.50000	0.31150	324.750	4.81	0.14	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.81209		105.52840		8.73311	105.73060		3.83	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.94165		107.51080		8.85734	107.70892		3.44	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			335.88116		335.88116		335.87829	335.87829			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			333.53835		333.53835		333.52067	333.52067			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.13115		340.13115		340.14295	340.14295			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			250.65816		250.65816		250.21213	250.21213			0.00	0.00	0	4,974.0
R202	On 03/08/2023	Bond Future			250.85323		250.85323		250.38739	250.38739			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			255.81203		255.81203		255.35933	255.35933			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.97460		255.97460		255.52329	255.52329			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			260.85050		260.85050		260.37226	260.37226			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			10.19268		91.64792		10.09016	92.10704		8.44	0.00	241,950,508.80	2,640	82,165.0
R2030	On 04/05/2023	Bond Future	9.03	Call	70.62000		0.07062		178.43000	0.17843	70.620	7.66	0.05	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	394.13000		0.39413		663.95000	0.66395	394.130	8.01	0.21	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	496.47000		0.49647		794.72000	0.79472	496.470	8.09	0.25	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	644.87000		0.64487		976.44000	0.97644	644.870	8.20	0.30	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,023.90000		1.02390		1,415.16000	1.41516	1,023.900	8.44	0.41	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,044.47000		2.04447		2,503.94000	2.50394	2,044.470	8.96	0.61	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,739.08000		2.73908		3,216.33000	3.21633	2,739.080	9.25	0.71	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	230.89000		0.23089		255.40000	0.25540	230.890	10.12	0.11	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	141.71000		0.14171		161.67000	0.16167	141.710	10.47	0.07	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	65.85000		0.06585		69.06000	0.06906	65.850	10.94	0.04	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	20.29000		0.02029		22.66000	0.02266	20.290	10.94	0.01	0.00	0	479.0

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R2030	On 04/05/2023	Bond Future	12.57	Put	16.74000	0.01674		18.90000	0.01890	16.740	10.94	0.01	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.31032	89.44484		10.20326	89.90908		8.95	0.00	196,778,648.00	2,200	11,405.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,381.39000	2.38139		2,780.98000	2.78098	2,381.390	9.06	0.54	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,021.17000	3.02117		3,450.70000	3.45070	3,021.170	9.27	0.62	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	187.76000	0.18776		183.60000	0.18360	187.760	10.81	0.06	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	118.84000	0.11884		117.41000	0.11741	118.840	10.81	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.43053	91.19140		10.31587	91.67294		8.32	0.00	10,487,011.00	115	34.0	
R2030	On 01/02/2024	Bond Future			10.56176	88.97579		10.43978	89.47061		8.29	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future			10.72740	90.64671		10.60015	91.14416		7.77	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			10.79043	86.56370		10.70926	86.97774		10.85	0.00	17,312,740.00	200	171,786.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	157.04000	0.15704		342.04000	0.34204	157.040	9.51	0.09	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	186.09000	0.18609		386.89000	0.38689	186.090	9.57	0.10	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	325.02000	0.32502		585.20000	0.58520	325.020	9.79	0.16	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	656.76000	0.65676		1,010.62000	1.01062	656.760	10.14	0.27	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,081.50000	1.08150		1,497.76000	1.49776	1,081.500	10.49	0.38	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,284.09000	1.28409		1,719.55000	1.71955	1,284.090	10.64	0.43	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,967.79000	1.96779		2,001.94000	2.00194	1,967.790	10.75	0.54	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,284.88000	1.28488		1,356.32000	1.35632	1,284.880	11.26	0.40	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,179.49000	1.17949		1,254.18000	1.25418	1,179.490	11.36	0.37	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,628.77000	3.62877		4,121.43000	4.12143	3,628.770	11.88	0.74	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	15.85000	0.01585		20.67000	0.02067	15.850	14.04	0.01	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.90830	88.26757		10.82429	88.68601		11.77	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	579.80000	0.57980		683.37000	0.68337	579.800	11.10	0.17	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,478.78000	1.47878		1,709.57000	1.70957	1,478.780	11.36	0.34	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,967.95000	5.96795		6,358.33000	6.35833	5,967.950	13.05	0.75	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.03698	85.83284		10.94754	86.26731		11.13	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			11.17194	87.51653		11.07759	87.96323		10.26	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future			11.33214	85.00461		11.23466	85.45334		10.07	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			11.25317	86.32663		11.18259	86.73284		13.31	0.00	0.00	0	158,612.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	84.67000	0.08467		152.71000	0.15271	84.670	12.06	0.04	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	410.83000	0.41083		624.51000	0.62451	410.830	12.24	0.16	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	563.80000	0.56380		816.40000	0.81640	563.800	12.38	0.21	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	632.15000	0.63215		900.73000	0.90073	632.150	12.44	0.23	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,523.67000	1.52367		1,918.32000	1.91832	1,523.670	13.01	0.42	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,847.70000	1.84770		2,265.92000	2.26592	1,847.700	13.19	0.48	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	988.64000	0.98864		1,059.90000	1.05990	988.640	14.16	0.28	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	893.24000	0.89324		965.44000	0.96544	893.240	14.27	0.26	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	365.20000	0.36520		424.35000	0.42435	365.200	15.17	0.12	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	115.12000	0.11512		137.48000	0.13748	115.120	16.23	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			11.37165		88.02576		11.29890	88.43619		13.53	0.00	0.00	0	6,761.0
R2035	On 02/11/2023	Bond Future			11.50232		85.24248		11.42520	85.66870		13.43	0.00	0.00	0	123.0
R2035	On 01/02/2024	Bond Future			11.64215		86.91495		11.56110	87.35316		13.27	0.00	0.00	0	0.0
R2035	On 02/05/2024	Bond Future			11.79358		84.04601		11.71032	84.48617		12.64	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			11.52989		81.63207		11.45935	82.03966		14.37	0.00	227,508,579.09	2,787	56,647.0
R2037	On 04/05/2023	Bond Future	10.95	Call	775.51000		0.77551	1,086.94000	1.08694	775.510		13.54	0.26	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	913.96000		0.91396	1,250.80000	1.25080	913.960		13.65	0.29	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,969.21000		2.96921	3,449.89000	3.44989	2,969.210		14.84	0.62	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	1,247.06000		1.24706	1,329.65000	1.32965	1,247.060		15.11	0.33	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	76.76000		0.07676	94.30000	0.09430	76.760		17.66	0.03	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.65654		78.98145		11.58384	79.39353		15.40	0.00	0.00	0	74,072.0
R2037	On 03/08/2023	Bond Future	10.30	Call	625.89000		0.62589	860.81000	0.86081	625.890		14.22	0.16	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	1,652.62000		1.65262	2,073.96000	2.07396	1,652.620		14.73	0.33	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.78233		80.52347		11.70554	80.95093		14.54	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.91596		77.84790		11.83548	78.28721		15.18	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.06971		79.30852		11.98710	79.75016		13.74	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			11.63731		83.15810		11.61834	83.27559		15.36	0.00	41,579,050.00	500	51,186.0
R2040	On 04/05/2023	Bond Future	10.17	Call	84.32000		0.08432	139.15000	0.13915	84.320		13.91	0.04	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	411.62000		0.41162	551.83000	0.55183	411.620		14.21	0.15	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	649.45000		0.64945	823.57000	0.82357	649.450		14.44	0.21	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	825.21000		0.82521	1,017.77000	1.01777	825.210		14.59	0.26	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,874.89000		1.87489	2,122.10000	2.12210	1,874.890		15.33	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,391.52000		1.39152	1,529.29000	1.52929	1,391.520		16.35	0.33	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	505.65000		0.50565	600.55000	0.60055	505.650		17.64	0.14	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	191.36000		0.19136	245.04000	0.24504	191.360		18.79	0.06	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.76071		80.28708		11.74160	80.40328		16.51	0.00	121,634,926.20	1,515	94,514.0
R2040	On 02/11/2023	Bond Future			11.88277		81.85456		11.86170	81.98047		15.60	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			12.01209		78.95474		11.98960	79.08663		16.34	0.00	0.00	0	3.0
R2040	On 02/05/2024	Bond Future			12.15984		80.43577		12.13752	80.56407		14.81	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			11.69831		79.52254		11.66897	79.70652		16.48	0.00	79,522.54	1	55,540.0
R2044	On 04/05/2023	Bond Future	11.75	Put	2,222.60000		2.22260	2,396.31000	2.39631	2,222.600		16.48	0.46	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,612.12000		1.61212	1,789.85000	1.78985	1,612.120		16.96	0.37	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,155.17000		1.15517	1,323.62000	1.32362	1,155.170		17.44	0.28	0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			11.81670		76.70520		11.78681	76.88933		17.75	0.00	0.00	0	21,473.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,891.32000		3.89132	4,132.57000	4.13257	3,891.320		17.75	0.49	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,201.07000		3.20107	3,450.31000	3.45031	3,201.070		18.17	0.43	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			11.93345	78.20268		11.90128	78.39760		16.79	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.05682	75.35640		12.02287	75.55843		17.61	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.19716	76.76975		12.16288	76.96983		15.98	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			11.57704	78.71268		11.55278	78.87021		17.16	0.00	19,205,893.92	244	235,142.0
R2048	On 04/05/2023	Bond Future	10.40	Call	207.13000	0.20713		317.56000	0.31756	207.130	15.57	0.08	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	1,131.15000	1.13115		1,415.43000	1.41543	1,131.150	16.43	0.31	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.68162	80.26198		11.65702	80.41914		17.50	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.79493	77.39036		11.76829	77.55770		17.50	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.91468	78.90865		11.88649	79.08256		16.91	0.00	0.00	0	13,000.0
R2048	On 02/05/2024	Bond Future			12.04204	75.95222		12.01373	76.12364		16.36	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			11.29702	66.80800		11.23164	67.13820		15.08	0.00	0.00	0	19,569.0
R209	On 04/05/2023	Bond Future	10.00	Call	102.10000	0.10210		175.40000	0.17540	102.100	13.67	0.06	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	399.18000	0.39918		593.98000	0.59398	399.180	13.97	0.18	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,663.04000	2.66304		2,653.99000	2.65399	2,663.040	14.66	0.62	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.00	Call	1,144.27000	1.14427		1,465.42000	1.46542	1,144.270	14.66	0.38	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,421.39000	2.42139		2,811.30000	2.81130	2,421.390	15.52	0.60	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	326.03000	0.32603		383.53000	0.38353	326.030	17.27	0.12	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.40451	68.12300		11.33737	68.45684		15.36	0.00	0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	482.50000	0.48250		658.23000	0.65823	482.500	14.18	0.15	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1,319.51000	1.31951		1,654.44000	1.65444	1,319.510	14.64	0.32	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.51946	66.30297		11.44864	66.64939		15.19	0.00	1,657,574.25	25	4,083.0
R209	On 01/02/2024	Bond Future			11.63800	67.60363		11.56400	67.95966		15.06	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.77433	65.72522		11.69857	66.08304		14.30	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			223.66665	223.66665		223.76834	223.76834			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			228.12295	228.12295		228.21697	228.21697			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			229.49171	229.49171		229.60741	229.60741			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.04796	234.04796		234.17559	234.17559			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.29301	235.29301		235.40576	235.40576			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			10.56343	82.67471		10.48217	83.04857		9.98	0.00	0.00	0	33,980.0

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	10.67576	84.30197		10.59156	84.67957		10.52	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.80375	82.39728		10.71385	82.78974		10.05	0.00	576,780.96	7	1,268.0
R213	On 01/02/2024	Bond Future	10.94303	84.01419		10.84786	84.41786		9.53	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	11.09906	82.04300		11.00064	82.44822		9.34	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	11.49001	63.72416		11.47091	63.82460		16.85	0.00	0.00	0	22,809.0
R214	On 03/08/2023	Bond Future	11.59186	64.97837		11.57263	65.07805		17.19	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.70246	62.94984		11.68144	63.05720		17.12	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.81924	64.18492		11.79693	64.29708		17.00	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.94368	62.09374		11.92153	62.20328		16.26	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 :											1,031,223,029.85	11,633	1 391 563.
Grand Total:											1,031,223,029.85	11,633	1 391 563.