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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2023

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	875.76000	875.76000	875.76000	872.50900	872.50900				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	892.99500	892.99500	892.99500	889.68000	889.68000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	910.45200	910.45200	910.45200	907.07100	907.07100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	928.33900	928.33900	928.33900	924.88900	924.88900				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	945.86400	945.86400	945.86400	942.34700	942.34700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,002.41600	1,002.41600	1,002.41600	997.46100	997.46100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,022.14300	1,022.14300	1,022.14300	1,017.09100	1,017.09100				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,042.12500	1,042.12500	1,042.12500	1,036.97200	1,036.97200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,062.59800	1,062.59800	1,062.59800	1,057.34200	1,057.34200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,082.65800	1,082.65800	1,082.65800	1,077.30000	1,077.30000				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	880.67900	880.67900	880.67900	876.17500	876.17500				0.00	17,613,580.00	2	100.00
ALBI	On 03/08/2023	Index Future	898.01000	898.01000	898.01000	893.41800	893.41800				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	915.56600	915.56600	915.56600	910.88200	910.88200				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	933.55200	933.55200		928.77500	928.77500			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	951.17700	951.17700		946.30600	946.30600			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	12.32113	73.31950		12.41486	72.88863			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.48378	74.78015		12.58149	74.34082			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.66061	72.46540		12.76270	72.01690			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.84958	73.90371		12.95636	73.44588			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.05999	71.51726		13.17185	71.04983			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	12.68476	70.52877		12.77265	70.06189			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.83318	71.93389		12.92456	71.45784			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.99345	69.09416		13.08874	68.60825			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.15627	70.46466		13.25557	69.96868			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.34186	67.54393		13.44567	67.03769			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	868.21200	868.21200		863.76200	863.76200			0.00	86,821,200.00	10	835.00
GOVI	On 03/08/2023	GOVI	885.29800	885.29800		880.76100	880.76100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	902.60500	902.60500		897.97800	897.97800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	920.33700	920.33700		915.61700	915.61700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	937.71200	937.71200		932.90000	932.90000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.98044	168.98044		169.01976	169.01976			0.00	0.00	0	5,364.00
I2025	On 03/08/2023	Bond Future	170.61627	170.61627		170.65656	170.65656			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	173.99077	173.99077		174.03086	174.03086			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.67296	175.67296		175.71281	175.71281			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.02398	179.02398		179.06273	179.06273			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	120.69709	120.69709		120.69471	120.69471			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.10156	123.10156		123.09937	123.09937			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.21823	124.21823		124.21519	124.21519			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.68570	126.68570		126.68191	126.68191			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	127.75388	127.75388		127.74862	127.74862			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	113.80631	113.80631		113.79918	113.79918			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	116.07350	116.07350		116.06640	116.06640			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	116.96212	116.96212		116.95414	116.95414			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.28549	119.28549		119.27675	119.27675			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	120.11898	120.11898		120.10871	120.10871			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	125.91603	125.91603		126.66353	126.66353			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	126.47762	126.47762		127.24017	127.24017			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.97895	128.97895		129.75583	129.75583			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	129.54485	129.54485		130.33637	130.33637			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.01473	132.01473		132.82003	132.82003			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	110.09856	110.09856		110.09134	110.09134			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	112.29184	112.29184		112.28467	112.28467			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.44134	112.44134		112.43329	112.43329			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	114.67450	114.67450		114.66571	114.66571			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.74173	114.74173		114.73138	114.73138			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	111.92236	111.92236		112.30660	112.30660			0.00	0.00	0	13,306.00
I2050	On 03/08/2023	Bond Future	111.98287	111.98287		112.37480	112.37480			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.19746	114.19746		114.59656	114.59656			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	114.24283	114.24283		114.64904	114.64904			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.42058	116.42058		116.83336	116.83336			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	321.11100	321.11100		321.66900	321.66900			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	327.50800	327.50800		328.07800	328.07800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	333.98600	333.98600		334.56700	334.56700			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	340.62200	340.62200		341.21400	341.21400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.12600	347.12600		347.72700	347.72700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.52500	92.47500		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.73500	92.26500		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.79000	92.21000		7.80500	92.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.91500	92.08500		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.95000	92.05000		8.00500	91.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.01000	91.99000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.02000	91.98000		8.03000	91.97000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.96500	92.03500		7.95500	92.04500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.99500	92.00500		7.98500	92.01500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.94000	92.06000		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.87000	92.13000		7.83000	92.17000			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			7.82500	92.17500		7.80500	92.19500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.56848	109.89156		8.67750	109.54675		4.11	0.00	159,342,762.00	1,450	95,519.00
R186	On 04/05/2023	Bond Future	8.36	Call	495.56000	0.49556		383.68000	0.38368	495.560	4.04	0.37	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,158.89000	1.15889		1,391.82000	1.39182	1,158.890	4.04	0.63	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.62104	106.74980		8.73965	106.39836		4.11	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.68538	108.83552		8.81539	108.47663		3.96	0.00	0.00	0	10.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,217.74000	2.21774		1,997.46000	1.99746	2,217.740	4.16	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	296.63000	0.29663		349.58000	0.34958	296.630	4.81	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.75748	105.66816		8.90089	105.30163		3.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.88018	107.65520		9.03988	107.28058		3.44	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			335.73295	335.73295		335.74522	335.74522			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.38711	333.38711		333.39998	333.39998			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.98018	339.98018		339.99135	339.99135			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			248.07922	248.07922		248.92818	248.92818			0.00	3,473,109.08	14	4,960.00
R202	On 03/08/2023	Bond Future			248.22290	248.22290		249.08898	249.08898			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			253.13203	253.13203		254.01392	254.01392			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.24576	253.24576		254.14351	254.14351			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			258.07435	258.07435		258.98655	258.98655			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			10.23287	91.46874		10.33062	91.03482		8.44	0.00	147,447,608.88	1,612	82,011.00
R2030	On 04/05/2023	Bond Future	9.03	Call	51.63000	0.05163		37.57000	0.03757	51.630	7.66	0.04	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	327.12000	0.32712		258.59000	0.25859	327.120	8.01	0.19	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	418.81000	0.41881		335.39000	0.33539	418.810	8.09	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	553.90000	0.55390		450.30000	0.45030	553.900	8.20	0.28	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	906.81000	0.90681		757.94000	0.75794	906.810	8.44	0.39	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,887.60000	1.88760		1,647.98000	1.64798	1,887.600	8.96	0.60	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,568.40000	2.56840		2,284.44000	2.28444	2,568.400	9.25	0.70	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	224.01000	0.22401		282.97000	0.28297	224.010	10.12	0.11	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	134.57000	0.13457		173.03000	0.17303	134.570	10.47	0.07	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	60.32000	0.06032		79.62000	0.07962	60.320	10.94	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	17.66000	0.01766		24.50000	0.02450	17.660	10.94	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	14.45000	0.01445		20.20000	0.02020	14.450	10.94	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.35271	89.26187		10.45563	88.81957		8.95	0.00	32,134,273.20	360	11,865.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,250.89000	2.25089		2,031.59000	2.03159	2,250.890	9.06	0.53	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,877.22000	2.87722		2,623.74000	2.62374	2,877.220	9.27	0.60	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	187.14000	0.18714		220.59000	0.22059	187.140	10.81	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	117.70000	0.11770		140.50000	0.14050	117.700	10.81	0.04	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.47496	91.00568		10.58344	90.55426		8.32	0.00	0.00	0	34.00
R2030	On 01/02/2024	Bond Future			10.60847	88.78721		10.72313	88.32642		8.29	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,601.99000	1.60199		1,446.07000	1.44607	1,601.990	7.95	0.36	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,830.37000	1.83037		1,996.75000	1.99675	1,830.370	8.91	0.34	0.00	0	1,360.00
R2030	On 02/05/2024	Bond Future			10.77636	90.45624		10.89786	89.98576		7.77	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			10.84033	86.31046		10.93263	85.84465		10.85	0.00	119,194,745.26	1,381	172,610.00
R2032	On 04/05/2023	Bond Future	9.80	Call	117.09000	0.11709		89.65000	0.08965	117.090	9.51	0.07	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	140.67000	0.14067		108.56000	0.10856	140.670	9.57	0.09	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	256.84000	0.25684		203.59000	0.20359	256.840	9.79	0.14	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	547.83000	0.54783		450.11000	0.45011	547.830	10.14	0.24	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	935.74000	0.93574		790.20000	0.79020	935.740	10.49	0.36	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,124.56000	1.12456		958.93000	0.95893	1,124.560	10.64	0.40	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	2,051.26000	2.05126		2,335.60000	2.33560	2,051.260	10.75	0.56	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,329.96000	1.32996		1,545.37000	1.54537	1,329.960	11.26	0.42	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,218.58000	1.21858		1,421.39000	1.42139	1,218.580	11.36	0.39	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,390.99000	3.39099		3,069.54000	3.06954	3,390.990	11.88	0.73	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	13.81000	0.01381		18.84000	0.01884	13.810	14.04	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.96046	88.00912		11.05683	87.53431		11.77	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	513.21000	0.51321		447.65000	0.44765	513.210	11.10	0.16	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,355.66000	1.35566		1,214.80000	1.21480	1,355.660	11.36	0.32	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,737.81000	5.73781		5,398.95000	5.39895	5,737.810	13.05	0.74	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.09135	85.57014		11.19223	85.08553		11.13	0.00	0.00	0	25.00
R2032	On 01/02/2024	Bond Future			11.22866	87.24946		11.33432	86.75487		10.26	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			11.39122	84.73415		11.50217	84.22927		10.07	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			11.36988	85.66093		11.46189	85.14132		13.31	0.00	189,139,333.44	2,208	159,515.00
R2035	On 04/05/2023	Bond Future	9.85	Call	48.35000	0.04835		37.16000	0.03716	48.350	12.06	0.03	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	278.46000	0.27846		225.44000	0.22544	278.460	12.24	0.12	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	396.05000	0.39605		325.00000	0.32500	396.050	12.38	0.16	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	449.81000	0.44981		370.97000	0.37097	449.810	12.44	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,195.75000	1.19575		1,028.09000	1.02809	1,195.750	13.01	0.37	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,480.69000	1.48069		1,285.67000	1.28567	1,480.690	13.19	0.42	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,121.14000	1.12114		1,307.25000	1.30725	1,121.140	14.16	0.31	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,012.41000	1.01241		1,185.27000	1.18527	1,012.410	14.27	0.29	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	12.46	Put	408.91000	0.40891		494.95000	0.49495	408.910	15.17	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	124.99000	0.12499		157.07000	0.15707	124.990	16.23	0.05	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.49311	87.34674		11.58883	86.81706		13.53	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.62863	84.55093		11.72839	84.01042		13.43	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.77370	86.21055		11.87781	85.65900		13.27	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			11.93038	83.32985		12.03908	82.76697		12.64	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			11.65162	80.93587		11.73850	80.44447		14.37	0.00	16,510,917.48	204	56,863.00
R2037	On 04/05/2023	Bond Future	10.95	Call	559.60000	0.55960		472.21000	0.47221	559.600	13.54	0.21	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	671.96000	0.67196		570.94000	0.57094	671.960	13.65	0.24	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,485.71000	2.48571		2,230.55000	2.23055	2,485.710	14.84	0.57	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,419.39000	1.41939		1,623.63000	1.62363	1,419.390	15.11	0.37	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	83.02000	0.08302		104.28000	0.10428	83.020	17.66	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.78314	78.27132		11.87347	77.77038		15.40	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	493.14000	0.49314		432.89000	0.43289	493.140	14.22	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,385.41000	1.38541		1,249.00000	1.24900	1,385.410	14.73	0.30	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.91366	79.80024		12.00758	79.28900		14.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.05242	77.11120		12.15021	76.58953		15.18	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.21143	78.55935		12.31338	78.02694		13.74	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			11.77458	82.31580		11.87165	81.72845		15.36	0.00	5,597,474.40	68	51,278.00
R2040	On 04/05/2023	Bond Future	10.17	Call	44.98000	0.04498		34.19000	0.03419	44.980	13.91	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	264.48000	0.26448		212.17000	0.21217	264.480	14.21	0.11	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	441.20000	0.44120		360.99000	0.36099	441.200	14.44	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	577.23000	0.57723		477.47000	0.47747	577.230	14.59	0.20	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,448.52000	1.44852		1,248.05000	1.24805	1,448.520	15.33	0.39	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,610.99000	1.61099		1,858.96000	1.85896	1,610.990	16.35	0.38	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	582.25000	0.58225		698.37000	0.69837	582.250	17.64	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	215.87000	0.21587		267.35000	0.26735	215.870	18.79	0.07	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.90337	79.42794		12.00423	78.82921		16.51	0.00	0.00	0	95,832.00
R2040	On 02/11/2023	Bond Future			12.03067	80.97940		12.13545	80.36847		15.60	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			12.16567	78.06314		12.27469	77.43975		16.34	0.00	0.00	0	3.00
R2040	On 02/05/2024	Bond Future			12.31926	79.52882		12.43281	78.89279		14.81	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			11.84092	78.63858		11.92234	78.14147		16.48	0.00	4,089,206.16	52	55,657.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,579.65000	2.57965		2,864.74000	2.86474	2,579.650	16.48	0.52	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,880.23000	1.88023		2,113.38000	2.11338	1,880.230	16.96	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,350.17000	1.35017		1,535.81000	1.53581	1,350.170	17.44	0.33	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.96481	75.80360		12.04936	75.29684		17.75	0.00	0.00	0	21,473.00

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 03/08/2023	Bond Future	11.75	Put	4,299.65000	4.29965	4,586.96000	4.58696	4,299.650	17.75	0.53	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,548.55000	3.54855	3,801.83000	3.80183	3,548.550	18.17	0.47	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			12.08691	77.28420	12.17469	76.76713		16.79	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.21609	74.42051	12.30737	73.89287		17.61	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.36241	75.81763	12.45744	75.27924		15.98	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			11.71993	77.79616	11.80097	77.28483		17.16	0.00	3,734,215.68	48	235,196.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	120.06000	0.12006	98.34000	0.09834	120.060	15.57	0.05	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	808.79000	0.80879	700.16000	0.70016	808.790	16.43	0.25	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.82980	79.32717	11.91383	78.80593		17.50	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.94852	76.43803	12.03580	75.90617		17.50	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			12.07410	77.93828	12.16487	77.39557		16.91	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			12.20734	74.96494	12.30178	74.41116		16.36	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			11.41400	66.22287	11.50545	65.77047		15.08	0.00	24,634,907.64	372	19,631.00	
R209	On 04/05/2023	Bond Future	10.00	Call	60.17000	0.06017	46.71000	0.04671	60.170	13.67	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	273.41000	0.27341	222.63000	0.22263	273.410	13.97	0.14	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,985.99000	2.98599	3,309.67000	3.30967	2,985.990	14.66	0.67	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	882.09000	0.88209	753.37000	0.75337	882.090	14.66	0.33	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,022.99000	2.02299	1,795.27000	1.79527	2,022.990	15.52	0.55	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	364.75000	0.36475	440.21000	0.44021	364.750	17.27	0.14	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.52572	67.52621	11.62046	67.06498		15.36	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	379.45000	0.37945	328.93000	0.32893	379.450	14.18	0.12	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,104.87000	1.10487	986.10000	0.98610	1,104.870	14.64	0.28	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.64498	65.69515	11.74328	65.22458		15.19	0.00	6,372,429.55	97	3,854.00	
R209	On 01/02/2024	Bond Future			11.76803	66.98445	11.87006	66.50426		15.06	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.90903	65.09564	12.01513	64.60564		14.30	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			222.83169	222.83169	222.56023	222.56023			0.00	0.00	0	386.00	
R210	On 03/08/2023	Bond Future			227.27084	227.27084	226.99432	226.99432			0.00	0.00	0	300.00	
R210	On 02/11/2023	Bond Future			228.62590	228.62590	228.34249	228.34249			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			233.16701	233.16701	232.87679	232.87679			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			234.40173	234.40173	234.10316	234.10316			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	

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 04/05/2023	Bond Future	10.61365	82.44474		10.70580	82.02491		9.98	0.00	9,316,255.62	113	33,973.00
R213	On 03/08/2023	Bond Future	10.72836	84.06720		10.82473	83.63930		10.52	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.85867	82.15870		10.95973	81.72198		10.05	0.00	2,629,078.40	32	1,121.00
R213	On 01/02/2024	Bond Future	11.00050	83.77165		11.10669	83.32589		9.53	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.15902	81.79738		11.27071	81.34234		9.34	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	11.62769	63.00749		11.71364	62.56657		16.85	0.00	2,961,352.03	47	22,856.00
R214	On 03/08/2023	Bond Future	11.73434	64.24743		11.82327	63.79797		17.19	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.84983	62.20519		11.94199	61.74658		17.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.97184	63.42621		12.06744	62.95828		17.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.10153	61.32179		12.20073	60.84437		16.26	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 :											831,012,448.82	8,070	1 397 604.00
Grand Total:											831,012,448.82	8,070	1 397 604.00