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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2023

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	874.71700	874.71700	874.71700	876.37200	876.37200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	891.94500	891.94500	891.94500	893.63300	893.63300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	909.97500	909.97500	909.97500	911.69700	911.69700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.09200	929.09200	929.09200	930.85100	930.85100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	947.47300	947.47300	947.47300	949.26400	949.26400				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,005.14100	1,005.14100	1,005.14100	1,004.85200	1,004.85200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.93900	1,024.93900	1,024.93900	1,024.64300	1,024.64300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,045.65700	1,045.65700	1,045.65700	1,045.35600	1,045.35600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.62400	1,067.62400	1,067.62400	1,067.31800	1,067.31800				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.74600	1,088.74600	1,088.74600	1,088.43100	1,088.43100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	886.70000	886.70000	886.70000	884.24900	884.24900				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	904.16500	904.16500	904.16500	901.66500	901.66500				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	922.44100	922.44100	922.44100	919.89200	919.89200				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	941.82000	941.82000		939.21800	939.21800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	960.45300	960.45300		957.79700	957.79700			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	12.18682	73.94309		12.25059	73.64610			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34349	75.41738		12.40998	75.11441			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.50312	73.16484		12.57246	72.85575			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.66169	74.71912		12.73406	74.40356			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.84796	72.41486		12.92364	72.09273			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	12.48934	71.58562		12.58891	71.04387			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.62985	73.01286		12.73334	72.46027			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.77245	70.24338		12.88012	69.67956			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.90707	71.73615		13.01896	71.16046			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.06903	68.90505		13.18568	68.31759			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	874.08600	874.08600		871.72400	871.72400			0.00	26,222,580.00	3	835.00
GOVI	On 03/08/2023	GOVI	891.30200	891.30200		888.89300	888.89300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.31900	909.31900		906.86100	906.86100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	928.42200	928.42200		925.91400	925.91400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	946.79000	946.79000		944.23000	944.23000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.21099	169.21099		169.15117	169.15117			0.00	29,950,345.23	177	5,381.00
I2025	On 03/08/2023	Bond Future	170.85349	170.85349		170.79292	170.79292			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.34692	174.34692		174.28516	174.28516			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.27238	176.27238		176.21080	176.21080			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.79478	179.79478		179.73144	179.73144			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	120.57389	120.57389		121.32397	121.32397			0.00	28,937,733.60	240	1,115.00
I2029	On 03/08/2023	Bond Future	122.97790	122.97790		123.74289	123.74289			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.17310	124.17310		124.95423	124.95423			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.80970	126.80970		127.60758	127.60758			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	127.99364	127.99364		128.80765	128.80765			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	114.87862	114.87862		114.72526	114.72526			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.16907	117.16907		117.01263	117.01263			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	118.15632	118.15632		117.99716	117.99716			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.66512	120.66512		120.50271	120.50271			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.63201	121.63201		121.46687	121.46687			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	127.44959	127.44959		127.29464	127.29464			0.00	5,097,983.60	40	4,625.00
I2038	On 03/08/2023	Bond Future	128.04309	128.04309		127.88556	127.88556			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.66127	130.66127		130.50044	130.50044			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.43719	131.43719		131.27472	131.27472			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.06273	134.06273		133.89645	133.89645			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	111.88460	111.88460		110.46272	110.46272			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.11527	114.11527		112.66521	112.66521			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.37544	114.37544		112.89650	112.89650			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.80432	116.80432		115.29416	115.29416			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.01575	117.01575		115.47577	115.47577			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	114.11405	114.11405		113.11567	113.11567			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	114.21933	114.21933		113.20142	113.20142			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.55483	116.55483		115.51615	115.51615			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.80386	116.80386		115.74473	115.74473			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.13676	119.13676		118.05606	118.05606			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	323.95500	323.95500		322.73900	322.73900			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	330.41400	330.41400		329.17300	329.17300			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	337.17000	337.17000		335.90400	335.90400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	344.32800	344.32800		343.03600	343.03600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.21400	351.21400		349.89500	349.89500			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	7.72500	92.27500		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.79000	92.21000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.91500	92.08500		7.92500	92.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.95000	92.05000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.04000	91.96000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.06000	91.94000		8.06000	91.94000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.08500	91.91500		8.05500	91.94500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.06500	91.93500		8.03500	91.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.02000	91.98000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.98000	92.02000		7.96000	92.04000			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			7.93500	92.06500		7.92500	92.07500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.67543	109.55328		8.58042	109.85373		4.01	0.00	456,179,857.92	4,164	96,719.00
R186	On 04/05/2023	Bond Future	8.36	Call	351.71000	0.35171		455.40000	0.45540	351.710	3.92	0.30	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,353.32000	1.35332		1,156.56000	1.15656	1,353.320	3.92	0.70	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.73691	106.40646		8.63350	106.71282		4.07	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.78599	108.55765		8.67283	108.87024		3.93	0.00	126,035,431.65	1,161	1,171.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,024.34000	2.02434		2,223.75000	2.22375	2,024.340	4.12	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	323.32000	0.32332		282.58000	0.28258	323.320	4.77	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.81033	105.53290		8.68571	105.85220		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.89757	107.61433		8.75943	107.93960		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			335.75607	335.75607		335.76065	335.76065			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.41462	333.41462		333.41997	333.41997			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.23207	340.23207		340.23761	340.23761			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			249.40747	249.40747		248.32301	248.32301			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			249.58064	249.58064		248.47503	248.47503			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			254.68385	254.68385		253.55571	253.55571			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.17065	255.17065		254.02146	254.02146			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.26788	260.26788		259.09485	259.09485			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			10.20231	91.60495		10.18802	91.66873		8.18	0.00	740,626,020.75	8,085	85,258.00
R2030	On 04/05/2023	Bond Future	9.03	Call	39.95000	0.03995		43.97000	0.04397	39.950	7.26	0.04	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	278.85000	0.27885		296.01000	0.29601	278.850	7.43	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	364.81000	0.36481		385.32000	0.38532	364.810	7.50	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	495.11000	0.49511		520.00000	0.52000	495.110	7.60	0.27	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	851.29000	0.85129		885.32000	0.88532	851.290	7.85	0.39	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,866.93000	1.86693		1,915.92000	1.91592	1,866.930	8.41	0.62	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,576.65000	2.57665		2,631.28000	2.63128	2,576.650	8.74	0.72	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	170.60000	0.17060		169.33000	0.16933	170.600	9.71	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	99.38000	0.09938		99.07000	0.09907	99.380	10.09	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	43.94000	0.04394		44.13000	0.04413	43.940	10.65	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	14.37000	0.01437		14.57000	0.01457	14.370	10.93	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	11.67000	0.01167		11.85000	0.01185	11.670	10.93	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.32018	89.40224		10.30513	89.46728		8.82	0.00	5,900,547.84	66	11,931.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,283.17000	2.28317		2,324.86000	2.32486	2,283.170	8.94	0.54	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,922.41000	2.92241		2,969.01000	2.96901	2,922.410	9.15	0.62	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	166.31000	0.16631		164.80000	0.16480	166.310	10.71	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	103.11000	0.10311		102.24000	0.10224	103.110	10.71	0.04	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.42616	91.20970		10.41031	91.27609		8.25	0.00	3,101,129.80	34	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,006.47000	1.00647		0.00000	0.00000	1,006.470	7.84	0.28	20,706,793.48	800	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,749.73000	1.74973		0.00000	0.00000	1,749.730	7.99	0.42	30,433,489.04	800	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	980.74000	0.98074		0.00000	0.00000	980.740	9.13	0.23	17,144,492.02	800	800.00
R2030	On 01/02/2024	Bond Future			10.52583	89.12119		10.50908	89.18907		8.20	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,178.58000	1.17858		0.00000	0.00000	1,178.580	7.73	0.29	10,470,500.51	400	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,688.09000	1.68809		1,717.43000	1.71743	1,688.090	7.86	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,921.76000	1.92176		0.00000	0.00000	1,921.760	7.93	0.41	14,622,163.22	400	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,688.43000	1.68843		1,670.55000	1.67055	1,688.430	8.84	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	999.16000	0.99916		0.00000	0.00000	999.160	9.50	0.21	7,411,380.62	400	400.00
R2030	On 02/05/2024	Bond Future			10.66801	90.87845		10.65037	90.94742		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			10.79970	86.51658		10.80108	86.50957		10.53	0.00	46,718,953.20	540	184,140.00
R2032	On 04/05/2023	Bond Future	9.80	Call	97.00000	0.09700		99.69000	0.09969	97.000	8.96	0.07	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	119.31000	0.11931		122.39000	0.12239	119.310	9.04	0.08	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	233.38000	0.23338		237.92000	0.23792	233.380	9.30	0.13	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	531.86000	0.53186		538.49000	0.53849	531.860	9.72	0.25	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	937.72000	0.93772		945.51000	0.94551	937.720	10.13	0.37	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,135.79000	1.13579		1,143.78000	1.14378	1,135.790	10.29	0.42	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,864.39000	1.86439		1,879.44000	1.87944	1,864.390	10.42	0.55	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,185.09000	1.18509		1,199.35000	1.19935	1,185.090	11.00	0.39	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,081.59000	1.08159		1,095.54000	1.09554	1,081.590	11.11	0.37	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,498.81000	3.49881		3,503.60000	3.50360	3,498.810	11.68	0.75	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	10.77000	0.01077		11.50000	0.01150	10.770	14.02	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.91777	88.22057		10.91921	88.21343		11.56	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	518.40000	0.51840		522.11000	0.52211	518.400	10.96	0.16	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,334.08000	1.33408		1,338.98000	1.33898	1,334.080	11.00	0.33	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,793.92000	5.79392		5,795.69000	5.79569	5,793.920	12.58	0.76	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.03463	85.84422		11.03613	85.83696		11.05	0.00	2,146,105.50	25	0.00
R2032	On 01/02/2024	Bond Future			11.14390	87.64896		11.14545	87.64163		10.44	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,346.10000	1.34610		1,348.16000	1.34816	1,346.100	9.86	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,602.42000	2.60242		2,604.15000	2.60415	2,602.420	10.08	0.43	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,382.78000	1.38278		1,388.82000	1.38882	1,382.780	11.72	0.23	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.28525	85.22007		11.28693	85.21234		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			11.25759	86.30128		11.31037	85.99944		13.13	0.00	58,684,870.40	680	158,965.00
R2035	On 04/05/2023	Bond Future	9.85	Call	58.93000	0.05893		51.53000	0.05153	58.930	11.87	0.03	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	335.39000	0.33539		300.23000	0.30023	335.390	12.05	0.15	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	474.05000	0.47405		427.18000	0.42718	474.050	12.19	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	537.04000	0.53704		485.14000	0.48514	537.040	12.25	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,391.19000	1.39119		1,283.52000	1.28352	1,391.190	12.83	0.41	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,710.85000	1.71085		1,586.51000	1.58651	1,710.850	13.01	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	888.27000	0.88827		985.08000	0.98508	888.270	14.00	0.27	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	796.35000	0.79635		885.74000	0.88574	796.350	14.11	0.25	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	303.04000	0.30304		345.46000	0.34546	303.040	15.02	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	86.46000	0.08646		101.43000	0.10143	86.460	16.10	0.04	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.37604	88.00108		11.43095	87.69327		13.47	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.49630	85.27564		11.55343	84.96168		13.39	0.00	10,488,903.72	123	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,678.65000	1.67865		0.00000	0.00000	1,678.650	12.60	0.31	10,628,488.28	400	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,749.55000	2.74955		0.00000	0.00000	2,749.550	13.00	0.43	14,800,290.01	400	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,480.01000	1.48001		0.00000	0.00000	1,480.010	15.02	0.23	7,763,805.35	400	400.00
R2035	On 01/02/2024	Bond Future			11.61374	87.06819		11.67324	86.74772		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,083.92000	2.08392		0.00000	0.00000	2,083.920	12.47	0.32	11,336,409.56	400	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,097.86000	3.09786		0.00000	0.00000	3,097.860	12.68	0.42	14,874,658.53	400	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,508.79000	1.50879		0.00000	0.00000	1,508.790	14.96	0.20	6,999,427.17	400	400.00
R2035	On 02/05/2024	Bond Future			11.74910	84.28075		11.81113	83.95364		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			11.50331	81.78530		11.56130	81.45157		14.12	0.00	76,387,470.20	934	62,663.00
R2037	On 04/05/2023	Bond Future	10.95	Call	675.03000	0.67503		604.99000	0.60499	675.030	12.99	0.25	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	808.11000	0.80811		727.46000	0.72746	808.110	13.09	0.29	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,875.66000	2.87566		2,681.70000	2.68170	2,875.660	14.17	0.64	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,020.14000	1.02014		1,138.07000	1.13807	1,020.140	14.44	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	49.46000	0.04946		59.51000	0.05951	49.460	17.41	0.02	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.62872	79.13877		11.68900	78.79847		15.29	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	593.56000	0.59356		546.48000	0.54648	593.560	14.08	0.16	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,573.02000	1.57302		1,470.71000	1.47071	1,573.020	14.36	0.33	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.74357	80.73881		11.80614	80.39162		14.46	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.85506	78.18000		11.92006	77.82562		15.04	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.99264	79.72042		12.06027	79.35880		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			11.56991	83.57677		11.68440	82.86759		15.01	0.00	0.00	0	51,278.00
R2040	On 04/05/2023	Bond Future	10.17	Call	68.97000	0.06897		49.33000	0.04933	68.970	13.56	0.04	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	360.51000	0.36051		275.04000	0.27504	360.510	13.56	0.15	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	592.78000	0.59278		464.31000	0.46431	592.780	13.77	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	769.15000	0.76915		611.27000	0.61127	769.150	13.91	0.26	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	1,845.80000	1.84580	1,545.98000	1.54598	1,845.800	14.55	0.47	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,056.79000	1.05679	1,291.63000	1.29163	1,056.790	15.55	0.29	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	330.63000	0.33063	425.05000	0.42505	330.630	16.87	0.11	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	107.77000	0.10777	144.27000	0.14427	107.770	18.02	0.04	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.69053	80.71508	11.80945	79.99193		16.29	0.00	1,937,161.92	24	95,820.00	
R2040	On 02/11/2023	Bond Future			11.80066	82.34699	11.92397	81.60924		15.41	0.00	6,917,147.16	84	0.00	
R2040	On 01/02/2024	Bond Future			11.90739	79.57170	12.03538	78.81851		15.99	0.00	0.00	0	6.00	
R2040	On 02/05/2024	Bond Future			12.03815	81.13926	12.17113	80.37100		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			11.62110	80.00827	11.73034	79.32252		16.10	0.00	160,016.54	2	55,656.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,841.87000	1.84187	2,168.37000	2.16837	1,841.870	16.10	0.43	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,287.53000	1.28753	1,542.67000	1.54267	1,287.530	16.58	0.33	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	886.92000	0.88692	1,080.92000	1.08092	886.920	17.06	0.24	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.73640	77.20154	11.84978	76.50228		17.51	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,440.93000	3.44093	3,794.04000	3.79404	3,440.930	17.10	0.47	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,784.67000	2.78467	3,089.64000	3.08964	2,784.670	17.51	0.41	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.84144	78.76240	11.95891	78.04900		16.59	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.94307	76.03688	12.06486	75.30868		16.87	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.06691	77.53475	12.19336	76.79188		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			11.50068	79.21043	11.60963	78.50195		16.80	0.00	1,267,366.88	16	235,188.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	189.03000	0.18903	142.78000	0.14278	189.030	15.21	0.08	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,097.69000	1.09769	898.07000	0.89807	1,097.690	15.68	0.32	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.60234	80.77050	11.71524	80.04811		17.28	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.70429	77.96238	11.82129	77.22540		17.32	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.80309	79.60122	11.92439	78.84891		15.88	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.91456	76.72962	12.04040	75.96213		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			11.28171	66.88512	11.34460	66.56913		14.85	0.00	26,754,048.00	400	19,631.00	
R209	On 04/05/2023	Bond Future	10.00	Call	77.09000	0.07709	65.48000	0.06548	77.090	13.42	0.05	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	321.20000	0.32120	279.86000	0.27986	321.200	13.42	0.16	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Call	1,023.64000	1.02364	920.62000	0.92062	1,023.640	14.03	0.37	31,326,444.59	1,250	2,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,465.29000	2.46529	2,678.26000	2.67826	2,465.290	14.03	0.63	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,307.22000	2.30722	2,130.19000	2.13019	2,307.220	14.85	0.61	51,210,545.88	1,250	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	236.12000	0.23612	276.23000	0.27623	236.120	16.64	0.10	8,358,176.25	1,250	9,750.00	
R209	On 03/08/2023	Bond Future			11.38848	68.20249	11.45363	67.88024		15.27	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	449.94000	0.44994	409.63000	0.40963	449.940	14.06	0.14	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,236.66000	1.23666	1,145.65000	1.14565	1,236.660	14.28	0.31	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.49346	66.42986	11.56095	66.10119		15.14	0.00	151,925,089.82	2,287	1,567.00	
R209	On 01/02/2024	Bond Future			11.59163	67.82642	11.66155	67.49089		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	11.71303	66.01454		11.78561	65.67218		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	223.26041	223.26041		222.85238	222.85238			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.71175	227.71175		227.29550	227.29550			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.22513	229.22513		228.80155	228.80155			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.09258	234.09258		233.66027	233.66027			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.55355	235.55355		235.11315	235.11315			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	10.57316	82.63009		10.56923	82.64811		9.68	0.00	0.00	0	33,973.00
R213	On 03/08/2023	Bond Future	10.68569	84.25758		10.68158	84.27595		10.37	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.80127	82.40807		10.79695	82.42688		9.97	0.00	16,151,981.72	196	925.00
R213	On 01/02/2024	Bond Future	10.91327	84.14015		10.90872	84.15943		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.04929	82.24760		11.04458	82.26699		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	11.43445	64.01703		11.53297	63.49916		16.46	0.00	0.00	0	22,856.00
R214	On 03/08/2023	Bond Future	11.53422	65.27791		11.63613	64.74982		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.63439	63.29855		11.73981	62.75979		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.73125	64.62910		11.84035	64.07910		16.54	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.84090	62.60461		11.95385	62.04354		16.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											2,079,677,809.98	29,031	1 429 488.00
Grand Total:											2,079,677,809.98	29,031	1 429 488.00