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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 04/05/2023	Index Future	876.40000		876.40000		876.95200	876.95200			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	893.66200		893.66200		894.22500	894.22500			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.72500		911.72500		912.30000	912.30000			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	930.87400		930.87400		931.46200	931.46200			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.30100		949.30100		949.89800	949.89800			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,007.22800		1,007.22800		1,008.39400	1,008.39400			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,027.06700		1,027.06700		1,028.25500	1,028.25500			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,047.82700		1,047.82700		1,049.03900	1,049.03900			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,069.83400		1,069.83400		1,071.07400	1,071.07400			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,091.01200		1,091.01200		1,092.27300	1,092.27300			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	887.38600		887.38600		887.82200	887.82200			0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	904.86400		904.86400		905.30900	905.30900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.15400		923.15400		923.60800	923.60800			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
ALBI	On 01/02/2024	Index Future	942.54300	942.54300		943.00800	943.00800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	961.20100	961.20100		961.67200	961.67200			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	12.16765	74.03270		12.16950	74.02404			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.32350	75.50880		12.32544	75.49992			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.48228	73.25809		12.48429	73.24909			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.63998	74.81415		12.64206	74.80503			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.82517	72.51226		12.82739	72.50276			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	12.49637	71.54715		12.49800	71.53823			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.63715	72.97365		12.63885	72.96452			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.78005	70.20333		12.78182	70.19401			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.91500	71.69509		12.91682	71.68567			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.07720	68.86363		13.07915	68.85375			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	874.75800	874.75800		875.23300	875.23300			0.00	0.00	0	834.00
GOVI	On 03/08/2023	GOVI	891.98700	891.98700		892.47200	892.47200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	910.01700	910.01700		910.51100	910.51100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	929.13000	929.13000		929.63600	929.63600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	947.52200	947.52200		948.03600	948.03600			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.25865	169.25865		169.14854	169.14854			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.90212	170.90212		170.78991	170.78991			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.39644	174.39644		174.28196	174.28196			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.32236	176.32236		176.20612	176.20612			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.84679	179.84679		179.72771	179.72771			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	120.58019	120.58019		121.19032	121.19032			0.00	120,580,190.00	1,000	2,115.00
I2029	On 03/08/2023	Bond Future	122.98439	122.98439		123.60667	123.60667			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.17956	124.17956		124.81475	124.81475			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.81604	126.81604		127.46487	127.46487			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.00064	128.00064		128.66252	128.66252			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	115.44458	115.44458		115.03450	115.03450			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.74635	117.74635		117.32805	117.32805			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	118.74518	118.74518		118.31864	118.31864			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.26622	121.26622		120.83077	120.83077			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.24569	122.24569		121.80153	121.80153			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	128.53332	128.53332		127.30207	127.30207			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.14830	129.14830		127.89275	127.89275			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.78903	131.78903		130.50767	130.50767			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.58839	132.58839		131.28064	131.28064			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.23765	135.23765		133.90332	133.90332			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	112.79193	112.79193		111.71022	111.71022			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.04085	115.04085		113.93749	113.93749			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.31977	115.31977		114.19422	114.19422			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.76833	117.76833		116.61900	116.61900			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.99946	117.99946		116.82750	116.82750			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	115.13059	115.13059		113.12223	113.12223			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.25610	115.25610		113.20792	113.20792			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.61275	117.61275		115.52268	115.52268			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.88377	117.88377		115.74987	115.74987			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.23896	120.23896		118.06222	118.06222			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	325.72900	325.72900		323.57700	323.57700			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.22400	332.22400		330.02800	330.02800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.01600	339.01600		336.77600	336.77600			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.21200	346.21200		343.92500	343.92500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.14000	353.14000		350.80500	350.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.53500	92.46500		7.52500	92.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.73500	92.26500		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.79000	92.21000		7.77500	92.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.90500	92.09500		7.88500	92.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.91000	92.09000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.01000	91.99000		8.00000	92.00000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.02000	91.98000		8.02000	91.98000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.00000	92.00000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.95500	92.04500		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.92000	92.08000		7.91000	92.09000			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			7.88000	92.12000		7.86500	92.13500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.59424	109.80996		8.61089	109.75726		4.29	0.00	86,091,008.64	784	96,692.00
R186	On 04/05/2023	Bond Future	8.36	Call	461.74000	0.46174		401.76000	0.40176	461.740	4.20	0.35	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,206.67000	1.20667		1,199.39000	1.19939	1,206.670	4.20	0.65	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.64853	106.66822		8.66666	106.61446		4.51	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.68933	108.82459		8.70914	108.76981		4.20	0.00	0.00	0	1,171.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,274.56000	2.27456		2,148.36000	2.14836	2,274.560	4.40	0.63	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	333.91000	0.33391		288.38000	0.28838	333.910	5.05	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.70403	105.80518		8.72579	105.74937		3.93	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.77935	107.89262		8.80363	107.83538		3.56	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			335.82249	335.82249		335.88508	335.88508			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.48239	333.48239		333.54646	333.54646			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.30098	340.30098		340.36644	340.36644			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			251.60141	251.60141		249.41660	249.41660			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.81857	251.81857		249.59023	249.59023			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.96736	256.96736		254.69356	254.69356			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.50155	257.50155		255.18078	255.18078			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.64688	262.64688		260.27897	260.27897			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			10.17897	91.70915		10.13355	91.91237		8.29	0.00	54,291,816.80	592	85,195.00
R2030	On 04/05/2023	Bond Future	9.03	Call	37.66000	0.03766		46.37000	0.04637	37.660	7.28	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	280.40000	0.28040		319.17000	0.31917	280.400	7.48	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	368.91000	0.36891		415.58000	0.41558	368.910	7.56	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	503.36000	0.50336		560.53000	0.56053	503.360	7.67	0.28	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	870.70000	0.87070		950.81000	0.95081	870.700	7.94	0.40	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,914.04000	1.91404		2,035.93000	2.03593	1,914.040	8.54	0.63	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,637.40000	2.63740		2,779.13000	2.77913	2,637.400	8.88	0.74	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	154.31000	0.15431		131.53000	0.13153	154.310	9.89	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	88.79000	0.08879		74.46000	0.07446	88.790	10.28	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	38.56000	0.03856		31.58000	0.03158	38.560	10.85	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	12.29000	0.01229		9.71000	0.00971	12.290	11.14	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	9.93000	0.00993		7.79000	0.00779	9.930	11.14	0.01	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.29559	89.50854		10.24776	89.71575		8.70	0.00	0.00	0	11,931.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,285.13000	2.28513		2,435.71000	2.43571	2,285.130	8.81	0.55	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,933.43000	2.93343		3,099.50000	3.09950	2,933.430	9.02	0.63	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	142.69000	0.14269		142.12000	0.14212	142.690	10.58	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	86.60000	0.08660		86.81000	0.08681	86.600	10.58	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.40030	91.31804		10.34995	91.52948		8.26	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,043.01000	1.04301		1,087.35000	1.08735	1,043.010	7.92	0.29	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,822.90000	1.82290		1,871.49000	1.87149	1,822.900	8.15	0.42	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	989.55000	0.98955		895.89000	0.89589	989.550	9.36	0.23	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.49860	89.23158		10.44544	89.44758		8.08	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,162.04000	1.16204		1,266.39000	1.26639	1,162.040	7.61	0.29	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,675.43000	1.67543		1,801.92000	1.80192	1,675.430	7.74	0.38	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,911.39000	1.91139		2,046.17000	2.04617	1,911.390	7.81	0.41	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,598.18000	1.59818		1,573.43000	1.57343	1,598.180	8.71	0.32	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	930.24000	0.93024		923.49000	0.92349	930.240	9.36	0.20	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.63909	90.99156		10.58297	91.21158		7.59	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			10.76599	86.68809		10.74154	86.81277		10.49	0.00	0.00	0	186,952.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	89.27000	0.08927		107.81000	0.10781	89.270	8.83	0.06	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	111.17000	0.11117		132.47000	0.13247	111.170	8.91	0.08	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	225.26000	0.22526		257.93000	0.25793	225.260	9.19	0.13	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	530.97000	0.53097		582.74000	0.58274	530.970	9.63	0.26	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	951.28000	0.95128		1,018.55000	1.01855	951.280	10.07	0.38	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,156.48000	1.15648		1,229.51000	1.22951	1,156.480	10.24	0.43	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,719.45000	1.71945		1,672.17000	1.67217	1,719.450	10.38	0.53	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,069.83000	1.06983		1,038.18000	1.03818	1,069.830	10.98	0.37	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	972.32000	0.97232		943.06000	0.94306	972.320	11.10	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,590.07000	3.59007		3,695.66000	3.69566	3,590.070	11.69	0.77	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	7.76000	0.00776		7.42000	0.00742	7.760	14.08	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.88255	88.39554		10.85702	88.52266		10.92	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	428.61000	0.42861		552.92000	0.55292	428.610	10.25	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,260.04000	1.26004		1,413.58000	1.41358	1,260.040	10.51	0.33	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,835.92000	5.83592		6,003.63000	6.00363	5,835.920	12.22	0.77	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.99784	86.02261		10.97114	86.15239		10.87	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.10548	87.83086		11.07755	87.96342		10.45	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,377.52000	1.37752		1,421.79000	1.42179	1,377.520	9.86	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,723.17000	2.72317		2,726.49000	2.72649	2,723.170	10.26	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,385.07000	1.38507		1,300.01000	1.30001	1,385.070	11.96	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.24489	85.40610		11.21569	85.54102		10.29	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			11.24986	86.34562		11.24086	86.39728		13.02	0.00	0.00	0	158,865.00
R2035	On 04/05/2023	Bond Future	9.85	Call	48.21000	0.04821		54.85000	0.05485	48.210	11.77	0.03	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	302.57000	0.30257		326.62000	0.32662	302.570	11.94	0.14	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	435.20000	0.43520		465.00000	0.46500	435.200	12.08	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	496.03000	0.49603		528.10000	0.52810	496.030	12.14	0.20	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,339.89000	1.33989		1,389.82000	1.38982	1,339.890	12.72	0.41	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,659.08000	1.65908		1,713.59000	1.71359	1,659.080	12.90	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	811.84000	0.81184		825.28000	0.82528	811.840	13.88	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	723.57000	0.72357		736.99000	0.73699	723.570	13.99	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	260.53000	0.26053		270.52000	0.27052	260.530	14.90	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	68.69000	0.06869		73.45000	0.07345	68.690	15.97	0.03	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.36799	88.04634		11.35864	88.09895		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.48794	85.32172		11.47820	85.37546		13.38	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,665.31000	1.66531		1,690.83000	1.69083	1,665.310	12.59	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,737.78000	2.73778		2,771.11000	2.77111	2,737.780	12.99	0.43	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,439.97000	1.43997		1,438.55000	1.43855	1,439.970	15.00	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.60507	87.11503		11.59490	87.17002		12.96	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,033.30000	2.03330		2,100.37000	2.10037	2,033.300	12.33	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,080.40000	3.08040		3,122.84000	3.12284	3,080.400	12.64	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,490.04000	1.49004		1,473.15000	1.47315	1,490.040	15.01	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.73998	84.32900		11.72944	84.38480		12.54	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			11.49542	81.83086		11.50193	81.79326		14.01	0.00	73,074,957.98	893	62,574.00
R2037	On 04/05/2023	Bond Future	10.95	Call	662.96000	0.66296		644.80000	0.64480	662.960	13.17	0.25	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	796.89000	0.79689		775.69000	0.77569	796.890	13.28	0.29	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,889.37000	2.88937		2,839.17000	2.83917	2,889.370	14.48	0.64	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	991.16000	0.99116		978.51000	0.97851	991.160	14.75	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	38.48000	0.03848		42.72000	0.04272	38.480	17.31	0.02	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.62051	79.18528		11.62728	79.14692		15.24	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	572.88000	0.57288		578.06000	0.57806	572.880	14.03	0.16	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,544.71000	1.54471		1,549.99000	1.54999	1,544.710	14.31	0.33	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.73507	80.78615		11.74209	80.74705		14.45	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.84626	78.22815		11.85354	78.18831		14.83	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.98340	79.77002		11.99101	79.72917		13.64	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			11.59295	83.43327		11.57886	83.52098		14.88	0.00	667,466.16	8	51,107.00
R2040	On 04/05/2023	Bond Future	10.17	Call	50.94000	0.05094		58.92000	0.05892	50.940	13.44	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	321.11000	0.32111		328.29000	0.32829	321.110	13.73	0.13	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	539.98000	0.53998		549.41000	0.54941	539.980	13.96	0.20	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	707.71000	0.70771		719.22000	0.71922	707.710	14.11	0.25	0.00	0	684.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	11.48	Call	1,759.12000	1.75912	1,773.53000	1.77353	1,759.120	14.85	0.46	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,080.51000	1.08051	1,030.50000	1.03050	1,080.510	15.87	0.30	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	331.92000	0.33192	311.77000	0.31177	331.920	17.17	0.11	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	105.46000	0.10546	97.90000	0.09790	105.460	18.31	0.04	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.71445	80.56881	11.69983	80.65816		16.24	0.00	0.00	0	99,201.00	
R2040	On 02/11/2023	Bond Future			11.82548	82.19764	11.81031	82.28887		15.40	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			11.93318	79.41903	11.91742	79.51227		15.85	0.00	0.00	0	6.00	
R2040	On 02/05/2024	Bond Future			12.06485	80.98407	12.04852	81.07893		14.59	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			11.64424	79.86216	11.64038	79.88650		16.00	0.00	0.00	0	55,641.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,827.13000	1.82713	1,846.16000	1.84616	1,827.130	16.00	0.44	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,260.90000	1.26090	1,281.83000	1.28183	1,260.900	16.47	0.33	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	857.28000	0.85728	875.76000	0.87576	857.280	16.96	0.24	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.76041	77.05257	11.75641	77.07735		17.49	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,546.75000	3.54675	3,467.35000	3.46735	3,546.750	17.49	0.48	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,882.17000	2.88217	2,802.60000	2.80260	2,882.170	17.92	0.41	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.86632	78.61037	11.86217	78.63569		16.62	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.96890	75.88147	11.96457	75.90748		17.14	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.09363	77.37675	12.08919	77.40297		15.80	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			11.51383	79.12431	11.52009	79.08337		16.72	0.00	0.00	0	235,105.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	156.30000	0.15630	162.56000	0.16256	156.300	15.12	0.07	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,049.77000	1.04977	1,015.21000	1.01521	1,049.770	15.98	0.32	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.61596	80.68272	11.62244	80.64102		17.31	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.71841	77.87277	11.72512	77.83026		17.37	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.81776	79.50954	11.82470	79.46623		16.93	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.92970	76.63655	11.93694	76.59212		16.51	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			11.26382	66.97539	11.26506	66.96913		14.71	0.00	28,062,688.41	419	19,542.00	
R209	On 04/05/2023	Bond Future	10.00	Call	66.61000	0.06661	72.57000	0.07257	66.610	13.29	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	319.67000	0.31967	313.75000	0.31375	319.670	13.60	0.16	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,391.41000	2.39141	2,378.87000	2.37887	2,391.410	14.29	0.62	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	1,040.03000	1.04003	1,021.23000	1.02123	1,040.030	14.29	0.38	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,346.74000	2.34674	2,322.84000	2.32284	2,346.740	15.15	0.62	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	216.07000	0.21607	209.90000	0.20990	216.070	16.91	0.09	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.36995	68.29455	11.37124	68.28813		15.22	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	441.02000	0.44102	448.70000	0.44870	441.020	14.02	0.14	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,269.35000	1.26935	1,241.99000	1.24199	1,269.350	14.49	0.32	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.47427	66.52373	11.47560	66.51721		15.12	0.00	44,836,994.02	674	775.00	
R209	On 01/02/2024	Bond Future			11.57178	67.92211	11.57315	67.91550		14.73	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	11.69235	66.11254		11.69381	66.10561		14.20	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	223.52978	223.52978		223.51592	223.51592			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.98662	227.98662		227.97239	227.97239			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.50529	229.50529		229.49125	229.49125			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.37815	234.37815		234.36409	234.36409			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.84575	235.84575		235.83172	235.83172			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	10.55005	82.73612		10.51512	82.89671		9.71	0.00	8,356,348.12	101	33,941.00
R213	On 03/08/2023	Bond Future	10.66151	84.36572		10.62497	84.52947		9.95	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.77596	82.51834		10.73769	82.68543		9.87	0.00	14,688,264.52	178	747.00
R213	On 01/02/2024	Bond Future	10.88677	84.25251		10.84660	84.42322		9.31	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.02137	82.36266		10.97927	82.53653		9.16	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	11.44249	63.97452		11.44360	63.96865		16.33	0.00	3,134,751.48	49	22,780.00
R214	On 03/08/2023	Bond Future	11.54254	65.23453		11.54368	65.22859		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.64301	63.25422		11.64418	63.24821		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.74020	64.58369		11.74140	64.57761		16.52	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.85008	62.55872		11.85136	62.55232		16.05	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 :											433,784,486.13	4,698	1 433 715.00
Grand Total:											433,784,486.13	4,698	1 433 715.00