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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2023

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
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	872.50900	872.50900	872.50900	873.96800	873.96800				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.68000	889.68000	889.68000	891.16800	891.16800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.07100	907.07100	907.07100	908.58600	908.58600				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	924.88900	924.88900	924.88900	926.43300	926.43300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	942.34700	942.34700	942.34700	943.91700	943.91700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	997.46100	997.46100	997.46100	1,001.66300	1,001.66300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,017.09100	1,017.09100	1,017.09100	1,021.37600	1,021.37600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,036.97200	1,036.97200	1,036.97200	1,041.33900	1,041.33900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,057.34200	1,057.34200	1,057.34200	1,061.79400	1,061.79400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,077.30000	1,077.30000	1,077.30000	1,081.83200	1,081.83200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	876.17500	876.17500	876.17500	881.47500	881.47500				0.00	0.00	0	98.00
ALBI	On 03/08/2023	Index Future	893.41800	893.41800	893.41800	898.82300	898.82300				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	910.88200	910.88200	910.88200	916.39100	916.39100				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	928.77500	928.77500		934.39100	934.39100			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	946.30600	946.30600		952.02500	952.02500			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	12.41486	72.88863		12.28754	73.47477			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.58149	74.34082		12.44872	74.93868			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.76270	72.01690		12.62416	72.62646			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.95636	73.44588		12.81163	74.06740			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.17185	71.04983		13.02058	71.68295			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	12.77265	70.06189		12.63488	70.79605			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.92456	71.45784		12.78128	72.20670			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.08874	68.60825		12.93951	69.37176			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.25557	69.96868		13.10023	70.74722			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.44567	67.03769		13.28360	67.83082			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	863.76200	863.76200		868.95200	868.95200			0.00	0.00	0	845.00
GOVI	On 03/08/2023	GOVI	880.76100	880.76100		886.05300	886.05300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	897.97800	897.97800		903.37200	903.37200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	915.61700	915.61700		921.11600	921.11600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	932.90000	932.90000		938.49900	938.49900			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.01976	169.01976		169.27599	169.27599			0.00	0.00	0	5,364.00
I2025	On 03/08/2023	Bond Future	170.65656	170.65656		170.91766	170.91766			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.03086	174.03086		174.29680	174.29680			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.71281	175.71281		175.98268	175.98268			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.06273	179.06273		179.33713	179.33713			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	120.69471	120.69471		121.10422	121.10422			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.09937	123.09937		123.51704	123.51704			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.21519	124.21519		124.64048	124.64048			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.68191	126.68191		127.11549	127.11549			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	127.74862	127.74862		128.18899	128.18899			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	113.79918	113.79918		114.40057	114.40057			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	116.06640	116.06640		116.67980	116.67980			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	116.95414	116.95414		117.57908	117.57908			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.27675	119.27675		119.91400	119.91400			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	120.10871	120.10871		120.75668	120.75668			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	126.66353	126.66353		127.72861	127.72861			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	127.24017	127.24017		128.32619	128.32619			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	129.75583	129.75583		130.86300	130.86300			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	130.33637	130.33637		131.46423	131.46423			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.82003	132.82003		133.96881	133.96881			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	110.09134	110.09134		112.04035	112.04035			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	112.28467	112.28467		114.27270	114.27270			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.43329	112.43329		114.45977	114.45977			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	114.66571	114.66571		116.73218	116.73218			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.73138	114.73138		116.83528	116.83528			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	112.30660	112.30660		113.09310	113.09310			0.00	0.00	0	13,306.00
I2050	On 03/08/2023	Bond Future	112.37480	112.37480		113.17683	113.17683			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.59656	114.59656		115.41410	115.41410			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	114.64904	114.64904		115.48157	115.48157			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.83336	116.83336		117.68144	117.68144			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	321.66900	321.66900		323.78700	323.78700			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	328.07800	328.07800		330.23800	330.23800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	334.56700	334.56700		336.76900	336.76900			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	341.21400	341.21400		343.45900	343.45900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.72700	347.72700		350.01500	350.01500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.55000	92.45000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.76000	92.24000		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.80500	92.19500		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.95000	92.05000		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.00500	91.99500		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.02000	91.98000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.03000	91.97000		7.97000	92.03000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.95500	92.04500		7.91000	92.09000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.98500	92.01500		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.91500	92.08500		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.83000	92.17000		7.76000	92.24000			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			7.80500	92.19500		7.72500	92.27500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.67750	109.54675		8.65696	109.61160		4.11	0.00	0.00	0	95,759.00
R186	On 04/05/2023	Bond Future	8.36	Call	383.68000	0.38368		408.88000	0.40888	383.680	4.04	0.31	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,391.82000	1.39182		1,352.17000	1.35217	1,391.820	4.04	0.69	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.73965	106.39836		8.71726	106.46459		4.11	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.81539	108.47663		8.79096	108.54395		3.96	0.00	325,429.89	3	13.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,997.46000	1.99746		2,041.15000	2.04115	1,997.460	4.16	0.60	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	349.58000	0.34958		341.47000	0.34147	349.580	4.81	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.90089	105.30163		8.87406	105.37008		3.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.03988	107.28058		9.01026	107.34993		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			335.74522	335.74522		335.74925	335.74925			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.39998	333.39998		333.40359	333.40359			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.99135	339.99135		339.99435	339.99435			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			248.92818	248.92818		250.66231	250.66231			0.00	0.00	0	4,974.00
R202	On 03/08/2023	Bond Future			249.08898	249.08898		250.85736	250.85736			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			254.01392	254.01392		255.81676	255.81676			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.14351	254.14351		255.97958	255.97958			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			258.98655	258.98655		260.85652	260.85652			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			10.33062	91.03482		10.26429	91.32897		8.44	0.00	100,138,302.00	1,100	82,165.00
R2030	On 04/05/2023	Bond Future	9.03	Call	37.57000	0.03757		49.71000	0.04971	37.570	7.66	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	258.59000	0.25859		313.44000	0.31344	258.590	8.01	0.16	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	335.39000	0.33539		401.46000	0.40146	335.390	8.09	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	450.30000	0.45030		531.34000	0.53134	450.300	8.20	0.24	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	757.94000	0.75794		871.77000	0.87177	757.940	8.44	0.34	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,647.98000	1.64798		1,824.67000	1.82467	1,647.980	8.96	0.55	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,284.44000	2.28444		2,490.43000	2.49043	2,284.440	9.25	0.65	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	282.97000	0.28297		251.38000	0.25138	282.970	10.12	0.13	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	173.03000	0.17303		153.24000	0.15324	173.030	10.47	0.09	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	79.62000	0.07962		70.30000	0.07030	79.620	10.94	0.04	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	24.50000	0.02450		21.39000	0.02139	24.500	10.94	0.02	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	20.20000	0.02020		17.61000	0.01761	20.200	10.94	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.45563	88.81957		10.38575	89.11958		8.95	0.00	8,881,957.00	100	11,505.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,031.59000	2.03159		2,189.84000	2.18984	2,031.590	9.06	0.49	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,623.74000	2.62374		2,805.18000	2.80518	2,623.740	9.27	0.57	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	220.59000	0.22059		201.77000	0.20177	220.590	10.81	0.07	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	140.50000	0.14050		127.88000	0.12788	140.500	10.81	0.05	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.58344	90.55426		10.50991	90.85993		8.32	0.00	0.00	0	34.00
R2030	On 01/02/2024	Bond Future			10.72313	88.32642		10.64553	88.63795		8.29	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,446.07000	1.44607		1,556.42000	1.55642	1,446.070	7.95	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,996.75000	1.99675		1,890.02000	1.89002	1,996.750	8.91	0.36	0.00	0	1,360.00
R2030	On 02/05/2024	Bond Future			10.89786	89.98576		10.81588	90.30286		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			10.93263	85.84465		10.86156	86.20302		10.85	0.00	47,987,159.35	559	171,509.00
R2032	On 04/05/2023	Bond Future	9.80	Call	89.65000	0.08965		116.26000	0.11626	89.650	9.51	0.06	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	108.56000	0.10856		139.47000	0.13947	108.560	9.57	0.07	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	203.59000	0.20359		253.56000	0.25356	203.590	9.79	0.11	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	450.11000	0.45011		538.66000	0.53866	450.110	10.14	0.21	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	790.20000	0.79020		918.71000	0.91871	790.200	10.49	0.31	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	958.93000	0.95893		1,103.82000	1.10382	958.930	10.64	0.36	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	2,335.60000	2.33560		2,134.89000	2.13489	2,335.600	10.75	0.61	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,545.37000	1.54537		1,398.61000	1.39861	1,545.370	11.26	0.46	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,421.39000	1.42139		1,284.22000	1.28422	1,421.390	11.36	0.43	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,069.54000	3.06954		3,334.04000	3.33404	3,069.540	11.88	0.69	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	18.84000	0.01884		16.38000	0.01638	18.840	14.04	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.05683	87.53431		10.98259	87.89977		11.77	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	447.65000	0.44765		505.81000	0.50581	447.650	11.10	0.14	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,214.80000	1.21480		1,335.15000	1.33515	1,214.800	11.36	0.30	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,398.95000	5.39895		5,672.48000	5.67248	5,398.950	13.05	0.72	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.19223	85.08553		11.11463	85.45799		11.13	0.00	2,127,138.25	25	25.00
R2032	On 01/02/2024	Bond Future			11.33432	86.75487		11.25315	87.13448		10.26	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			11.50217	84.22927		11.41717	84.61571		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			11.46189	85.14132		11.33950	85.83350		13.31	0.00	30,310,309.92	356	159,001.00
R2035	On 04/05/2023	Bond Future	9.85	Call	37.16000	0.03716		57.96000	0.05796	37.160	12.06	0.02	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	225.44000	0.22544		314.56000	0.31456	225.440	12.24	0.10	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	325.00000	0.32500		442.02000	0.44202	325.000	12.38	0.14	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	370.97000	0.37097		499.86000	0.49986	370.970	12.44	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,028.09000	1.02809		1,286.32000	1.28632	1,028.090	13.01	0.33	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,285.67000	1.28567		1,582.03000	1.58203	1,285.670	13.19	0.38	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,307.25000	1.30725		1,094.15000	1.09415	1,307.250	14.16	0.35	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,185.27000	1.18527		988.78000	0.98878	1,185.270	14.27	0.32	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	494.95000	0.49495		403.03000	0.40303	494.950	15.17	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	157.07000	0.15707		125.28000	0.12528	157.070	16.23	0.06	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.58883	86.81706		11.46147	87.52287		13.53	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.72839	84.01042		11.59581	84.72985		13.43	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.87781	85.65900		11.73958	86.39244		13.27	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			12.03908	82.76697		11.89505	83.51397		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			11.73850	80.44447		11.61618	81.13763		14.37	0.00	355,645,001.87	4,421	56,761.00
R2037	On 04/05/2023	Bond Future	10.95	Call	472.21000	0.47221		623.55000	0.62355	472.210	13.54	0.18	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	570.94000	0.57094		743.84000	0.74384	570.940	13.65	0.21	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,230.55000	2.23055		2,630.73000	2.63073	2,230.550	14.84	0.53	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,623.63000	1.62363		1,374.61000	1.37461	1,623.630	15.11	0.40	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	104.28000	0.10428		82.88000	0.08288	104.280	17.66	0.04	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.87347	77.77038		11.74625	78.47728		15.40	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	432.89000	0.43289		532.30000	0.53230	432.890	14.22	0.12	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,249.00000	1.24900		1,464.70000	1.46470	1,249.000	14.73	0.28	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.00758	79.28900		11.87546	80.00959		14.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.15021	76.58953		12.01279	77.32410		15.18	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.31338	78.02694		12.17041	78.77510		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			11.87165	81.72845		11.73389	82.56404		15.36	0.00	5,720,991.50	70	51,210.00
R2040	On 04/05/2023	Bond Future	10.17	Call	34.19000	0.03419		55.89000	0.05589	34.190	13.91	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	212.17000	0.21217		307.21000	0.30721	212.170	14.21	0.09	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	360.99000	0.36099		502.41000	0.50241	360.990	14.44	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	477.47000	0.47747		650.55000	0.65055	477.470	14.59	0.17	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,248.05000	1.24805		1,576.62000	1.57662	1,248.050	15.33	0.35	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,858.96000	1.85896		1,550.85000	1.55085	1,858.960	16.35	0.41	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	698.37000	0.69837		564.02000	0.56402	698.370	17.64	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	267.35000	0.26735		211.50000	0.21150	267.350	18.79	0.08	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.00423	78.82921		11.86105	79.68130		16.51	0.00	116,430,743.17	1,477	95,832.00
R2040	On 02/11/2023	Bond Future			12.13545	80.36847		11.98686	81.23706		15.60	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			12.27469	77.43975		12.12023	78.32530		16.34	0.00	0.00	0	3.00
R2040	On 02/05/2024	Bond Future			12.43281	78.89279		12.27222	79.79473		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			11.92234	78.14147		11.78458	78.98577		16.48	0.00	78,141.47	1	55,605.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,864.74000	2.86474		2,433.77000	2.43377	2,864.740	16.48	0.56	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,113.38000	2.11338		1,770.37000	1.77037	2,113.380	16.96	0.45	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,535.81000	1.53581		1,270.15000	1.27015	1,535.810	17.44	0.36	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.04936	75.29684		11.90628	76.15776		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	4,586.96000	4.58696	4,135.28000	4.13528	4,586.960	17.75	0.56	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,801.83000	3.80183	3,408.44000	3.40844	3,801.830	18.17	0.49	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			12.17469	76.76713	12.02630	77.64473		16.79	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.30737	73.89287	12.15322	74.78761		17.61	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.45744	75.27924	12.29726	76.19057		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			11.80097	77.28483	11.66844	78.12421		17.16	0.00	463,708.98	6	235,148.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	98.34000	0.09834	148.34000	0.14834	98.340	15.57	0.05	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	700.16000	0.70016	919.86000	0.91986	700.160	16.43	0.22	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.91383	78.80593	11.77638	79.66185		17.50	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			12.03580	75.90617	11.89319	76.77867		17.50	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			12.16487	77.39557	12.01670	78.28512		16.91	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			12.30178	74.41116	12.14792	75.31717		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			11.50545	65.77047	11.37810	66.40167		15.08	0.00	0.00	0	19,569.00	
R209	On 04/05/2023	Bond Future	10.00	Call	46.71000	0.04671	72.53000	0.07253	46.710	13.67	0.03	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	222.63000	0.22263	311.79000	0.31179	222.630	13.97	0.11	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	3,309.67000	3.30967	2,888.87000	2.88887	3,309.670	14.66	0.71	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	753.37000	0.75337	963.77000	0.96377	753.370	14.66	0.29	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.50	Call	1,795.27000	1.79527	2,147.93000	2.14793	1,795.270	15.52	0.51	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	440.21000	0.44021	355.90000	0.35590	440.210	17.27	0.16	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.62046	67.06498	11.48851	67.70861		15.36	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	328.93000	0.32893	411.14000	0.41114	328.930	14.18	0.11	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	986.10000	0.98610	1,171.42000	1.17142	986.100	14.64	0.26	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.74328	65.22458	11.60650	65.88065		15.19	0.00	6,913,805.48	106	3,951.00	
R209	On 01/02/2024	Bond Future			11.87006	66.50426	11.72823	67.17311		15.06	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.01513	64.60564	11.86793	65.28685		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			222.56023	222.56023	222.56058	222.56058			0.00	0.00	0	386.00	
R210	On 03/08/2023	Bond Future			226.99432	226.99432	226.99485	226.99485			0.00	0.00	0	300.00	
R210	On 02/11/2023	Bond Future			228.34249	228.34249	228.34154	228.34154			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			232.87679	232.87679	232.87533	232.87533			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			234.10316	234.10316	234.09862	234.09862			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	10.70580	82.02491		10.63464	82.34887		9.98	0.00	0.00	0	34,056.00
R213	On 03/08/2023	Bond Future	10.82473	83.63930		10.75028	83.96962		10.52	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.95973	81.72198		10.88177	82.05861		10.05	0.00	8,744,251.86	107	1,260.00
R213	On 01/02/2024	Bond Future	11.10669	83.32589		11.02488	83.66903		9.53	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.27071	81.34234		11.18491	81.69161		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	11.71364	62.56657		11.57616	63.27422		16.85	0.00	0.00	0	22,809.00
R214	On 03/08/2023	Bond Future	11.82327	63.79797		11.68099	64.51955		17.19	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.94199	61.74658		11.79469	62.48217		17.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.06744	62.95828		11.91478	63.70820		17.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.20073	60.84437		12.04260	61.60820		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
<b>Total for Derivatives :</b>											<b>683,766,940.74</b>	<b>8,331</b>	<b>1 395 988.00</b>
<b>Grand Total:</b>											<b>683,766,940.74</b>	<b>8,331</b>	<b>1 395 988.00</b>