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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2023

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	875.96900		875.96900		874.73900	874.73900			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	893.23200		893.23200		891.96800	891.96800			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.25800		911.25800		909.99600	909.99600			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	930.33800		930.33800		929.10700	929.10700			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	948.96700		948.96700		947.50400	947.50400			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,008.04200		1,008.04200		1,005.79800	1,005.79800			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,027.90800		1,027.90800		1,025.60900	1,025.60900			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,048.65200		1,048.65200		1,046.33800	1,046.33800			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,070.60900		1,070.60900		1,068.31200	1,068.31200			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,092.04700		1,092.04700		1,089.46500	1,089.46500			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	888.11800		888.11800		885.83000	885.83000			0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	905.62100		905.62100		903.27800	903.27800			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.89700		923.89700		921.53500	921.53500			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	943.24100	943.24100		940.88800	940.88800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	962.12900	962.12900		959.51800	959.51800			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	12.01607	74.74653		12.19038	73.92647			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.16533	76.23775		12.34718	75.40052			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.31784	73.99963		12.50700	73.14750			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.46947	75.56644		12.66588	74.70079			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.64282	73.29798		12.85198	72.39770			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	12.33599	72.43348		12.50524	71.49865			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.47033	73.87882		12.64636	72.92422			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.60698	71.12469		12.78965	70.15280			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.73611	72.63120		12.92504	71.64316			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.88742	69.83637		13.08748	68.81158			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	875.26100	875.26100		873.18100	873.18100			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	892.51000	892.51000		890.38000	890.38000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	910.52100	910.52100		908.37600	908.37600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	929.58600	929.58600		927.45200	927.45200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	948.20000	948.20000		945.81700	945.81700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.12454	169.12454		169.18158	169.18158			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.76602	170.76602		170.82359	170.82359			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.25207	174.25207		174.31608	174.31608			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.16366	176.16366		176.23984	176.23984			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.72684	179.72684		179.76473	179.76473			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	121.39539	121.39539		121.13647	121.13647			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.81738	123.81738		123.55177	123.55177			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.02506	125.02506		124.75838	124.75838			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.67112	127.67112		127.40654	127.40654			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.90355	128.90355		128.60481	128.60481			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	115.44795	115.44795		115.45985	115.45985			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.75120	117.75120		117.76199	117.76199			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	118.74546	118.74546		118.76107	118.76107			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.25859	121.25859		121.28192	121.28192			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.26689	122.26689		122.26342	122.26342			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	128.53946	128.53946		128.70644	128.70644			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.15463	129.15463		129.32495	129.32495			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.79115	131.79115		131.96906	131.96906			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.58235	132.58235		132.77197	132.77197			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.26330	135.26330		135.42663	135.42663			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	112.07792	112.07792		113.07976	113.07976			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.31406	114.31406		115.33445	115.33445			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.57354	114.57354		115.61920	115.61920			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.99875	116.99875		118.07367	118.07367			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.24317	117.24317		118.31293	118.31293			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	115.33876	115.33876		115.45197	115.45197			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.46909	115.46909		115.58426	115.58426			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.82619	117.82619		117.94739	117.94739			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.09430	118.09430		118.22521	118.22521			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.48192	120.48192		120.58877	120.58877			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	325.64900	325.64900		326.13800	326.13800			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.14600	332.14600		332.64000	332.64000			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.92600	338.92600		339.44100	339.44100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.09800	346.09800		346.64500	346.64500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.10200	353.10200		353.58400	353.58400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.49000	92.51000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.75500	92.24500		7.77500	92.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.78000	92.22000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.94500	92.05500		7.94500	92.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.97000	92.03000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.04000	91.96000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.06000	91.94000		8.05000	91.95000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.08500	91.91500		8.08000	91.92000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.04500	91.95500		8.04500	91.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.96000	92.04000		7.96500	92.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.91000	92.09000		7.92500	92.07500			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			7.85500	92.14500		7.87500	92.12500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.59544	109.80616		8.62843	109.70177		4.27	0.00	2,525,541.68	23	96,442.00
R186	On 04/05/2023	Bond Future	8.36	Call	408.48000	0.40848		413.56000	0.41356	408.480	3.99	0.34	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,157.21000	1.15721		1,266.68000	1.26668	1,157.210	3.99	0.66	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.64933	106.66585		8.68573	106.55794		4.56	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.69144	108.81875		8.73010	108.71189		4.27	0.00	0.00	0	1,161.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,281.93000	2.28193		2,197.71000	2.19771	2,281.930	4.46	0.63	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	341.77000	0.34177		345.99000	0.34599	341.770	5.12	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.70915	105.79205		8.74913	105.68955		4.05	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.77388	107.90551		8.82883	107.77602		3.64	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			335.84716	335.84716		335.89136	335.89136			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.51015	333.51015		333.55332	333.55332			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.31860	340.31860		340.37289	340.37289			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			251.71918	251.71918		251.74501	251.74501			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.94109	251.94109		251.96560	251.96560			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.08429	257.08429		257.11699	257.11699			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.60437	257.60437		257.65385	257.65385			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.81342	262.81342		262.80537	262.80537			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
R2030	On 04/05/2023	Bond Future			10.20640	91.58670		10.24113	91.43197		8.32	0.00	0.00	0	85,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	25.30000	0.02530		26.47000	0.02647	25.300	7.11	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	233.58000	0.23358		222.99000	0.22299	233.580	7.39	0.16	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	315.02000	0.31502		298.67000	0.29867	315.020	7.49	0.20	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	440.90000	0.44090		415.87000	0.41587	440.900	7.61	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	793.34000	0.79334		745.71000	0.74571	793.340	7.93	0.39	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,816.23000	1.81623		1,722.93000	1.72293	1,816.230	8.60	0.62	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,533.17000	2.53317		2,419.11000	2.41911	2,533.170	8.98	0.73	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	161.01000	0.16101		169.71000	0.16971	161.010	10.06	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	93.34000	0.09334		97.13000	0.09713	93.340	10.47	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	41.14000	0.04114		41.70000	0.04170	41.140	11.09	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	13.30000	0.01330		13.13000	0.01313	13.300	11.40	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	10.77000	0.01077		10.59000	0.01059	10.770	11.40	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.32423	89.38475		10.36104	89.22597		8.83	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,228.21000	2.22821	2,120.68000	2.12068	2,228.210	8.94	0.54	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,865.86000	2.86586	2,746.61000	2.74661	2,865.860	9.15	0.62	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	153.10000	0.15310	153.84000	0.15384	153.100	10.74	0.06	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	93.60000	0.09360	93.61000	0.09361	93.600	10.74	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.43112	91.18893	10.46923	91.02961		8.39	0.00	0.00	0	29.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,010.28000	1.01028	953.95000	0.95395	1,010.280	7.99	0.28	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,751.65000	1.75165	1,693.86000	1.69386	1,751.650	8.14	0.41	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	990.40000	0.99040	1,049.47000	1.04947	990.400	9.28	0.24	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.53264	89.09360	10.57146	88.93659		8.25	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,161.67000	1.16167	1,071.29000	1.07129	1,161.670	7.78	0.29	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,667.51000	1.66751	1,559.06000	1.55906	1,667.510	7.91	0.37	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,899.79000	1.89979	1,784.75000	1.78475	1,899.790	7.98	0.41	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,685.43000	1.68543	1,685.38000	1.68538	1,685.430	8.89	0.32	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	994.45000	0.99445	983.59000	0.98359	994.450	9.55	0.21	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.66938	90.87309	10.71581	90.69187		7.73	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			10.76670	86.68447	10.79145	86.55851		10.43	0.00	2,253,796.22	26	184,552.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	69.62000	0.06962	75.46000	0.07546	69.620	8.58	0.05	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	88.79000	0.08879	94.80000	0.09480	88.790	8.67	0.07	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	192.92000	0.19292	197.62000	0.19762	192.920	8.99	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	486.77000	0.48677	481.53000	0.48153	486.770	9.48	0.25	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	903.12000	0.90312	881.49000	0.88149	903.120	9.96	0.37	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,108.54000	1.10854	1,079.06000	1.07906	1,108.540	10.16	0.43	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,675.92000	1.67592	1,765.97000	1.76597	1,675.920	10.30	0.53	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,032.96000	1.03296	1,095.40000	1.09540	1,032.960	10.96	0.37	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	937.16000	0.93716	994.67000	0.99467	937.160	11.08	0.34	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,560.60000	3.56060	3,470.39000	3.47039	3,560.600	11.72	0.77	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	6.99000	0.00699	7.28000	0.00728	6.990	14.25	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.88307	88.39295	10.90913	88.26345		11.00	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	435.43000	0.43543	401.35000	0.40135	435.430	10.40	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,221.53000	1.22153	1,203.29000	1.20329	1,221.530	10.43	0.32	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,780.57000	5.78057	5,720.34000	5.72034	5,780.570	12.03	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.99895	86.01722	11.02565	85.88772		10.99	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.10787	87.81953	11.13467	87.69262		10.44	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,362.18000	1.36218	1,330.97000	1.33097	1,362.180	9.86	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,639.48000	2.63948	2,652.09000	2.65209	2,639.480	10.07	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,315.59000	1.31559	1,407.32000	1.40732	1,315.590	11.73	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.24278	85.41584	11.27522	85.26625		10.37	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			11.21981	86.51828	11.25497	86.31631		12.95	0.00	2,768,584.96	32	158,829.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	45.26000	0.04526	43.06000	0.04306	45.260	11.71	0.03	0.00	0	388.00	

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	10.42	Call	299.36000	0.29936		283.77000	0.28377	299.360	11.88	0.14	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	434.08000	0.43408		411.80000	0.41180	434.080	12.02	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	496.09000	0.49609		470.82000	0.47082	496.090	12.08	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,360.05000	1.36005		1,299.91000	1.29991	1,360.050	12.65	0.42	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,688.03000	1.68803		1,616.30000	1.61630	1,688.030	12.83	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	724.28000	0.72428		794.08000	0.79408	724.280	13.82	0.24	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	641.93000	0.64193		706.18000	0.70618	641.930	13.93	0.22	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	219.92000	0.21992		248.87000	0.24887	219.920	14.85	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	54.51000	0.05451		63.57000	0.06357	54.510	15.93	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.33656	88.22337		11.37330	88.01648		13.45	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.45572	85.49966		11.49349	85.29113		13.44	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,714.31000	1.71431		1,643.24000	1.64324	1,714.310	12.64	0.32	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,808.62000	2.80862		2,710.06000	2.71006	2,808.620	13.04	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,399.07000	1.39907		1,434.05000	1.43405	1,399.070	15.09	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.57258	87.29089		11.61094	87.08331		12.94	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,065.63000	2.06563		2,012.17000	2.01217	2,065.630	12.30	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,130.63000	3.13063		3,054.64000	3.05464	3,130.630	12.62	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,439.88000	1.43988		1,485.95000	1.48595	1,439.880	15.01	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.70218	84.52938		11.74589	84.29773		12.55	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			11.45972	82.03751		11.51046	81.74404		13.94	0.00	0.00	0	63,174.00
R2037	On 04/05/2023	Bond Future	10.95	Call	673.91000	0.67391		619.40000	0.61940	673.910	13.10	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	812.22000	0.81222		748.45000	0.74845	812.220	13.21	0.30	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,971.53000	2.97153		2,804.97000	2.80497	2,971.530	14.41	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	883.82000	0.88382		989.73000	0.98973	883.820	14.69	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	29.12000	0.02912		36.05000	0.03605	29.120	17.26	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.58323	79.39700		11.63614	79.09676		15.27	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	589.53000	0.58953		548.10000	0.54810	589.530	14.03	0.16	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,590.79000	1.59079		1,498.29000	1.49829	1,590.790	14.31	0.34	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.69683	80.99963		11.75132	80.69568		14.52	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.80752	78.44068		11.86322	78.13538		14.52	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.93945	80.00657		12.00085	79.67639		13.46	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			11.54709	83.71929		11.59787	83.40268		14.82	0.00	0.00	0	51,460.00
R2040	On 04/05/2023	Bond Future	10.17	Call	50.63000	0.05063		45.48000	0.04548	50.630	13.39	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	330.72000	0.33072		301.03000	0.30103	330.720	13.66	0.14	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	559.57000	0.55957		512.62000	0.51262	559.570	13.89	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	735.29000	0.73529		676.08000	0.67608	735.290	14.04	0.26	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,836.42000	1.83642		1,713.00000	1.71300	1,836.420	14.79	0.48	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	948.94000	0.94894		1,059.64000	1.05964	948.940	15.82	0.27	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	12.78	Put	274.37000	0.27437		317.75000	0.31775	274.370	17.12	0.10	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	82.44000	0.08244		98.28000	0.09828	82.440	18.27	0.03	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.66667	80.86141		11.71956	80.53761		16.27	0.00	0.00	0	99,201.00	
R2040	On 02/11/2023	Bond Future			11.77636	82.49364		11.83079	82.16574		15.48	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			11.88314	79.71567		11.93878	79.38594		14.89	0.00	0.00	0	6.00	
R2040	On 02/05/2024	Bond Future			12.00941	81.30684		12.07048	80.95141		13.71	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			11.63446	79.92386		11.67501	79.66859		15.93	0.00	0.00	0	55,641.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,741.65000	1.74165		1,880.18000	1.88018	1,741.650	15.93	0.43	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,186.69000	1.18669		1,294.79000	1.29479	1,186.690	16.41	0.32	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	794.84000	0.79484		877.29000	0.87729	794.840	16.90	0.24	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.75010	77.11648		11.79234	76.85520		17.53	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,490.17000	3.49017		3,619.85000	3.61985	3,490.170	17.53	0.48	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,829.76000	2.82976		2,941.72000	2.94172	2,829.760	17.96	0.41	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.85605	78.67306		11.89943	78.40883		16.71	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.95912	75.94025		12.00330	75.67530		16.11	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.08022	77.45598		12.12917	77.16746		14.86	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			11.49964	79.21725		11.54519	78.91961		16.64	0.00	0.00	0	237,035.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	143.58000	0.14358		132.38000	0.13238	143.580	15.05	0.07	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,025.03000	1.02503		957.89000	0.95789	1,025.030	15.90	0.32	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.60111	80.77844		11.64845	80.47403		17.33	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.70342	77.96791		11.75210	77.65972		17.46	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.80306	79.60141		11.85276	79.29158		15.91	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.91133	76.74950		11.96583	76.41526		15.53	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			11.23898	67.10102		11.28959	66.84541		14.65	0.00	0.00	0	19,542.00	
R209	On 04/05/2023	Bond Future	10.00	Call	62.58000	0.06258		56.09000	0.05609	62.580	13.24	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	313.93000	0.31393		285.21000	0.28521	313.930	13.54	0.16	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,271.81000	2.27181		2,449.02000	2.44902	2,271.810	14.23	0.61	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	1,046.06000	1.04606		967.66000	0.96766	1,046.060	14.23	0.39	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,382.64000	2.38264		2,241.30000	2.24130	2,382.640	15.10	0.64	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	184.89000	0.18489		215.89000	0.21589	184.890	16.87	0.08	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.34404	68.42357		11.39663	68.16206		15.25	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	445.88000	0.44588		413.53000	0.41353	445.880	14.02	0.15	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,250.07000	1.25007		1,213.04000	1.21304	1,250.070	14.25	0.32	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.44787	66.65317		11.50194	66.38843		15.20	0.00	0.00	0	741.00	
R209	On 01/02/2024	Bond Future			11.54537	68.04972		11.60053	67.78358		14.69	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.66148	66.25921		11.72199	65.97214		14.26	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	

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/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	223.46346		223.46346		223.54319	223.54319			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.92184		227.92184		228.00049	228.00049			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.43051		229.43051		229.51897	229.51897			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.28649		234.28649		234.39103	234.39103			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.80902		235.80902		235.86248	235.86248			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	10.55671		82.70555		10.59154	82.54589		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.66826		84.33551		10.70491	84.17176		10.05	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.78364		82.48486		10.82144	82.32033		9.99	0.00	15,507,153.68	188	5,775.00
R213	On 01/02/2024	Bond Future	10.89613		84.21280		10.93458	84.04993		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.02630		82.34232		11.07130	82.15704		9.32	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	11.40797		64.15737		11.45343	63.91674		16.26	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.50669		65.42177		11.55385	65.17564		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.60632		63.44324		11.65473	63.19403		17.01	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.70307		64.77240		11.75239	64.52193		15.51	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.80856		62.76673		11.86255	62.49645		15.07	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 :												23,055,076.54	269	1 439 531.00
Grand Total:												23,055,076.54	269	1 439 531.00