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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2023

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	880.91800	880.91800	880.78100	880.78100					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	898.49800	898.49800	898.36000	898.36000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	916.93100	916.93100	916.79100	916.79100					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	935.99600	935.99600	935.85300	935.85300					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.78700	954.78700	954.63900	954.63900					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,011.09800	1,011.09800	1,010.98700	1,010.98700					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,031.27500	1,031.27500	1,031.16500	1,031.16500					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,052.43200	1,052.43200	1,052.32100	1,052.32100					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,074.31500	1,074.31500	1,074.20200	1,074.20200					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,095.88300	1,095.88300	1,095.76400	1,095.76400					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	886.96900	886.96900	887.49000	887.49000					0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	904.66900	904.66900	905.20300	905.20300					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.22800	923.22800	923.77500	923.77500					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	942.42500	942.42500		942.98300	942.98300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	961.34500	961.34500		961.91100	961.91100			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	12.04630	74.60341		12.03771	74.64404			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.19273	76.11076		12.18374	76.15240			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.34086	73.89520		12.33146	73.93782			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.49610	75.44825		12.48630	75.49172			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.66989	73.18061		12.65970	73.22476			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	12.45424	71.77823		12.42517	71.93840			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.58975	73.22892		12.55952	73.39251			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.72651	70.48624		12.69506	70.65331			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.86251	71.96763		12.82983	72.13820			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.01841	69.16257		12.98441	69.33643			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	874.23000	874.23000		874.70600	874.70600			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	891.67600	891.67600		892.16400	892.16400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.96900	909.96900		910.46800	910.46800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	928.89000	928.89000		929.39900	929.39900			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	947.53800	947.53800		948.05500	948.05500			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.39996	169.39996		169.32285	169.32285			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.08885	171.08885		171.01070	171.01070			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.63946	174.63946		174.55990	174.55990			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.53255	176.53255		176.45162	176.45162			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.11145	180.11145		180.02841	180.02841			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	121.52786	121.52786		121.15121	121.15121			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.98335	123.98335		123.59945	123.59945			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.23537	125.23537		124.84371	124.84371			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.86738	127.86738		127.46755	127.46755			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.10895	129.10895		128.70095	128.70095			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	116.19938	116.19938		116.29773	116.29773			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.54723	118.54723		118.64783	118.64783			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	119.59658	119.59658		119.69953	119.69953			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.11007	122.11007		122.21527	122.21527			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.14034	123.14034		123.24763	123.24763			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	129.35930	129.35930		129.97572	129.97572			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.02241	130.02241		130.65184	130.65184			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.72091	132.72091		133.36348	133.36348			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.51094	133.51094		134.16721	134.16721			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.21682	136.21682		136.88609	136.88609			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	113.14686	113.14686		112.83542	112.83542			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.43299	115.43299		115.11566	115.11566			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.75301	115.75301		115.42943	115.42943			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.18568	118.18568		117.85527	117.85527			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.45817	118.45817		118.12130	118.12130			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	116.29993	116.29993		115.58099	115.58099			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.47780	116.47780		115.74465	115.74465			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.89507	118.89507		118.14682	118.14682			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.16675	119.16675		118.40312	118.40312			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.58168	121.58168		120.80232	120.80232			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	327.40700	327.40700		327.11100	327.11100			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	334.02100	334.02100		333.71900	333.71900			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	340.95100	340.95100		340.64400	340.64400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	348.11700	348.11700		347.80300	347.80300			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	355.18100	355.18100		354.86000	354.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.51500	92.48500		7.53500	92.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.67500	92.32500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.68000	92.32000		7.68500	92.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.76500	92.23500		7.81500	92.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.77000	92.23000		7.82500	92.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.79000	92.21000		7.83500	92.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.79000	92.21000		7.84000	92.16000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.73500	92.26500		7.77500	92.22500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.66500	92.33500		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.52000	92.48000		7.61500	92.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.45000	92.55000		7.56500	92.43500			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			7.38500	92.61500		7.51500	92.48500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.43537	110.31448		8.43073	110.32926		4.33	0.00	0.00	0	96,939.00
R186	On 04/05/2023	Bond Future	8.36	Call	539.14000	0.53914		552.04000	0.55204	539.140	3.96	0.44	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	779.55000	0.77955		777.67000	0.77767	779.550	3.96	0.56	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.46593	107.21162		8.46078	107.22700		4.59	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.47771	109.41200		8.47204	109.42780		4.27	0.00	0.00	0	1,387.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,642.40000	2.64240		2,656.26000	2.65626	2,642.400	4.46	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	244.77000	0.24477		244.83000	0.24483	244.770	5.12	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.48049	106.38071		8.47424	106.39686		4.07	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.51826	108.51059		8.51145	108.52678		3.65	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			336.34888	336.34888		336.28952	336.28952			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.10414	334.10414		334.04466	334.04466			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.03812	341.03812		340.97779	340.97779			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			252.57225	252.57225		252.56361	252.56361			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.87350	252.87350		252.86566	252.86566			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.12149	258.12149		258.11366	258.11366			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.62218	258.62218		258.61485	258.61485			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.86402	263.86402		263.85577	263.85577			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			10.06505	92.21995		10.07660	92.16799		8.25	0.00	2,674,378.55	29	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	16.52000	0.01652		16.55000	0.01655	16.520	6.59	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	246.90000	0.24690		243.59000	0.24359	246.900	7.06	0.19	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	347.23000	0.34723		342.34000	0.34234	347.230	7.20	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	503.07000	0.50307		495.76000	0.49576	503.070	7.38	0.31	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	931.31000	0.93131		917.85000	0.91785	931.310	7.78	0.46	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,123.99000	2.12399		2,097.18000	2.09718	2,123.990	8.57	0.71	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,922.94000	2.92294		2,889.65000	2.88965	2,922.940	8.99	0.81	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	75.42000	0.07542		81.79000	0.08179	75.420	10.18	0.05	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	39.98000	0.03998		43.87000	0.04387	39.980	10.62	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	15.53000	0.01553		17.34000	0.01734	15.530	11.28	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	4.12000	0.00412		4.72000	0.00472	4.120	11.61	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	3.20000	0.00320		3.69000	0.00369	3.200	11.61	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.17003	90.05379		10.18213	90.00106		8.77	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,518.24000	2.51824	2,494.06000	2.49406	2,518.240	8.89	0.59	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,212.46000	3.21246	3,183.84000	3.18384	3,212.460	9.10	0.67	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	96.21000	0.09621	100.10000	0.10010	96.210	10.69	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	55.86000	0.05586	58.38000	0.05838	55.860	10.69	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.26156	91.90216	10.27427	91.84845		8.34	0.00	0.00	0	54.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,166.56000	1.16656	1,153.98000	1.15398	1,166.560	7.95	0.32	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,993.67000	1.99367	1,974.18000	1.97418	1,993.670	8.09	0.46	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	778.44000	0.77844	793.26000	0.79326	778.440	9.23	0.20	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.35718	89.80765	10.37059	89.75282		8.28	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,354.09000	1.35409	1,339.98000	1.33998	1,354.090	7.82	0.33	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,914.71000	1.91471	1,896.25000	1.89625	1,914.710	7.95	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,169.45000	2.16945	2,149.21000	2.14921	2,169.450	8.01	0.45	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,430.09000	1.43009	1,450.01000	1.45001	1,430.090	8.92	0.29	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	826.18000	0.82618	839.40000	0.83940	826.180	9.58	0.18	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.48298	91.60528	10.49721	91.54912		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			10.67161	87.17068	10.67296	87.16375		10.28	0.00	330,987,071.96	3,797	172,556.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	45.01000	0.04501	47.05000	0.04705	45.010	7.99	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	61.52000	0.06152	64.04000	0.06404	61.520	8.11	0.06	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	161.51000	0.16151	166.12000	0.16612	161.510	8.53	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	477.14000	0.47714	484.89000	0.48489	477.140	9.17	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	939.74000	0.93974	948.94000	0.94894	939.740	9.74	0.42	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,168.63000	1.16863	1,177.95000	1.17795	1,168.630	9.96	0.47	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,269.94000	1.26994	1,286.12000	1.28612	1,269.940	10.13	0.48	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	723.03000	0.72303	737.42000	0.73742	723.030	10.88	0.31	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	645.35000	0.64535	659.20000	0.65920	645.350	11.02	0.28	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,841.70000	3.84170	3,845.42000	3.84542	3,841.700	11.71	0.83	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	2.15000	0.00215	2.41000	0.00241	2.150	14.45	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.77937	88.91085	10.78072	88.90408		10.91	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	450.71000	0.45071	454.46000	0.45446	450.710	10.31	0.16	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,297.61000	1.29761	1,302.70000	1.30270	1,297.610	10.34	0.35	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,105.49000	6.10549	6,106.35000	6.10635	6,105.490	11.94	0.81	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.88453	86.57513	10.88592	86.56832		10.94	0.00	0.00	0	47.00	
R2032	On 01/02/2024	Bond Future			10.99111	88.37536	10.99256	88.36843		10.34	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,449.44000	1.44944	1,451.73000	1.45173	1,449.440	9.77	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,802.90000	2.80290	2,804.76000	2.80476	2,802.900	9.97	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,130.00000	1.13000	1,135.54000	1.13554	1,130.000	11.63	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.11967	85.98667	11.12124	85.97936		10.26	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			11.23828	86.41210	11.23958	86.40463		12.85	0.00	304,602,652.50	3,525	151,105.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	20.87000	0.02087	22.23000	0.02223	20.870	11.61	0.02	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	197.18000	0.19718		203.35000	0.20335	197.180	11.77	0.11	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	304.72000	0.30472		312.53000	0.31253	304.720	11.91	0.15	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	356.06000	0.35606		364.49000	0.36449	356.060	11.96	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,139.00000	1.13900		1,151.29000	1.15129	1,139.000	12.55	0.40	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,454.47000	1.45447		1,466.91000	1.46691	1,454.470	12.73	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	599.62000	0.59962		614.43000	0.61443	599.620	13.73	0.23	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	522.60000	0.52260		536.51000	0.53651	522.600	13.84	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	151.96000	0.15196		158.84000	0.15884	151.960	14.77	0.07	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	29.60000	0.02960		31.76000	0.03176	29.600	15.85	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.35188	88.13702		11.35320	88.12958		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.46643	85.44045		11.46778	85.43299		13.51	0.00	0.00	0	30.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,637.21000	1.63721		1,641.45000	1.64145	1,637.210	12.69	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,716.98000	2.71698		2,721.28000	2.72128	2,716.980	13.10	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,357.93000	1.35793		1,366.06000	1.36606	1,357.930	15.17	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.58621	87.21705		11.58761	87.20947		12.89	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,942.16000	1.94216		1,945.25000	1.94525	1,942.160	12.17	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,952.83000	2.95283		2,955.75000	2.95575	2,952.830	12.38	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,328.87000	1.32887		1,335.32000	1.33532	1,328.870	14.70	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.71570	84.45763		11.71721	84.44962		12.61	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			11.51327	81.72783		11.49933	81.80828		13.83	0.00	32,200,765.02	394	62,814.00
R2037	On 04/05/2023	Bond Future	10.95	Call	463.33000	0.46333		491.94000	0.49194	463.330	12.98	0.21	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	577.88000	0.57788		610.71000	0.61071	577.880	13.09	0.25	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,589.92000	2.58992		2,658.00000	2.65800	2,589.920	14.30	0.65	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	804.70000	0.80470		796.79000	0.79679	804.700	14.58	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	15.86000	0.01586		16.38000	0.01638	15.860	17.18	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.63525	79.10180		11.62072	79.18409		15.25	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	477.93000	0.47793		495.15000	0.49515	477.930	13.99	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,389.75000	1.38975		1,425.04000	1.42504	1,389.750	14.28	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.74596	80.72550		11.73086	80.80961		14.59	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.86086	78.14828		11.84518	78.23407		14.51	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.99429	79.71157		11.97802	79.79892		13.54	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			11.67767	82.90901		11.66372	82.99497		14.71	0.00	124,363,515.00	1,500	51,771.00
R2040	On 04/05/2023	Bond Future	10.17	Call	14.39000	0.01439		16.51000	0.01651	14.390	13.27	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	139.14000	0.13914		151.88000	0.15188	139.140	13.25	0.08	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	273.27000	0.27327		293.90000	0.29390	273.270	13.46	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	387.78000	0.38778		413.90000	0.41390	387.780	13.60	0.17	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,226.24000	1.22624		1,277.81000	1.27781	1,226.240	14.25	0.40	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	950.80000	0.95080		940.88000	0.94088	950.800	15.26	0.31	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	231.58000	0.23158		231.93000	0.23193	231.580	16.60	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	56.49000	0.05649		57.50000	0.05750	56.490	17.76	0.03	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.79882	80.05615		11.78430	80.14402		16.26	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			11.90879	81.69949		11.89371	81.78930		15.57	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.02278	78.89216		12.00713	78.98380		15.01	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.15386	80.47011		12.13764	80.56338		13.83	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			11.80626	78.85186		11.78207	79.00130		15.79	0.00	394,259,300.00	5,000	62,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,039.87000	2.03987		1,981.57000	1.98157	2,039.870	15.79	0.52	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,366.66000	1.36666		1,327.04000	1.32704	1,366.660	16.27	0.39	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	892.44000	0.89244		867.16000	0.86716	892.440	16.77	0.28	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.92516	76.04321		11.90001	76.19586		17.50	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,818.04000	3.81804		3,748.88000	3.74888	3,818.040	17.08	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,079.19000	3.07919		3,021.62000	3.02162	3,079.190	17.50	0.46	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.03309	77.60420		12.00701	77.76008		16.78	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.14482	74.83689		12.11776	74.99600		16.22	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.27242	76.33359		12.24437	76.49565		14.96	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			11.67271	78.09691		11.64328	78.28541		16.47	0.00	187,432,584.00	2,400	242,236.00
R2048	On 04/05/2023	Bond Future	10.40	Call	44.02000	0.04402		52.32000	0.05232	44.020	14.87	0.03	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	519.53000	0.51953		573.48000	0.57348	519.530	15.33	0.21	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.77734	79.65581		11.74680	79.84830		17.27	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.88187	76.84869		11.85020	77.04522		17.50	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.99013	78.44664		11.95726	78.64730		15.98	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.10479	75.57470		12.07074	75.77914		15.61	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			11.27316	66.92824		11.26422	66.97337		14.54	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	29.46000	0.02946		32.48000	0.03248	29.460	13.11	0.02	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	202.98000	0.20298		215.55000	0.21555	202.980	13.41	0.12	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,230.05000	2.23005		2,214.08000	2.21408	2,230.050	14.11	0.64	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	831.52000	0.83152		860.68000	0.86068	831.520	14.11	0.36	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,116.79000	2.11679		2,159.10000	2.15910	2,116.790	14.99	0.63	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	132.38000	0.13238		134.72000	0.13472	132.380	16.78	0.07	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.37603	68.26432		11.36673	68.31056		15.23	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	369.97000	0.36997		380.43000	0.38043	369.970	13.98	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,113.46000	1.11346		1,134.98000	1.13498	1,113.460	14.21	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.47636	66.51349		11.46671	66.56076		15.27	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.57708	67.89654		11.56708	67.94479		14.63	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.69375	66.10590		11.68341	66.15497		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

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	224.44345	224.44345		224.44043	224.44043			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.97844	228.97844		228.97596	228.97596			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.58378	230.58378		230.58184	230.58184			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.42994	235.42994		235.42791	235.42791			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.98450	236.98450		236.98252	236.98252			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	10.45252	83.18553		10.45885	83.15627		9.59	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.55460	84.84601		10.56118	84.81635		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.65825	83.03366		10.66511	83.00351		9.93	0.00	12,787,183.64	154	4,406.00
R213	On 01/02/2024	Bond Future	10.76761	84.76021		10.77480	84.72946		9.35	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.89060	82.90428		10.89820	82.87268		9.24	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	11.53011	63.51410		11.50067	63.66821		16.12	0.00	0.00	0	17,967.00
R214	On 03/08/2023	Bond Future	11.62990	64.78190		11.59941	64.93930		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.72959	62.81170		11.69804	62.97239		17.09	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.83263	64.11776		11.79996	64.28183		15.62	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.94209	62.10159		11.90832	62.26876		15.19	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 :											1,389,307,450.67	16,799	1 428 464.00
Grand Total:											1,389,307,450.67	16,799	1 428 464.00