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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2023

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
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	879.04900	879.04900	880.14300	880.14300					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	896.58600	896.58600	897.70500	897.70500					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	914.97700	914.97700	916.12100	916.12100					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	934.00200	934.00200	935.16900	935.16900					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	952.75700	952.75700	953.94500	953.94500					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,003.03800	1,003.03800	1,004.79200	1,004.79200					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,023.04900	1,023.04900	1,024.84000	1,024.84000					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,044.03500	1,044.03500	1,045.86400	1,045.86400					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.74300	1,065.74300	1,067.61000	1,067.61000					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,087.14400	1,087.14400	1,089.04600	1,089.04600					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	878.75300	878.75300	880.12000	880.12000					0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	896.28500	896.28500	897.68100	897.68100					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	914.67000	914.67000	916.09600	916.09600					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	933.68800	933.68800		935.14400	935.14400			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	952.43800	952.43800		953.92000	953.92000			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	12.21170	73.82703		12.18959	73.93016			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.36532	75.31772		12.34218	75.42337			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.52093	73.08528		12.49676	73.19328			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.68408	74.62129		12.65885	74.73154			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.86600	72.33790		12.83974	72.44997			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	12.64517	70.74077		12.64351	70.74969			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.78833	72.16954		12.78653	72.17902			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.93319	69.40441		12.93128	69.41428			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.07736	70.86309		13.07538	70.87314			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.24205	68.03667		13.24007	68.04650			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	866.12400	866.12400		867.53500	867.53500			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	883.40400	883.40400		884.84500	884.84500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	901.52500	901.52500		902.99700	902.99700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	920.27000	920.27000		921.77200	921.77200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	938.74900	938.74900		940.28000	940.28000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.40048	169.40048		169.40027	169.40027			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.08720	171.08720		171.08786	171.08786			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.63680	174.63680		174.63789	174.63789			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.52982	176.52982		176.53094	176.53094			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.11099	180.11099		180.11120	180.11120			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	121.50815	121.50815		121.77437	121.77437			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.96170	123.96170		124.23394	124.23394			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.21251	125.21251		125.49068	125.49068			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.84401	127.84401		128.12810	128.12810			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.08687	129.08687		129.37594	129.37594			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	115.50727	115.50727		116.41472	116.41472			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.83956	117.83956		118.76596	118.76596			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	118.87363	118.87363		119.81945	119.81945			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.37189	121.37189		122.33759	122.33759			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.38880	122.38880		123.37354	123.37354			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	128.61210	128.61210		129.37338	129.37338			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.25861	129.25861		130.03593	130.03593			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.94044	131.94044		132.73414	132.73414			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.71397	132.71397		133.52435	133.52435			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.40548	135.40548		136.23162	136.23162			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	112.14370	112.14370		113.15944	113.15944			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.40819	114.40819		115.44492	115.44492			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.70619	114.70619		115.76467	115.76467			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.11684	117.11684		118.19779	118.19779			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.36928	117.36928		118.47147	118.47147			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	114.79753	114.79753		116.31256	116.31256			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	114.94345	114.94345		116.48972	116.48972			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.32839	117.32839		118.90688	118.90688			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.56701	117.56701		119.17868	119.17868			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.95116	119.95116		121.59496	121.59496			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
I GOV	On 04/05/2023	Index Future	325.86600	325.86600		327.51900	327.51900			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	332.44700	332.44700		334.13300	334.13300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	339.34400	339.34400		341.06600	341.06600			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	346.47600	346.47600		348.23400	348.23400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	353.50800	353.50800		355.30100	355.30100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.65500	92.34500		7.63500	92.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.67000	92.33000		7.65500	92.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.69000	92.31000		7.71500	92.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.69500	92.30500		7.71500	92.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.70000	92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.69500	92.30500		7.70000	92.30000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.65500	92.34500		7.63000	92.37000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.57000	92.43000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.45000	92.55000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.41000	92.59000		7.38000	92.62000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.35000	92.65000		7.32000	92.68000			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
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.33500	92.66500		7.61000	92.39000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.45842	110.24110		8.43876	110.30368		4.33	0.00	112,666,404.20	1,022	96,951.00
R186	On 04/05/2023	Bond Future	8.36	Call	494.50000	0.49450		528.01000	0.52801	494.500	3.96	0.43	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	808.29000	0.80829		779.22000	0.77922	808.290	3.96	0.57	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.49151	107.13529		8.46992	107.19971		4.59	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.50595	109.33338		8.48223	109.39942		4.27	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,582.44000	2.58244	2,630.77000	2.63077	2,582.440	2,582.440	4.46	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	249.92000	0.24992	244.34000	0.24434	249.920	249.920	5.12	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.51159	106.30040		8.48548	106.36782		4.07	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.55214	108.43014		8.52343	108.49831		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			336.34975	336.34975		336.34947	336.34947			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.10060	334.10060		334.10211	334.10211			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.03259	341.03259		341.03489	341.03489			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			252.61515	252.61515		252.59808	252.59808			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.91400	252.91400		252.89792	252.89792			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.16133	258.16133		258.14554	258.14554			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.66304	258.66304		258.64676	258.64676			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.90895	263.90895		263.89110	263.89110			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			10.14607	91.85629		10.10241	92.05203		8.25	0.00	10,471,617.06	114	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	9.05000	0.00905		12.54000	0.01254	9.050	6.59	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	174.68000	0.17468		210.94000	0.21094	174.680	7.06	0.14	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	254.28000	0.25428		301.38000	0.30138	254.280	7.20	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	382.39000	0.38239		444.14000	0.44414	382.390	7.38	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	752.40000	0.75240		845.37000	0.84537	752.400	7.78	0.41	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,852.24000	1.85224	1,996.08000	1.99608	1,852.240	1,852.240	8.57	0.67	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,617.58000	2.61758	2,780.15000	2.78015	2,617.580	2,617.580	8.99	0.78	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	87.60000	0.08760		80.51000	0.08051	87.600	10.18	0.06	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	46.01000	0.04601		42.46000	0.04246	46.010	10.62	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	17.54000	0.01754		16.33000	0.01633	17.540	11.28	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	4.57000	0.00457		4.29000	0.00429	4.570	11.61	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	3.54000	0.00354		3.33000	0.00333	3.540	11.61	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.25563	89.68161		10.20954	89.88176		8.77	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,290.13000	2.29013	2,410.97000	2.41097	2,290.130	8.89	0.56	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,955.11000	2.95511	3,091.86000	3.09186	2,955.110	9.10	0.64	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	107.78000	0.10778	101.25000	0.10125	107.780	10.69	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	62.87000	0.06287	58.90000	0.05890	62.870	10.69	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.35178	91.52178	10.30322	91.72627		8.34	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,041.11000	1.04111	1,107.06000	1.10706	1,041.110	7.95	0.29	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,814.10000	1.81410	1,909.03000	1.90903	1,814.100	8.09	0.43	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	848.63000	0.84863	809.91000	0.80991	848.630	9.23	0.21	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.45239	89.41930	10.40114	89.62808		8.28	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,224.62000	1.22462	1,292.88000	1.29288	1,224.620	7.82	0.30	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,751.24000	1.75124	1,837.71000	1.83771	1,751.240	7.95	0.39	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,992.49000	1.99249	2,086.20000	2.08620	1,992.490	8.01	0.42	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,537.73000	1.53773	1,478.74000	1.47874	1,537.730	8.92	0.31	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	891.73000	0.89173	855.69000	0.85569	891.730	9.58	0.19	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.58328	91.21037	10.52925	91.42283		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			10.77683	86.63289	10.73924	86.82451		10.28	0.00	6,064,302.30	70	172,546.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	23.38000	0.02338	30.31000	0.03031	23.380	7.99	0.02	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	33.23000	0.03323	42.40000	0.04240	33.230	8.11	0.03	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	98.36000	0.09836	119.52000	0.11952	98.360	8.53	0.08	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	332.20000	0.33220	382.41000	0.38241	332.200	9.17	0.21	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	710.19000	0.71019	791.09000	0.79109	710.190	9.74	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	906.10000	0.90610	999.05000	0.99905	906.100	9.96	0.41	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,520.38000	1.52038	1,430.80000	1.43080	1,520.380	10.13	0.55	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	878.59000	0.87859	823.78000	0.82378	878.590	10.88	0.36	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	785.88000	0.78588	736.56000	0.73656	785.880	11.02	0.33	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,383.90000	3.38390	3,548.16000	3.54816	3,383.900	11.71	0.80	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	2.56000	0.00256	2.48000	0.00248	2.560	14.45	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.88949	88.36102	10.85013	88.55702		10.91	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	362.85000	0.36285	393.85000	0.39385	362.850	10.31	0.13	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,101.25000	1.10125	1,170.98000	1.17098	1,101.250	10.34	0.31	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,653.23000	5.65323	5,815.06000	5.81506	5,653.230	11.94	0.79	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.99974	86.01339	10.95854	86.21372		10.94	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.11159	87.80190	11.06851	88.00638		10.34	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,278.36000	1.27836	1,338.91000	1.33891	1,278.360	9.77	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,533.76000	2.53376	2,629.33000	2.62933	2,533.760	9.97	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,240.02000	1.24002	1,200.98000	1.20098	1,240.020	11.63	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.24556	85.40301	11.20057	85.61100		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			11.41033	85.43193	11.39777	85.50294		12.85	0.00	6,407,394.75	75	151,171.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	8.10000	0.00810	9.37000	0.00937	8.100	11.61	0.01	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	101.59000	0.10159		111.15000	0.11115	101.590	11.77	0.06	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	167.10000	0.16710		180.82000	0.18082	167.100	11.91	0.10	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	199.71000	0.19971		215.27000	0.21527	199.710	11.96	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	760.37000	0.76037		796.76000	0.79676	760.370	12.55	0.31	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,008.03000	1.00803		1,050.34000	1.05034	1,008.030	12.73	0.38	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	827.04000	0.82704		821.18000	0.82118	827.040	13.73	0.30	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	725.26000	0.72526		720.83000	0.72083	725.260	13.84	0.27	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	219.58000	0.21958		220.74000	0.22074	219.580	14.77	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	43.78000	0.04378		44.90000	0.04490	43.780	15.85	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.53107	87.13611		11.51792	87.20899		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.65300	84.41844		11.63927	84.49305		13.51	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,329.01000	1.32901		1,355.27000	1.35527	1,329.010	12.69	0.27	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,280.38000	2.28038		2,316.92000	2.31692	2,280.380	13.10	0.39	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,580.39000	1.58039		1,569.05000	1.56905	1,580.390	15.17	0.25	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.78061	86.17378		11.76630	86.24995		12.89	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,619.18000	1.61918		1,645.86000	1.64586	1,619.180	12.17	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,519.48000	2.51948		2,554.76000	2.55476	2,519.480	12.38	0.38	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,526.46000	1.52646		1,515.75000	1.51575	1,526.460	14.70	0.21	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.91796	83.39451		11.90313	83.47181		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			11.72564	80.51692		11.65713	80.90457		13.83	0.00	4,428,430.60	55	62,860.00
R2037	On 04/05/2023	Bond Future	10.95	Call	240.59000	0.24059		303.81000	0.30381	240.590	12.98	0.13	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	311.98000	0.31198		388.35000	0.38835	311.980	13.09	0.16	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,837.18000	1.83718		2,070.15000	2.07015	1,837.180	14.30	0.54	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,172.29000	1.17229		1,047.90000	1.04790	1,172.290	14.58	0.38	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	26.67000	0.02667		23.19000	0.02319	26.670	17.18	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.85623	77.86562		11.78491	78.26146		15.25	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	318.33000	0.31833		365.79000	0.36579	318.330	13.99	0.10	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,017.75000	1.01775		1,131.32000	1.13132	1,017.750	14.28	0.26	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.97542	79.46350		11.90135	79.86761		14.59	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.09940	76.85993		12.02238	77.27250		14.51	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.24213	78.39845		12.16210	78.81891		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			11.89514	81.58733		11.87767	81.69225		14.71	0.00	26,189,532.93	321	52,075.00
R2040	On 04/05/2023	Bond Future	10.17	Call	4.31000	0.00431		5.18000	0.00518	4.310	13.27	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	57.32000	0.05732		64.77000	0.06477	57.320	13.25	0.04	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	126.15000	0.12615		139.77000	0.13977	126.150	13.46	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	190.24000	0.19024		208.65000	0.20865	190.240	13.60	0.10	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	741.04000	0.74104		786.48000	0.78648	741.040	14.25	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,386.34000	1.38634		1,361.85000	1.36185	1,386.340	15.26	0.41	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	364.94000	0.36494		361.51000	0.36151	364.940	16.60	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	92.82000	0.09282		93.25000	0.09325	92.820	17.76	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.02497	78.70697		12.00674	78.81440		16.26	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			12.14345	80.32213		12.12450	80.43196		15.57	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.26653	77.48614		12.24685	77.59820		15.01	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.40695	79.03692		12.38656	79.15086		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			12.00853	77.62112		12.00631	77.63445		15.79	0.00	6,364,931.84	82	62,354.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,707.53000	2.70753		2,716.51000	2.71651	2,707.530	15.79	0.63	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,871.95000	1.87195		1,884.13000	1.88413	1,871.950	16.27	0.49	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,256.87000	1.25687		1,270.22000	1.27022	1,256.870	16.77	0.37	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.13542	74.78685		12.13304	74.80087		17.50	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,502.35000	4.50235		4,504.97000	4.50497	4,502.350	17.08	0.59	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,667.85000	3.66785		3,672.11000	3.67211	3,667.850	17.50	0.52	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.25115	76.32159		12.24865	76.33608		16.78	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.37121	73.52756		12.36862	73.54232		16.22	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.50737	74.99900		12.50475	75.01366		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			11.88580	76.75602		11.87817	76.80332		16.47	0.00	20,800,881.42	271	242,507.00
R2048	On 04/05/2023	Bond Future	10.40	Call	15.79000	0.01579		17.65000	0.01765	15.790	14.87	0.01	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	272.06000	0.27206		287.63000	0.28763	272.060	15.33	0.13	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.99849	78.28716		11.99051	78.33579		17.27	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.11130	75.45144		12.10298	75.50131		17.50	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.22833	77.02029		12.21968	77.07124		15.98	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.35181	74.12077		12.34291	74.17228		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			11.43944	66.09658		11.41716	66.20717		14.54	0.00	3,965,794.80	60	19,602.00
R209	On 04/05/2023	Bond Future	10.00	Call	12.36000	0.01236		14.77000	0.01477	12.360	13.11	0.01	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	109.01000	0.10901		122.73000	0.12273	109.010	13.41	0.08	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	547.01000	0.54701		589.06000	0.58906	547.010	14.11	0.27	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,777.20000	2.77720		2,708.66000	2.70866	2,777.200	14.11	0.73	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,599.35000	1.59935		1,674.74000	1.67474	1,599.350	14.99	0.54	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	188.26000	0.18826		184.73000	0.18473	188.260	16.78	0.10	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.54846	67.41509		11.52530	67.52826		15.23	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	265.18000	0.26518		280.39000	0.28039	265.180	13.98	0.10	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	863.27000	0.86327		899.18000	0.89918	863.270	14.21	0.25	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.65514	65.64629		11.63108	65.76207		15.27	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.76236	67.01128		11.73742	67.12948		14.63	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.88574	65.20390		11.85997	65.32397		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	224.40674		224.40674		224.45257	224.45257			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.93796		228.93796		228.98598	228.98598			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.54117		230.54117		230.59063	230.59063			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.38636		235.38636		235.43697	235.43697			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.94329		236.94329		236.99356	236.99356			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	10.53862		82.78863		10.50013	82.96576		9.59	0.00	2,566,447.53	31	33,972.00
R213	On 03/08/2023	Bond Future	10.64490		84.44010		10.60455	84.62117		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.75292		82.61888		10.71062	82.80388		9.93	0.00	0.00	0	3,702.00
R213	On 01/02/2024	Bond Future	10.86693		84.33677		10.82255	84.52564		9.35	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.99453		82.47345		10.94808	82.66566		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	11.72283		62.51972		11.72018	62.53322		16.12	0.00	1,375,433.84	22	17,989.00
R214	On 03/08/2023	Bond Future	11.82947		63.76683		11.82666	63.78094		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.93617		61.77538		11.93323	61.78994		17.09	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.04658		63.05990		12.04353	63.07479		15.62	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.16340		61.02333		12.16031	61.03818		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
<b>Total for Derivatives :</b>												<b>201,301,171.27</b>	<b>2,123</b>	<b>1 427 068.00</b>
<b>Grand Total:</b>												<b>201,301,171.27</b>	<b>2,123</b>	<b>1 427 068.00</b>