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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2023

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	880.63500	880.63500	879.04900	879.04900					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	898.22800	898.22800	896.58600	896.58600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	916.44600	916.44600	914.97700	914.97700					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	935.39900	935.39900	934.00200	934.00200					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.23200	954.23200	952.75700	952.75700					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,008.26500	1,008.26500	1,003.03800	1,003.03800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,028.40700	1,028.40700	1,023.04900	1,023.04900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.26500	1,049.26500	1,044.03500	1,044.03500					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,070.96500	1,070.96500	1,065.74300	1,065.74300					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,092.52800	1,092.52800	1,087.14400	1,087.14400					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.23000	884.23000	878.75300	878.75300					0.00	17,684,600.00	2	99.00
ALBI	On 03/08/2023	Index Future	901.89500	901.89500	896.28500	896.28500					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	920.18700	920.18700	914.67000	914.67000					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future			939.21800	939.21800		933.68800	933.68800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			958.12800	958.12800		952.43800	952.43800			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			12.10793	74.31280		12.21170	73.82703			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.25672	75.81536		12.36532	75.31772			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.41150	73.57602		12.52093	73.08528			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.57170	75.11413		12.68408	74.62129			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.74760	72.84509		12.86600	72.33790			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			12.51589	71.44050		12.64517	70.74077			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.65361	72.88536		12.78833	72.16954			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.79622	70.11826		12.93319	69.40441			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.93649	71.58401		13.07736	70.86309			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			13.09442	68.77647		13.24205	68.03667			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			871.53200	871.53200		866.12400	866.12400			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI			888.94300	888.94300		883.40400	883.40400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			906.97300	906.97300		901.52500	901.52500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			925.73000	925.73000		920.27000	920.27000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			944.36900	944.36900		938.74900	938.74900			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.26303	169.26303		169.40048	169.40048			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			170.95158	170.95158		171.08720	171.08720			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.45888	174.45888		174.63680	174.63680			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.33053	176.33053		176.52982	176.52982			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			179.91725	179.91725		180.11099	180.11099			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			121.78226	121.78226		121.50815	121.50815			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			124.24461	124.24461		123.96170	123.96170			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			125.47325	125.47325		125.21251	125.21251			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			128.09635	128.09635		127.84401	127.84401			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			129.35241	129.35241		129.08687	129.08687			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			115.40978	115.40978		115.50727	115.50727			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			117.74322	117.74322		117.83956	117.83956			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	118.74854	118.74854		118.87363	118.87363			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.23103	121.23103		121.37189	121.37189			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.25307	122.25307		122.38880	122.38880			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	128.46315	128.46315		128.61210	128.61210			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.11000	129.11000		129.25861	129.25861			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.75885	131.75885		131.94044	131.94044			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.51594	132.51594		132.71397	132.71397			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.21080	135.21080		135.40548	135.40548			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	112.68543	112.68543		112.14370	112.14370			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.96394	114.96394		114.40819	114.40819			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.24776	115.24776		114.70619	114.70619			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.65702	117.65702		117.11684	117.11684			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.92875	117.92875		117.36928	117.36928			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	114.80165	114.80165		114.79753	114.79753			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	114.95058	114.95058		114.94345	114.94345			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.30910	117.30910		117.32839	117.32839			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.53626	117.53626		117.56701	117.56701			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.92623	119.92623		119.95116	119.95116			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	326.00600	326.00600		325.86600	325.86600			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	332.59900	332.59900		332.44700	332.44700			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.42200	339.42200		339.34400	339.34400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.51800	346.51800		346.47600	346.47600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.57000	353.57000		353.50800	353.50800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.65000	92.35000		7.65500	92.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.66000	92.34000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.70500	92.29500		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.70500	92.29500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.71000	92.29000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.70000	92.30000		7.69500	92.30500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.63000	92.37000		7.65500	92.34500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.55500	92.44500		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.44000	92.56000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.34500	92.65500		7.35000	92.65000			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			7.34500	92.65500		7.33500	92.66500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.42659	110.34245		8.45842	110.24110		4.92	0.00	382,226,246.80	3,464	100,415.00
R186	On 04/05/2023	Bond Future	8.36	Call	658.76000	0.65876		494.50000	0.49450	658.760	4.76	0.46	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	871.20000	0.87120		808.29000	0.80829	871.200	4.76	0.54	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.45590	107.24157		8.49151	107.13529		5.16	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.47601	109.41674		8.50595	109.33338		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,802.70000	2.80270		2,582.44000	2.58244	2,802.700	5.00	0.67	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	329.76000	0.32976		249.92000	0.24992	329.760	5.64	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.48327	106.37353		8.51159	106.30040		4.38	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.51808	108.51102		8.55214	108.43014		3.88	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			336.46408	336.46408		336.34975	336.34975			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.22622	334.22622		334.10060	334.10060			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.08337	341.08337		341.03259	341.03259			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			252.62314	252.62314		252.61515	252.61515			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.92888	252.92888		252.91400	252.91400			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.11809	258.11809		258.16133	258.16133			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.59372	258.59372		258.66304	258.66304			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.85269	263.85269		263.90895	263.90895			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			10.08327	92.13801		10.14607	91.85629		8.52	0.00	131,665,216.29	1,429	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	7.67000	0.00767		9.05000	0.00905	7.670	6.19	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	207.06000	0.20706		174.68000	0.17468	207.060	6.98	0.17	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	305.93000	0.30593		254.28000	0.25428	305.930	7.20	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	461.51000	0.46151		382.39000	0.38239	461.510	7.47	0.30	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	887.39000	0.88739		752.40000	0.75240	887.390	7.97	0.45	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,071.64000	2.07164		1,852.24000	1.85224	2,071.640	8.88	0.70	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,865.06000	2.86506		2,617.58000	2.61758	2,865.060	9.35	0.80	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	84.50000	0.08450		87.60000	0.08760	84.500	10.63	0.06	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	45.44000	0.04544		46.01000	0.04601	45.440	11.08	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	18.02000	0.01802		17.54000	0.01754	18.020	11.77	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	4.93000	0.00493		4.57000	0.00457	4.930	12.11	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	3.86000	0.00386		3.54000	0.00354	3.860	12.11	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.18892	89.97149		10.25563	89.68161		9.09	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,518.59000	2.51859	2,290.13000	2.29013	2,518.590	9.21	0.58	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,202.82000	3.20282	2,955.11000	2.95511	3,202.820	9.42	0.66	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	109.07000	0.10907	107.78000	0.10778	109.070	11.00	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	64.43000	0.06443	62.87000	0.06287	64.430	11.00	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.28661	91.79634	10.35178	91.52178		8.69	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,226.91000	1.22691	1,041.11000	1.04111	1,226.910	8.36	0.32	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,071.53000	2.07153	1,814.10000	1.81410	2,071.530	8.58	0.46	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	905.85000	0.90585	848.63000	0.84863	905.850	9.80	0.21	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.38612	89.68938	10.45239	89.41930		8.47	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,364.94000	1.36494	1,224.62000	1.22462	1,364.940	8.01	0.32	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,916.65000	1.91665	1,751.24000	1.75124	1,916.650	8.14	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,167.76000	2.16776	1,992.49000	1.99249	2,167.760	8.20	0.44	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,505.72000	1.50572	1,537.73000	1.53773	1,505.720	9.10	0.30	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	878.11000	0.87811	891.73000	0.89173	878.110	9.76	0.19	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.51189	91.49123	10.58328	91.21037		7.86	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			10.70912	86.97846	10.77683	86.63289		10.47	0.00	124,814,090.10	1,435	171,967.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	23.21000	0.02321	23.38000	0.02338	23.210	7.59	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	34.63000	0.03463	33.23000	0.03323	34.630	7.75	0.04	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	114.18000	0.11418	98.36000	0.09836	114.180	8.33	0.09	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	401.44000	0.40144	332.20000	0.33220	401.440	9.19	0.24	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	840.16000	0.84016	710.19000	0.71019	840.160	9.86	0.39	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,059.92000	1.05992	906.10000	0.90610	1,059.920	10.11	0.45	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,346.91000	1.34691	1,520.38000	1.52038	1,346.910	10.31	0.50	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	774.90000	0.77490	878.59000	0.87859	774.900	11.13	0.33	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	693.28000	0.69328	785.88000	0.78588	693.280	11.28	0.30	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,680.58000	3.68058	3,383.90000	3.38390	3,680.580	12.04	0.82	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	2.54000	0.00254	2.56000	0.00256	2.540	14.93	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.81833	88.71579	10.88949	88.36102		11.13	0.00	4,435,789.50	50	2,650.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	435.59000	0.43559	362.85000	0.36285	435.590	10.54	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,252.61000	1.25261	1,101.25000	1.10125	1,252.610	10.56	0.34	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,963.65000	5.96365	5,653.23000	5.65323	5,963.650	12.17	0.80	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.92951	86.35524	10.99974	86.01339		11.24	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.04019	88.14115	11.11159	87.80190		10.48	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,399.15000	1.39915	1,278.36000	1.27836	1,399.150	9.88	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,785.14000	2.78514	2,533.76000	2.53376	2,785.140	10.29	0.46	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,258.35000	1.25835	1,240.02000	1.24002	1,258.350	12.03	0.21	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.16969	85.75414	11.24556	85.40301		10.33	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			11.30189	86.04783	11.41033	85.43193		13.01	0.00	30,977,218.80	360	151,336.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	13.69000	0.01369	8.10000	0.00810	13.690	11.75	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	139.92000	0.13992		101.59000	0.10159	139.920	11.72	0.08	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	219.71000	0.21971		167.10000	0.16710	219.710	11.78	0.12	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	260.98000	0.26098		199.71000	0.19971	260.980	11.83	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	929.03000	0.92903		760.37000	0.76037	929.030	12.34	0.36	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,214.78000	1.21478		1,008.03000	1.00803	1,214.780	12.51	0.43	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	621.83000	0.62183		827.04000	0.82704	621.830	13.49	0.24	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	539.45000	0.53945		725.26000	0.72526	539.450	13.61	0.22	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	150.03000	0.15003		219.58000	0.21958	150.030	14.56	0.07	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	27.17000	0.02717		43.78000	0.04378	27.170	15.67	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.41784	87.76662		11.53107	87.13611		13.64	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.53878	85.04203		11.65300	84.41844		13.79	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,536.76000	1.53676		1,329.01000	1.32901	1,536.760	12.86	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,537.49000	2.53749		2,280.38000	2.28038	2,537.490	13.15	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,425.31000	1.42531		1,580.39000	1.58039	1,425.310	15.17	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.66336	86.80081		11.78061	86.17378		13.03	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,830.86000	1.83086		1,619.18000	1.61918	1,830.860	12.29	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,804.11000	2.80411		2,519.48000	2.51948	2,804.110	12.51	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,432.81000	1.43281		1,526.46000	1.52646	1,432.810	14.87	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.79487	84.03921		11.91796	83.39451		12.76	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			11.59670	81.24886		11.72564	80.51692		14.02	0.00	7,962,388.28	98	62,860.00
R2037	On 04/05/2023	Bond Future	10.95	Call	331.55000	0.33155		240.59000	0.24059	331.550	12.87	0.17	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	423.17000	0.42317		311.98000	0.31198	423.170	12.96	0.20	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,214.05000	2.21405		1,837.18000	1.83718	2,214.050	14.07	0.61	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	877.71000	0.87771		1,172.29000	1.17229	877.710	14.35	0.31	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	18.14000	0.01814		26.67000	0.02667	18.140	17.41	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.72177	78.61438		11.85623	77.86562		15.52	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	422.04000	0.42204		318.33000	0.31833	422.040	14.23	0.13	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,256.58000	1.25658		1,017.75000	1.01775	1,256.580	14.53	0.30	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.83923	80.20892		11.97542	79.46350		14.92	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.95946	77.61195		12.09940	76.85993		14.77	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.09570	79.17033		12.24213	78.39845		13.78	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			11.75094	82.45987		11.89514	81.58733		14.92	0.00	0.00	0	52,075.00
R2040	On 04/05/2023	Bond Future	10.17	Call	8.95000	0.00895		4.31000	0.00431	8.950	13.46	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	100.08000	0.10008		57.32000	0.05732	100.080	13.44	0.06	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	194.06000	0.19406		126.15000	0.12615	194.060	13.43	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	277.95000	0.27795		190.24000	0.19024	277.950	13.47	0.14	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	982.01000	0.98201		741.04000	0.74104	982.010	14.04	0.36	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,017.12000	1.01712		1,386.34000	1.38634	1,017.120	15.01	0.33	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	236.92000	0.23692		364.94000	0.36494	236.920	16.37	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	54.95000	0.05495		92.82000	0.09282	54.950	17.58	0.03	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.87475	79.59914		12.02497	78.70697		16.55	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			11.99083	81.21366		12.14345	80.32213		15.92	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.10955	78.38711		12.26653	77.48614		15.39	0.00	391,935.55	5	11.00
R2040	On 02/05/2024	Bond Future			12.24296	79.96084		12.40695	79.03692		14.08	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			11.87458	78.43241		12.00853	77.62112		15.97	0.00	4,549,079.78	58	62,354.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,177.38000	2.17738		2,707.53000	2.70753	2,177.380	15.50	0.56	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,448.47000	1.44847		1,871.95000	1.87195	1,448.470	15.97	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	935.29000	0.93529		1,256.87000	1.25687	935.290	16.47	0.30	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.99593	75.61641		12.13542	74.78685		17.77	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,989.77000	3.98977		4,502.35000	4.50235	3,989.770	16.94	0.55	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,213.77000	3.21377		3,667.85000	3.66785	3,213.770	17.34	0.48	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.10956	77.15020		12.25115	76.32159		17.11	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.22568	74.36478		12.37121	73.52756		16.59	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.35539	75.85766		12.50737	74.99900		15.20	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			11.73175	77.72120		11.88580	76.75602		16.65	0.00	16,010,567.20	206	242,404.00
R2048	On 04/05/2023	Bond Future	10.40	Call	30.70000	0.03070		15.79000	0.01579	30.700	15.04	0.02	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	396.07000	0.39607		272.06000	0.27206	396.070	15.15	0.18	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.83838	79.27365		11.99849	78.28716		17.50	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.94816	76.44023		12.11130	75.45144		17.84	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.06035	78.02111		12.22833	77.02029		16.31	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.17669	75.14626		12.35181	74.12077		15.84	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			11.33641	66.61016		11.43944	66.09658		14.71	0.00	0.00	0	19,602.00
R209	On 04/05/2023	Bond Future	10.00	Call	19.87000	0.01987		12.36000	0.01236	19.870	13.27	0.02	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	142.10000	0.14210		109.01000	0.10901	142.100	13.25	0.10	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	664.94000	0.66494		547.01000	0.54701	664.940	13.87	0.32	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,381.55000	2.38155		2,777.20000	2.77720	2,381.550	13.87	0.68	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,852.30000	1.85230		1,599.35000	1.59935	1,852.300	14.71	0.60	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	130.55000	0.13055		188.26000	0.18826	130.550	16.55	0.07	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.44138	67.94066		11.54846	67.41509		15.46	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	334.17000	0.33417		265.18000	0.26518	334.170	14.18	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,025.83000	1.02583		863.27000	0.86327	1,025.830	14.42	0.29	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.54736	66.16719		11.65514	65.64629		15.58	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.65220	67.53562		11.76236	67.01128		14.80	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.77064	65.74259		11.88574	65.20390		14.55	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	224.35700	224.35700		224.40674	224.40674			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.89330	228.89330		228.93796	228.93796			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.44405	230.44405		230.54117	230.54117			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.26162	235.26162		235.38636	235.38636			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.83184	236.83184		236.94329	236.94329			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	10.46072	83.14762		10.53862	82.78863		9.82	0.00	73,253,053.22	881	33,662.00
R213	On 03/08/2023	Bond Future	10.56293	84.80846		10.64490	84.44010		10.23	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.67147	82.97558		10.75292	82.61888		10.26	0.00	0.00	0	3,702.00
R213	On 01/02/2024	Bond Future	10.78366	84.69159		10.86693	84.33677		9.55	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.90601	82.84022		10.99453	82.47345		9.35	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	11.59447	63.17924		11.72283	62.51972		16.33	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.69630	64.44127		11.82947	63.76683		17.19	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.80127	62.44902		11.93617	61.77538		17.45	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.90826	63.74055		12.04658	63.05990		15.98	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.01944	61.72134		12.16340	61.02333		15.45	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>793,970,185.52</b>	<b>7,988</b>	<b>1 429 759.00</b>
<b>Grand Total:</b>											<b>793,970,185.52</b>	<b>7,988</b>	<b>1 429 759.00</b>