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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2023

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	882.08200	882.08200	882.08200	883.61500	883.61500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	899.69100	899.69100	899.69100	901.26000	901.26000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	917.93700	917.93700	917.93700	919.53900	919.53900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	936.92100	936.92100	936.92100	938.55600	938.55600				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	955.79500	955.79500	955.79500	957.45900	957.45900				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,012.58300	1,012.58300	1,012.58300	1,014.67400	1,014.67400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,032.79700	1,032.79700	1,032.79700	1,034.93500	1,034.93500				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,053.74300	1,053.74300	1,053.74300	1,055.92500	1,055.92500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,075.53600	1,075.53600	1,075.53600	1,077.76300	1,077.76300				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,097.20200	1,097.20200	1,097.20200	1,099.46900	1,099.46900				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	887.73400	887.73400	887.73400	889.00800	889.00800				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	905.45500	905.45500	905.45500	906.76000	906.76000				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.81900	923.81900	923.81900	925.15100	925.15100				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			942.92400	942.92400		944.28400	944.28400			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			961.91900	961.91900		963.30200	963.30200			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			12.02479	74.70520		12.00931	74.77858			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.17028	76.21479		12.15401	76.29030			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.32136	73.98365		12.30439	74.06074			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.47761	75.53029		12.45990	75.60898			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.64917	73.27043		12.63080	73.35018			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			12.44810	71.81201		12.44282	71.84108			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.58335	73.26350		12.57774	73.29384			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.72314	70.50411		12.71730	70.53510			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.86052	71.97800		12.85445	72.00964			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			13.01515	69.17921		13.00894	69.21092			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			874.99600	874.99600		876.28700	876.28700			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI			892.46400	892.46400		893.78500	893.78500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			910.56400	910.56400		911.91200	911.91200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			929.39500	929.39500		930.77100	930.77100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			948.11700	948.11700		949.51700	949.51700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.50642	169.50642		169.26331	169.26331			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			171.19106	171.19106		170.95132	170.95132			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.70321	174.70321		174.45861	174.45861			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.57218	176.57218		176.33025	176.33025			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			180.16545	180.16545		179.91738	179.91738			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			121.99664	121.99664		121.51341	121.51341			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			124.46189	124.46189		123.96990	123.96990			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			125.69081	125.69081		125.19282	125.19282			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			128.31849	128.31849		127.81010	127.81010			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			129.57405	129.57405		129.06066	129.06066			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			115.42545	115.42545		115.41366	115.41366			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			117.75784	117.75784		117.74687	117.74687			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	118.75858	118.75858		118.75215	118.75215			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.24129	121.24129		121.23479	121.23479			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.25819	122.25819		122.25715	122.25715			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	128.32929	128.32929		128.46795	128.46795			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	128.96430	128.96430		129.11461	129.11461			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.61018	131.61018		131.76351	131.76351			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.35531	132.35531		132.52072	132.52072			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.04800	135.04800		135.21587	135.21587			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	112.54049	112.54049		112.86961	112.86961			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.81474	114.81474		115.15141	115.15141			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.08895	115.08895		115.43907	115.43907			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.49498	117.49498		117.85228	117.85228			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.75471	117.75471		118.12833	118.12833			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	115.52626	115.52626		114.80594	114.80594			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.67938	115.67938		114.95482	114.95482			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.05269	118.05269		117.31325	117.31325			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.28585	118.28585		117.54042	117.54042			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.69216	120.69216		119.93080	119.93080			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	326.22100	326.22100		326.05800	326.05800			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	332.81300	332.81300		332.64800	332.64800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.64100	339.64100		339.47300	339.47300			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.74200	346.74200		346.57000	346.57000			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.80200	353.80200		353.62500	353.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.64500	92.35500		7.60500	92.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.69000	92.31000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.76000	92.24000		7.61500	92.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.75000	92.25000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.74000	92.26000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.75000	92.25000		7.54500	92.45500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.61500	92.38500		7.40000	92.60000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.52500	92.47500		7.28500	92.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.38500	92.61500		7.16500	92.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.25500	92.74500		7.06000	92.94000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.29000	92.71000		7.06000	92.94000			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			7.42500	92.57500		7.27500	92.72500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.39301	110.44951		8.34262	110.61042		4.92	0.00	0.00	0	100,415.00
R186	On 04/05/2023	Bond Future	8.36	Call	668.46000	0.66846		765.11000	0.76511	668.460	4.76	0.48	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	773.84000	0.77384		709.58000	0.70958	773.840	4.76	0.52	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.41980	107.34946		8.36463	107.51460		5.16	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.43656	109.52671		8.37620	109.69524		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,860.43000	2.86043		2,983.67000	2.98367	2,860.430	5.00	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	304.50000	0.30450		288.41000	0.28841	304.500	5.64	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.43986	106.48575		8.37342	106.65780		4.38	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.46949	108.62655		8.39613	108.80127		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			336.46263	336.46263		336.34914	336.34914			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.18235	334.18235		334.10795	334.10795			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.03847	341.03847		340.96261	340.96261			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			251.35258	251.35258		252.63152	252.63152			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.60921	251.60921		252.93672	252.93672			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.77123	256.77123		258.12608	258.12608			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.19888	257.19888		258.60206	258.60206			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.43176	262.43176		263.86172	263.86172			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			10.03215	92.36815		9.98970	92.55982		8.52	0.00	65,858,490.95	713	86,882.00
R2030	On 04/05/2023	Bond Future	9.03	Call	7.00000	0.00700		10.96000	0.01096	7.000	6.19	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	215.05000	0.21505		266.55000	0.26655	215.050	6.98	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	319.94000	0.31994		385.99000	0.38599	319.940	7.20	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	485.36000	0.48536		569.69000	0.56969	485.360	7.47	0.32	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	937.90000	0.93790		1,056.51000	1.05651	937.900	7.97	0.48	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,183.39000	2.18339		2,347.11000	2.34711	2,183.390	8.88	0.74	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,007.19000	3.00719		3,184.14000	3.18414	3,007.190	9.35	0.83	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	54.85000	0.05485		53.92000	0.05392	54.850	10.63	0.04	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	27.58000	0.02758		27.64000	0.02764	27.580	11.08	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	9.89000	0.00989		10.24000	0.01024	9.890	11.77	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	2.34000	0.00234		2.52000	0.00252	2.340	12.11	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	1.78000	0.00178		1.93000	0.00193	1.780	12.11	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.13536	90.20508		10.09048	90.40140		9.09	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,620.77000	2.62077	2,754.65000	2.75465	2,620.770	9.21	0.60	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,324.67000	3.32467	3,472.72000	3.47272	3,324.670	9.42	0.68	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	90.29000	0.09029	86.76000	0.08676	90.290	11.00	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	52.18000	0.05218	50.18000	0.05018	52.180	11.00	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.23025	92.03464	10.18301	92.23499		8.69	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,280.73000	1.28073	1,358.52000	1.35852	1,280.730	8.36	0.33	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,154.57000	2.15457	2,260.95000	2.26095	2,154.570	8.58	0.47	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	833.75000	0.83375	802.65000	0.80265	833.750	9.80	0.20	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.32666	89.93258	10.27682	90.13707		8.47	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,425.83000	1.42583	1,503.25000	1.50325	1,425.830	8.01	0.33	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,996.38000	1.99638	2,091.98000	2.09198	1,996.380	8.14	0.42	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,255.22000	2.25522	2,357.92000	2.35792	2,255.220	8.20	0.45	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,414.39000	1.41439	1,365.11000	1.36511	1,414.390	9.10	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	816.84000	0.81684	787.82000	0.78782	816.840	9.76	0.18	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.44885	91.74016	10.39634	91.94817		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			10.64274	87.31902	10.59547	87.56262		10.47	0.00	23,314,178.34	267	171,700.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	24.40000	0.02440	36.45000	0.03645	24.400	7.59	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	36.71000	0.03671	53.15000	0.05315	36.710	7.75	0.04	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	123.38000	0.12338	163.05000	0.16305	123.380	8.33	0.10	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	437.69000	0.43769	527.94000	0.52794	437.690	9.19	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	914.77000	0.91477	1,050.25000	1.05025	914.770	9.86	0.43	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,152.17000	1.15217	1,303.63000	1.30363	1,152.170	10.11	0.49	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,112.83000	1.11283	1,032.16000	1.03216	1,112.830	10.31	0.46	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	604.24000	0.60424	562.88000	0.56288	604.240	11.13	0.29	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	534.23000	0.53423	498.39000	0.49839	534.230	11.28	0.26	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,914.74000	3.91474	4,142.43000	4.14243	3,914.740	12.04	0.85	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	1.03000	0.00103	1.13000	0.00113	1.030	14.93	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.74922	89.06219	10.69973	89.31138		11.13	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	464.24000	0.46424	516.18000	0.51618	464.240	10.54	0.16	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,334.15000	1.33415	1,441.31000	1.44131	1,334.150	10.56	0.36	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,210.81000	6.21081	6,428.39000	6.42839	6,210.810	12.17	0.82	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.85731	86.70856	10.80558	86.96287		11.24	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.96469	88.50179	10.91061	88.76134		10.48	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,483.23000	1.48323	1,571.94000	1.57194	1,483.230	9.88	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,926.25000	2.92625	3,061.27000	3.06127	2,926.250	10.29	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,162.19000	1.16219	1,119.98000	1.11998	1,162.190	12.03	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.09047	86.12280	11.03397	86.38700		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			11.22019	86.51610	11.20879	86.58173		13.01	0.00	1,730,322.00	20	151,356.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	13.15000	0.01315	16.50000	0.01650	13.150	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	150.02000	0.15002		170.29000	0.17029	150.020	11.72	0.09	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	238.86000	0.23886		266.25000	0.26625	238.860	11.78	0.14	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	284.80000	0.28480		315.34000	0.31534	284.800	11.83	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,029.12000	1.02912		1,088.56000	1.08856	1,029.120	12.34	0.40	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,344.60000	1.34460		1,410.26000	1.41026	1,344.600	12.51	0.48	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	451.51000	0.45151		464.16000	0.46416	451.510	13.49	0.20	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	385.23000	0.38523		397.68000	0.39768	385.230	13.61	0.17	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	92.12000	0.09212		99.20000	0.09920	92.120	14.56	0.05	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	13.62000	0.01362		15.65000	0.01565	13.620	15.67	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.33304	88.24323		11.32106	88.31087		13.64	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.45056	85.52820		11.43808	85.59730		13.79	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,651.33000	1.65133		1,686.68000	1.68668	1,651.330	12.86	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,707.22000	2.70722		2,753.04000	2.75304	2,707.220	13.15	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,286.04000	1.28604		1,284.56000	1.28456	1,286.040	15.17	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.57144	87.29707		11.55844	87.36759		13.03	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,958.11000	1.95811		1,992.13000	1.99213	1,958.110	12.29	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,980.30000	2.98030		3,023.12000	3.02312	2,980.300	12.51	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,311.55000	1.31155		1,308.69000	1.30869	1,311.550	14.87	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.69901	84.54622		11.68558	84.61759		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			11.50951	81.74952		11.49333	81.84294		14.02	0.00	0.00	0	62,860.00
R2037	On 04/05/2023	Bond Future	10.95	Call	367.69000	0.36769		408.89000	0.40889	367.690	12.87	0.19	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	470.89000	0.47089		518.51000	0.51851	470.890	12.96	0.23	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,448.53000	2.44853		2,543.73000	2.54373	2,448.530	14.07	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	656.29000	0.65629		662.03000	0.66203	656.290	14.35	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	8.55000	0.00855		9.84000	0.00984	8.550	17.41	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.63132	79.12404		11.61437	79.22009		15.52	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	462.77000	0.46277		487.67000	0.48767	462.770	14.23	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,367.76000	1.36776		1,417.11000	1.41711	1,367.760	14.53	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.74536	80.72884		11.72776	80.82689		14.92	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.86189	78.14265		11.84360	78.24272		14.77	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.99412	79.71248		11.97521	79.81402		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			11.68420	82.86882		11.67309	82.93722		14.92	0.00	662,950.56	8	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	7.66000	0.00766		9.85000	0.00985	7.660	13.46	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	98.93000	0.09893		114.39000	0.11439	98.930	13.44	0.06	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	198.02000	0.19802		222.76000	0.22276	198.020	13.43	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	287.72000	0.28772		319.06000	0.31906	287.720	13.47	0.15	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,048.29000	1.04829		1,110.18000	1.11018	1,048.290	14.04	0.39	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	804.04000	0.80404		817.81000	0.81781	804.040	15.01	0.29	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	159.72000	0.15972		169.85000	0.16985	159.720	16.37	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	31.43000	0.03143		35.26000	0.03526	31.430	17.58	0.02	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.80558	80.01530		11.79392	80.08579		16.55	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			11.91910	81.63818		11.90700	81.71014		15.92	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.03505	78.82044		12.02249	78.89386		15.39	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.16544	80.40363		12.15248	80.47804		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			11.80288	78.87271		11.80187	78.87894		15.97	0.00	0.00	0	62,354.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,845.98000	1.84598		1,881.19000	1.88119	1,845.980	15.50	0.52	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,177.77000	1.17777		1,213.26000	1.21326	1,177.770	15.97	0.38	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	725.95000	0.72595		757.78000	0.75778	725.950	16.47	0.26	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.92163	76.06461		11.92046	76.07170		17.77	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,689.11000	3.68911		3,708.42000	3.70842	3,689.110	16.94	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,946.13000	2.94613		2,966.45000	2.96645	2,946.130	17.34	0.46	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.03256	77.60736		12.03134	77.61464		17.11	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.14575	74.83143		12.14449	74.83883		16.59	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.27227	76.33446		12.27106	76.34144		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			11.66586	78.14071		11.65927	78.18290		16.65	0.00	0.00	0	242,404.00
R2048	On 04/05/2023	Bond Future	10.40	Call	28.09000	0.02809		33.61000	0.03361	28.090	15.04	0.02	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	411.99000	0.41199		445.77000	0.44577	411.990	15.15	0.19	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.77022	79.70061		11.76328	79.74432		17.50	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.87749	76.87582		11.87029	76.92045		17.84	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.98700	78.46570		11.97952	78.51131		16.31	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.10048	75.60053		12.09282	75.64646		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			11.25525	67.01869		11.23851	67.10340		14.71	0.00	16,754,672.50	250	19,762.00
R209	On 04/05/2023	Bond Future	10.00	Call	19.59000	0.01959		24.63000	0.02463	19.590	13.27	0.02	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	153.05000	0.15305		175.89000	0.17589	153.050	13.25	0.11	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,043.65000	2.04365		2,016.66000	2.01666	2,043.650	13.87	0.65	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	735.57000	0.73557		793.29000	0.79329	735.570	13.87	0.35	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,035.92000	2.03592		2,120.07000	2.12007	2,035.920	14.71	0.65	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	80.30000	0.08030		85.11000	0.08511	80.300	16.55	0.05	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.35749	68.35655		11.34003	68.44357		15.46	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	363.48000	0.36348		384.18000	0.38418	363.480	14.18	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,110.50000	1.11050		1,152.95000	1.15295	1,110.500	14.42	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.46045	66.59144		11.44235	66.68028		15.58	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.56214	67.96865		11.54339	68.05930		14.80	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.67709	66.18499		11.65775	66.27696		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	224.99363	224.99363		224.41214	224.41214			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	229.54015	229.54015		228.94885	228.94885			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	231.09437	231.09437		230.50063	230.50063			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.92552	235.92552		235.31941	235.31941			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	237.49654	237.49654		236.89130	236.89130			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	10.40997	83.38258		10.35729	83.62737		9.82	0.00	515,054,196.66	6,177	32,834.00
R213	On 03/08/2023	Bond Future	10.51007	85.04713		10.45482	85.29752		10.23	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.61614	83.21901		10.55828	83.47455		10.26	0.00	0.00	0	3,338.00
R213	On 01/02/2024	Bond Future	10.72562	84.94006		10.66493	85.20088		9.55	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.84495	83.09443		10.78142	83.35996		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	11.52883	63.52078		11.52211	63.55592		16.33	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.62855	64.78886		11.62149	64.82525		17.19	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.73118	62.80362		11.72386	62.84083		17.45	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.83568	64.10248		11.82811	64.14042		15.98	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.94420	62.09117		11.93645	62.12946		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
Total for Derivatives :											623,374,811.01	7,435	1 427 652.00
Grand Total:											623,374,811.01	7,435	1 427 652.00