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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2023

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	886.70200	886.70200	886.70200	884.03500	884.03500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	904.07400	904.07400	904.07400	901.35700	901.35700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	922.24400	922.24400	922.24400	919.47200	919.47200				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	941.04100	941.04100	941.04100	938.21300	938.21300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	959.86300	959.86300	959.86300	956.97600	956.97600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,014.85000	1,014.85000	1,014.85000	1,010.96300	1,010.96300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,034.73400	1,034.73400	1,034.73400	1,030.77100	1,030.77100				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,055.52900	1,055.52900	1,055.52900	1,051.48700	1,051.48700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,077.04300	1,077.04300	1,077.04300	1,072.91900	1,072.91900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,098.58500	1,098.58500	1,098.58500	1,094.37600	1,094.37600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	886.81600	886.81600	886.81600	885.83500	885.83500				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	904.19200	904.19200	904.19200	903.19200	903.19200				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	922.36300	922.36300	922.36300	921.34400	921.34400				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	941.16300	941.16300		940.12300	940.12300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	959.98700	959.98700		958.92400	958.92400			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	12.04436	74.61258		12.07987	74.44492			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.19662	76.09276		12.23358	75.92200			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.35179	73.84569		12.39031	73.67156			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.51435	75.36741		12.55458	75.18962			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.68984	73.09427		12.73197	72.91240			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	12.49807	71.53785		12.48275	71.62172			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64022	72.95717		12.62427	73.04286			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.78480	70.17832		12.76818	70.26589			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.92868	71.62435		12.91140	71.71373			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.08805	68.80869		13.07015	68.89937			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	874.19200	874.19200		873.18100	873.18100			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	891.32000	891.32000		890.29000	890.29000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.23200	909.23200		908.18200	908.18200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	927.76500	927.76500		926.69300	926.69300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	946.32100	946.32100		945.22600	945.22600			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.89273	169.89273		169.95233	169.95233			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.52216	171.52216		171.58339	171.58339			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	175.00976	175.00976		175.07255	175.07255			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.83117	176.83117		176.89500	176.89500			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.40473	180.40473		180.46876	180.46876			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	122.55035	122.55035		123.16916	123.16916			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	124.98149	124.98149		125.61298	125.61298			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.19769	126.19769		126.84220	126.84220			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.79839	128.79839		129.45611	129.45611			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.04367	130.04367		130.71379	130.71379			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	115.71628	115.71628		116.66410	116.66410			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.01181	118.01181		118.97885	118.97885			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	118.99598	118.99598		119.98274	119.98274			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.44825	121.44825		122.45530	122.45530			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.45053	122.45053		123.47714	123.47714			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	129.39443	129.39443		130.19417	130.19417			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.00272	130.00272		130.81876	130.81876			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.64617	132.64617		133.47890	133.47890			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.37132	133.37132		134.22110	134.22110			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.06609	136.06609		136.93202	136.93202			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	113.77626	113.77626		114.16306	114.16306			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	116.03333	116.03333		116.42815	116.42815			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.31060	116.31060		116.71361	116.71361			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.70752	118.70752		119.11879	119.11879			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.97253	118.97253		119.39112	119.39112			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	116.22900	116.22900		117.90295	117.90295			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.35351	116.35351		118.06077	118.06077			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.71946	118.71946		120.46161	120.46161			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.92924	118.92924		120.70735	120.70735			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.33215	121.33215		123.14526	123.14526			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	328.03100	328.03100		329.97900	329.97900			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	334.53800	334.53800		336.52600	336.52600			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	341.34000	341.34000		343.36800	343.36800			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	348.37500	348.37500		350.44500	350.44500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	355.41800	355.41800		357.52900	357.52900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69500	92.30500		7.68500	92.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.78500	92.21500		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.80500	92.19500		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.81000	92.19000		7.78500	92.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.82000	92.18000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.79000	92.21000		7.78000	92.22000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.65500	92.34500		7.63500	92.36500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.47000	92.53000		7.48500	92.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.38000	92.62000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.28500	92.71500		7.29000	92.71000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.27000	92.73000		7.26000	92.74000			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			7.30000	92.70000		7.28000	92.72000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.30763	110.72233		8.38169	110.48563		5.40	0.00	0.00	0	100,584.00
R186	On 04/05/2023	Bond Future	8.36	Call	809.69000	0.80969	697.97000	0.69797	809.690	5.22	0.54	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	642.25000	0.64225	767.23000	0.76723	642.250	5.22	0.46	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.34030	107.58753		8.42078	107.34653		5.24	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.35662	109.74999		8.44457	109.50437		4.77	0.00	2,524,249.77	23	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,015.51000	3.01551	2,848.78000	2.84878	3,015.510	5.08	0.70	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	276.18000	0.27618	307.86000	0.30786	276.180	5.72	0.11	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.36424	106.68160		8.46107	106.43090		4.49	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.39178	108.81164		8.49945	108.55530		3.99	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			337.21743	337.21743		337.34219	337.34219			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.82943	334.82943		334.95754	334.95754			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.63772	341.63772		341.76900	341.76900			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			251.32926	251.32926		253.57651	253.57651			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.49355	251.49355		253.78606	253.78606			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.60714	256.60714		258.94682	258.94682			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.95168	256.95168		259.33924	259.33924			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.14342	262.14342		264.57774	264.57774			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			9.84575	93.21362		9.93604	92.80285		9.07	0.00	0.00	0	93,188.00
R2030	On 04/05/2023	Bond Future	9.03	Call	15.40000	0.01540	9.17000	0.00917	15.400	6.34	0.02	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	452.17000	0.45217	348.84000	0.34884	452.170	7.99	0.31	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	615.90000	0.61590	486.82000	0.48682	615.900	8.24	0.37	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	853.96000	0.85396	692.57000	0.69257	853.960	8.52	0.46	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,442.19000	1.44219	1,218.46000	1.21846	1,442.190	9.07	0.61	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,869.60000	2.86960	2,553.89000	2.55389	2,869.600	10.02	0.82	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,751.79000	3.75179	3,403.19000	3.40319	3,751.790	10.50	0.89	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	31.75000	0.03175	46.64000	0.04664	31.750	11.78	0.02	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	15.54000	0.01554	23.51000	0.02351	15.540	12.26	0.01	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	5.11000	0.00511	8.09000	0.00809	5.110	12.91	0.00	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	0.81000	0.00081	1.40000	0.00140	0.810	12.91	0.00	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.60000	0.00060	1.05000	0.00105	0.600	12.91	0.00	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.94691	91.03305		10.04190	90.61452		9.24	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	3,164.49000	3.16449	2,901.45000	2.90145	3,164.490	9.56	0.66	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,929.58000	3.92958	3,636.14000	3.63614	3,929.580	9.79	0.73	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	58.55000	0.05855	71.63000	0.07163	58.550	11.13	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	32.59000	0.03259	40.51000	0.04051	32.590	11.13	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.03582	92.86283	10.13573	92.43607		8.85	0.00	7,429,026.40	80	80.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,587.44000	1.58744	1,434.27000	1.43427	1,587.440	8.53	0.38	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,572.29000	2.57229	2,360.69000	2.36069	2,572.290	8.74	0.52	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	677.55000	0.67755	758.24000	0.75824	677.550	9.95	0.17	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.12823	90.75017	10.23364	90.31470		8.61	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,763.92000	1.76392	1,606.72000	1.60672	1,763.920	8.25	0.38	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,420.08000	2.42008	2,225.78000	2.22578	2,420.080	8.41	0.47	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,713.64000	2.71364	2,504.90000	2.50490	2,713.640	8.50	0.50	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,260.60000	1.26060	1,379.62000	1.37962	1,260.600	9.45	0.25	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	728.35000	0.72835	803.24000	0.80324	728.350	10.11	0.16	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.24231	92.56180	10.35382	92.11704		7.95	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			10.56338	87.72850	10.64849	87.28945		10.72	0.00	104,660,100.50	1,193	172,308.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	39.64000	0.03964	26.38000	0.02638	39.640	8.34	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	58.20000	0.05820	39.73000	0.03973	58.200	8.53	0.06	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	179.14000	0.17914	131.92000	0.13192	179.140	9.21	0.14	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	562.78000	0.56278	447.98000	0.44798	562.780	10.10	0.32	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,104.57000	1.10457	921.13000	0.92113	1,104.570	10.81	0.48	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,366.58000	1.36658	1,156.52000	1.15652	1,366.580	11.07	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	935.85000	0.93585	1,144.85000	1.14485	935.850	11.28	0.41	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	493.01000	0.49301	625.29000	0.62529	493.010	12.13	0.24	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	432.56000	0.43256	552.51000	0.55251	432.560	12.28	0.22	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,262.75000	4.26275	3,893.58000	3.89358	4,262.750	13.04	0.88	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.36000	0.00036	0.65000	0.00065	0.360	15.48	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.67280	89.44737	10.76161	88.99996		11.27	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	497.91000	0.49791	430.90000	0.43090	497.910	10.59	0.17	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,477.20000	1.47720	1,320.92000	1.32092	1,477.200	10.85	0.38	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,542.83000	6.54283	6,181.88000	6.18188	6,542.830	12.61	0.83	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.78071	87.08549	10.87348	86.62926		11.42	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.89002	88.86043	10.98703	88.39487		10.64	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,608.17000	1.60817	1,469.59000	1.46959	1,608.170	10.04	0.32	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,113.25000	3.11325	2,895.70000	2.89570	3,113.250	10.45	0.49	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,094.39000	1.09439	1,190.13000	1.19013	1,094.390	12.17	0.19	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.01486	86.47660	11.11655	86.00121		10.44	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			11.25224	86.33197	11.29180	86.10547		13.05	0.00	21,669,324.47	251	151,607.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	5.37000	0.00537	4.86000	0.00486	5.370	11.78	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	99.44000	0.09944		90.03000	0.09003	99.440	11.95	0.07	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	172.77000	0.17277		157.03000	0.15703	172.770	12.09	0.11	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	210.21000	0.21021		191.37000	0.19137	210.210	12.15	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	880.14000	0.88014		815.48000	0.81548	880.140	12.75	0.38	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,178.00000	1.17800		1,096.90000	1.09690	1,178.000	12.93	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	427.20000	0.42720		489.40000	0.48940	427.200	13.94	0.20	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	360.39000	0.36039		415.48000	0.41548	360.390	14.06	0.17	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	75.96000	0.07596		92.60000	0.09260	75.960	14.99	0.04	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	9.15000	0.00915		11.98000	0.01198	9.150	16.08	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.37206	88.02345		11.41317	87.79277		13.85	0.00	0.00	0	9,321.00
R2035	On 02/11/2023	Bond Future			11.49396	85.28854		11.53671	85.05339		14.07	0.00	511,731.24	6	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,616.56000	1.61656		1,552.65000	1.55265	1,616.560	13.23	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,680.29000	2.68029		2,588.52000	2.58852	2,680.290	13.66	0.43	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,403.02000	1.40302		1,463.05000	1.46305	1,403.020	15.74	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.62139	87.02689		11.66594	86.78694		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,893.97000	1.89397		1,825.76000	1.82576	1,893.970	12.50	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,922.65000	2.92265		2,829.81000	2.82981	2,922.650	12.83	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,414.26000	1.41426		1,467.21000	1.46721	1,414.260	15.28	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.75317	84.25923		11.79967	84.01394		12.90	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			11.53068	81.62753		11.57560	81.36959		14.08	0.00	0.00	0	63,080.00
R2037	On 04/05/2023	Bond Future	10.95	Call	289.53000	0.28953		260.26000	0.26026	289.530	13.21	0.16	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	380.89000	0.38089		343.71000	0.34371	380.890	13.32	0.20	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,291.19000	2.29119		2,144.28000	2.14428	2,291.190	14.56	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	617.77000	0.61777		705.97000	0.70597	617.770	14.84	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	4.20000	0.00420		5.77000	0.00577	4.200	17.48	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.65865	78.96954		11.70531	78.70677		15.75	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	427.39000	0.42739		399.41000	0.39941	427.390	14.47	0.13	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,337.42000	1.33742		1,266.90000	1.26690	1,337.420	15.03	0.31	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.77630	80.55692		11.82471	80.28901		15.23	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.89846	77.94312		11.94879	77.66973		14.98	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.03412	79.49834		12.08654	79.21899		13.99	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			11.79167	82.21190		11.77060	82.34003		15.01	0.00	41,928,069.00	510	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	1.85000	0.00185		2.43000	0.00243	1.850	13.53	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	40.81000	0.04081		48.55000	0.04855	40.810	13.51	0.03	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	101.70000	0.10170		117.31000	0.11731	101.700	13.73	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	162.65000	0.16265		184.67000	0.18467	162.650	13.87	0.10	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	741.71000	0.74171		801.42000	0.80142	741.710	14.54	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	933.40000	0.93340		910.67000	0.91067	933.400	15.56	0.34	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	175.33000	0.17533		173.85000	0.17385	175.330	16.93	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	30.62000	0.03062		31.17000	0.03117	30.620	18.11	0.02	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.92231	79.31496		11.90038	79.44580		16.84	0.00	0.00	0	98,195.00
R2040	On 02/11/2023	Bond Future			12.04263	80.90929		12.01985	81.04291		16.30	0.00	1,132,730.06	14	0.00
R2040	On 01/02/2024	Bond Future			12.16755	78.05232		12.14389	78.18862		15.76	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.30495	79.60956		12.28045	79.74810		14.40	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			11.90037	78.27507		11.87412	78.43522		16.12	0.00	78,275,070.00	1,000	62,354.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,095.24000	2.09524	2,024.87000	2.02487	2,095.240		16.12	0.58	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,338.81000	1.33881	1,293.06000	1.29306	1,338.810		16.61	0.43	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	819.82000	0.81982	792.82000	0.79282	819.820		17.12	0.30	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.02769	75.42618		12.00039	75.58965		18.13	0.00	0.00	0	21,333.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,091.98000	4.09198	4,012.77000	4.01277	4,091.980		17.70	0.56	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,303.59000	3.30359	3,237.32000	3.23732	3,303.590		18.13	0.49	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.14483	76.94235		12.11649	77.10929		17.56	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.26627	74.12967		12.23684	74.30002		17.03	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.39917	75.60858		12.36869	75.78184		15.59	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			11.86077	76.91137		11.76815	77.49118		16.83	0.00	38,455,685.00	500	222,423.00
R2048	On 04/05/2023	Bond Future	10.40	Call	5.77000	0.00577	10.60000	0.01060	5.770		15.19	0.01	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	184.95000	0.18495	265.55000	0.26555	184.950		15.67	0.10	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.97699	78.41831		11.88086	79.00969		17.90	0.00	0.00	0	20,000.00
R2048	On 02/11/2023	Bond Future			12.09423	75.55382		11.99445	76.15731		18.34	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.21587	77.09371		12.11223	77.70945		16.79	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.33970	74.19088		12.23220	74.81845		16.27	0.00	0.00	0	13,000.00
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			11.27779	66.90488		11.31184	66.73347		14.77	0.00	43,488,172.00	650	20,787.00
R209	On 04/05/2023	Bond Future	10.00	Call	9.28000	0.00928	8.63000	0.00863	9.280		13.31	0.01	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	111.01000	0.11101	102.82000	0.10282	111.010		13.62	0.09	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	633.07000	0.63307	593.15000	0.59315	633.070		14.33	0.33	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,054.96000	2.05496	2,186.45000	2.18645	2,054.960		14.33	0.67	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,895.28000	1.89528	1,803.05000	1.80305	1,895.280		15.22	0.65	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	64.08000	0.06408	76.81000	0.07681	64.080		17.03	0.04	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.38581	68.21574		11.42104	68.04117		15.70	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	334.92000	0.33492	318.71000	0.31871	334.920		14.43	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,084.60000	1.08460	1,041.43000	1.04143	1,084.600		14.93	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.49230	66.43552		11.52877	66.25762		15.91	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.59928	67.78959		11.63709	67.60800		14.99	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.71756	65.99310		11.75687	65.80745		14.75	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	226.70822	226.70822		227.08739	227.08739				0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	231.20570	231.20570		231.59297	231.59297				0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	232.75056	232.75056		233.14599	233.14599				0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	237.54710	237.54710		237.95063	237.95063				0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	239.11325	239.11325		239.52322	239.52322				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	10.31588	83.82045		10.40084	83.42494			10.25	0.00	19,027,242.15	227	32,921.00
R213	On 03/08/2023	Bond Future	10.41848	85.46274		10.50728	85.05975			10.38	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.52366	83.62793		10.61660	83.21698			10.44	0.00	230,227,691.29	2,753	566.00
R213	On 01/02/2024	Bond Future	10.63442	85.33240		10.73191	84.91308			9.72	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.75200	83.48329		10.85439	83.05506			9.45	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	11.63269	62.98171		11.61599	63.06790			16.45	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.74058	64.21572		11.72327	64.30374			17.52	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.84934	62.20765		11.83139	62.29760			17.88	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.96183	63.47554		11.94324	63.56730			16.39	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.07648	61.44328		12.05732	61.53646			15.81	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 :												589,329,091.88	7,207	1 434 689.00
Grand Total:												589,329,091.88	7,207	1 434 689.00