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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2023

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	883.63300		883.63300		884.83000	884.83000			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	901.77200		901.77200		902.99900	902.99900			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	920.65400		920.65400		921.90800	921.90800			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	939.61300		939.61300		940.88600	940.88600			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	958.46700		958.46700		959.75600	959.75600			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,020.09600		1,020.09600		1,021.84900	1,021.84900			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,041.03600		1,041.03600		1,042.83100	1,042.83100			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,062.83400		1,062.83400		1,064.66800	1,064.66800			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,084.72200		1,084.72200		1,086.58500	1,086.58500			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,106.48700		1,106.48700		1,108.37600	1,108.37600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	891.92900		891.92900		893.45600	893.45600			0.00	0.00	0	99.0
ALBI	On 03/08/2023	Index Future	910.23900		910.23900		911.80200	911.80200			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future	929.29800		929.29800		930.89500	930.89500			0.00	0.00	0	0.0

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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		948.43600	948.43600	950.05800	950.05800			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future		967.46600	967.46600	969.11100	969.11100			0.00	0.00	0	0.0
ES26A	On 02/04/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future		11.90309	75.28477	11.86904	75.44804			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.03433	76.84902	11.99883	77.01586			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.16892	74.68009	12.13193	74.85044			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.32038	76.23295	12.28182	76.40666			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future		12.48682	73.97939	12.44663	74.15633			0.00	0.00	0	0.0
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/05/2023		Bond Future		12.32704	72.48348	12.29302	72.67404			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.45013	73.98972	12.41480	74.18437			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.57566	71.29356	12.53895	71.49233			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		12.70896	72.77508	12.67086	72.97781			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future		12.85881	69.98498	12.81921	70.19153			0.00	0.00	0	0.0
ES42	On 25/04/2042		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/05/2023		GOVI		879.17900	879.17900	880.67700	880.67700			0.00	0.00	0	840.0
GOVI	On 03/08/2023		GOVI		897.22700	897.22700	898.76100	898.76100			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		916.01300	916.01300	917.58100	917.58100			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		934.87700	934.87700	936.47100	936.47100			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI		953.63600	953.63600	955.25100	955.25100			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future		169.23940	169.23940	169.29609	169.29609			0.00	0.00	0	5,381.0
I2025	On 03/08/2023		Bond Future		171.01477	171.01477	171.07313	171.07313			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future		174.63597	174.63597	174.69561	174.69561			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.48306	176.48306	176.54337	176.54337			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future		180.05843	180.05843	180.11932	180.11932			0.00	0.00	0	0.0
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/05/2023		Bond Future		122.50154	122.50154	122.38285	122.38285			0.00	0.00	0	2,115.0
I2029	On 03/08/2023		Bond Future		125.04683	125.04683	124.92594	124.92594			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future		126.36907	126.36907	126.24567	126.24567			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		128.99883	128.99883	128.87250	128.87250			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future		130.25197	130.25197	130.12256	130.12256			0.00	0.00	0	0.0
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/05/2023		Bond Future		116.61993	116.61993	116.43136	116.43136			0.00	0.00	0	1,540.0
I2033	On 03/08/2023		Bond Future		119.04306	119.04306	118.85076	118.85076			0.00	0.00	0	6,141.0

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	120.14752	120.14752		119.95123	119.95123			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future	122.64784	122.64784		122.44708	122.44708			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future	123.67819	123.67819		123.47289	123.47289			0.00	0.00	0	0.0
I2033		On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	129.92653	129.92653		129.71066	129.71066			0.00	0.00	0	4,625.0
I2038		On 03/08/2023	Bond Future	130.66757	130.66757		130.44739	130.44739			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	133.43432	133.43432		133.20959	133.20959			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future	134.20030	134.20030		133.97055	133.97055			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future	136.91813	136.91813		136.68311	136.68311			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	114.49742	114.49742		113.78241	113.78241			0.00	0.00	0	17,308.0
I2046		On 03/08/2023	Bond Future	116.87653	116.87653		116.14681	116.14681			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	117.26840	117.26840		116.52315	116.52315			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future	119.70832	119.70832		118.94740	118.94740			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future	119.99483	119.99483		119.21781	119.21781			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	117.14524	117.14524		116.44013	116.44013			0.00	56,229,715.20	480	13,796.0
I2050		On 03/08/2023	Bond Future	117.39698	117.39698		116.67782	116.67782			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	119.88272	119.88272		119.14857	119.14857			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future	120.13840	120.13840		119.38851	119.38851			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future	122.57126	122.57126		121.80567	121.80567			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	329.13600	329.13600		328.45500	328.45500			0.00	0.00	0	654.0
IGOV		On 03/08/2023	Index Future	335.97400	335.97400		335.28000	335.28000			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future	343.08800	343.08800		342.38000	342.38000			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future	350.23100	350.23100		349.50500	349.50500			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future	357.33400	357.33400		356.59000	356.59000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future	7.97500	92.02500		7.99000	92.01000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future	8.00000	92.00000		8.04000	91.96000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	8.23500	91.76500		8.19000	91.81000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future	8.25000	91.75000		8.18500	91.81500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future	8.31000	91.69000		8.23500	91.76500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future	8.34500	91.65500		8.27500	91.72500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future	8.20000	91.80000		8.14500	91.85500			0.00	0.00	0	272.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future	8.00500	91.99500		7.93500	92.06500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future	7.79500	92.20500		7.76500	92.23500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/09/2024	Jibar Tradeable Future	7.71000	92.29000		7.64000	92.36000			0.00	0.00	0	68.0
JIBAR FUTURE		On 18/12/2024	Jibar Tradeable Future	7.66000	92.34000		7.62500	92.37500			0.00	0.00	0	0.0

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			7.68500		92.31500		7.52000	92.48000			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.47157		110.19926		8.43070	110.32936		5.40	0.00	0.00	0	87,312.0
R186	On 04/05/2023	Bond Future	8.36	Call	502.88000		0.50288		590.54000	0.59054	502.880	5.19	0.42	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	858.51000		0.85851		816.07000	0.81607	858.510	5.19	0.58	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.48482		107.15525		8.44029	107.28821		5.15	0.00	123,228,537.50	1,150	21,350.0
R186	On 02/11/2023	Bond Future			8.48236		109.39905		8.43364	109.53485		4.69	0.00	1,640,985.75	15	1,109.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,731.08000		2.73108		2,834.36000	2.83436	2,731.080	5.00	0.68	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	294.88000		0.29488		285.05000	0.28505	294.880	5.65	0.12	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.49502		106.34318		8.44150	106.48151		4.34	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.53549		108.46967		8.47629	108.61037		3.81	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.83039		336.83039		336.88674	336.88674			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			334.74550		334.74550		334.80400	334.80400			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			341.83366		341.83366		341.89345	341.89345			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			253.92077		253.92077		253.95306	253.95306			0.00	0.00	0	4,960.0
R202	On 03/08/2023	Bond Future			254.37189		254.37189		254.40549	254.40549			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			259.75812		259.75812		259.79253	259.79253			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			260.21546		260.21546		260.24956	260.24956			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			265.48559		265.48559		265.51946	265.51946			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future			9.88243		93.04646		9.84778	93.20436		8.82	0.00	461,417,395.14	4,959	71,842.0
R2030	On 04/05/2023	Bond Future	9.03	Call	2.13000		0.00213		4.41000	0.00441	2.130	5.51	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	311.43000		0.31143		386.73000	0.38673	311.430	7.59	0.25	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	455.70000		0.45570		547.59000	0.54759	455.700	7.87	0.33	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	675.32000		0.67532		785.80000	0.78580	675.320	8.20	0.42	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,241.65000		1.24165		1,380.61000	1.38061	1,241.650	8.82	0.59	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,666.70000		2.66670		2,829.61000	2.82961	2,666.700	9.88	0.82	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,555.97000		3.55597		3,721.55000	3.72155	3,555.970	10.39	0.89	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	22.38000		0.02238		26.54000	0.02654	22.380	11.77	0.02	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	10.19000		0.01019		12.76000	0.01276	10.190	12.28	0.01	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	3.00000		0.00300		4.11000	0.00411	3.000	12.97	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	0.38000		0.00038		0.60000	0.00060	0.380	12.97	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	0.27000		0.00027		0.44000	0.00044	0.270	12.97	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			9.96578		90.94972		9.92927	91.11104		9.05	0.00	181,899,440.00	2,000	39,779.0

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R2030	On 03/08/2023	Bond Future	10.40	Call	3,035.48000	3.03548		3,164.86000	3.16486	3,035.480	9.37	0.66	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,801.26000	3.80126		3,940.37000	3.94037	3,801.260	9.60	0.73	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	48.30000	0.04830		48.45000	0.04845	48.300	10.94	0.02	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	26.00000	0.02600		26.26000	0.02626	26.000	10.94	0.01	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.03783	92.85422		9.99942	93.01894		8.64	0.00	0.00	0	0.0	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,523.12000	1.52312		1,602.70000	1.60270	1,523.120	8.40	0.38	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,526.28000	2.52628		2,630.38000	2.63038	2,526.280	8.69	0.52	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	661.94000	0.66194		646.84000	0.64684	661.940	9.97	0.17	0.00	0	800.0	
R2030	On 01/02/2024	Bond Future			10.12604	90.75925		10.08557	90.92715		8.45	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,698.72000	1.69872		1,775.87000	1.77587	1,698.720	8.10	0.38	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,349.93000	2.34993		2,442.69000	2.44269	2,349.930	8.25	0.47	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,642.34000	2.64234		2,740.97000	2.74097	2,642.340	8.34	0.50	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,195.55000	1.19555		1,166.10000	1.16610	1,195.550	9.29	0.25	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	679.04000	0.67904		663.28000	0.66328	679.040	9.95	0.15	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.23939	92.57348		10.19672	92.74442		7.95	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future			10.52454	87.92984		10.49514	88.08265		10.53	0.00	0.00	0	165,615.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	6.87000	0.00687		12.30000	0.01230	6.870	6.52	0.01	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	13.65000	0.01365		22.76000	0.02276	13.650	6.76	0.02	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	86.36000	0.08636		119.85000	0.11985	86.360	7.62	0.10	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	443.13000	0.44313		531.34000	0.53134	443.130	8.87	0.31	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,011.51000	1.01151		1,138.39000	1.13839	1,011.510	9.76	0.51	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,292.55000	1.29255		1,430.35000	1.43035	1,292.550	10.07	0.58	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	677.75000	0.67775		669.62000	0.66962	677.750	10.32	0.37	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	316.79000	0.31679		324.95000	0.32495	316.790	11.33	0.19	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	271.94000	0.27194		281.29000	0.28129	271.940	11.51	0.17	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,368.89000	4.36889		4,532.04000	4.53204	4,368.890	12.40	0.92	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.12000	0.00012		0.21000	0.00021	0.120	15.69	0.00	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.61598	89.73522		10.58526	89.89137		11.05	0.00	49,354,371.00	550	10,140.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	490.04000	0.49004		535.28000	0.53528	490.040	10.37	0.17	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,501.94000	1.50194		1,591.02000	1.59102	1,501.940	10.63	0.40	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,726.47000	6.72647		6,877.65000	6.87765	6,726.470	12.40	0.85	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.70641	87.45317		10.67432	87.61260		11.25	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.80897	89.25192		10.77547	89.41441		10.51	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,673.03000	1.67303		1,741.91000	1.74191	1,673.030	9.91	0.33	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,238.59000	3.23859		3,338.20000	3.33820	3,238.590	10.32	0.51	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	974.93000	0.97493		959.12000	0.95912	974.930	12.05	0.18	0.00	0	1,200.0	
R2032	On 02/05/2024	Bond Future			10.92938	86.87887		10.89438	87.04429		10.29	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future			11.11227	87.14029		11.07792	87.34032		13.27	0.00	83,828,958.98	962	152,996.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	7.30000	0.00730		12.85000	0.01285	7.300	11.99	0.01	0.00	0	388.0	

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	138.92000	0.13892		187.71000	0.18771	138.920	12.16	0.10	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	238.85000	0.23885		308.00000	0.30800	238.850	12.31	0.15	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	289.24000	0.28924		366.98000	0.36698	289.240	12.36	0.17	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,141.87000	1.14187		1,299.21000	1.29921	1,141.870	12.96	0.46	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,503.17000	1.50317		1,677.19000	1.67719	1,503.170	13.15	0.55	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	240.99000	0.24099		250.98000	0.25098	240.990	14.16	0.13	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	197.71000	0.19771		207.98000	0.20798	197.710	14.28	0.11	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	32.48000	0.03248		37.90000	0.03790	32.480	15.22	0.02	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	2.82000	0.00282		3.88000	0.00388	2.820	16.32	0.00	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.21212	88.92948		11.17638	89.13382		14.07	0.00	30,769,600.08	346	14,488.0	
R2035	On 02/11/2023	Bond Future			11.31470	86.28472		11.27753	86.49336		14.38	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,977.38000	1.97738		2,074.47000	2.07447	1,977.380	13.54	0.35	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	3,169.46000	3.16946		3,295.08000	3.29508	3,169.460	13.97	0.47	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,223.39000	1.22339		1,203.38000	1.20338	1,223.390	16.08	0.20	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			11.43168	88.05961		11.39300	88.27236		13.20	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	2,208.70000	2.20870		2,302.03000	2.30203	2,208.700	12.52	0.35	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	3,347.82000	3.34782		3,466.19000	3.46619	3,347.820	12.85	0.46	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,209.08000	1.20908		1,188.29000	1.18829	1,209.080	15.33	0.17	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.55527	85.31463		11.51507	85.53131		12.71	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.38562	82.46897		11.35644	82.63981		14.30	0.00	520,874,014.52	6,316	59,603.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	397.44000	0.39744		483.77000	0.48377	397.440	13.43	0.22	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	517.83000	0.51783		617.51000	0.61751	517.830	13.54	0.27	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,807.32000	2.80732		2,988.88000	2.98888	2,807.320	14.79	0.75	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	366.15000	0.36615		380.36000	0.38036	366.150	15.07	0.18	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	1.10000	0.00110		1.66000	0.00166	1.100	17.71	0.00	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.49444	79.90460		11.46411	80.07908		15.99	0.00	0.00	0	74,633.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	556.98000	0.55698		606.72000	0.60672	556.980	14.70	0.16	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,637.84000	1.63784		1,733.79000	1.73379	1,637.840	15.26	0.36	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.59401	81.57786		11.56255	81.75602		15.55	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.70624	79.00028		11.67359	79.18191		15.07	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			11.83402	80.57828		11.80015	80.76324		13.80	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.60112	83.38248		11.57196	83.56399		15.24	0.00	83,382.48	1	44,241.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	3.19000	0.00319		5.91000	0.00591	3.190	13.75	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	70.39000	0.07039		99.38000	0.09938	70.390	13.73	0.05	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	169.50000	0.16950		222.15000	0.22215	169.500	13.95	0.11	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	264.98000	0.26498		334.77000	0.33477	264.980	14.09	0.15	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,089.74000	1.08974		1,235.87000	1.23587	1,089.740	14.76	0.43	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	521.90000	0.52190		535.45000	0.53545	521.900	15.80	0.23	0.00	0	684.0	

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	71.53000	0.07153		81.77000	0.08177	71.530	17.17	0.04	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	9.20000	0.00920		12.03000	0.01203	9.200	18.36	0.01	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.71156	80.58646		11.68127	80.77182		17.09	0.00	0.00	0	106,075.0	
R2040	On 02/11/2023	Bond Future			11.81279	82.27395		11.78139	82.46325		16.64	0.00	0.00	0	18.0	
R2040	On 01/02/2024	Bond Future			11.92620	79.46031		11.89364	79.65328		16.17	0.00	0.00	0	11.0	
R2040	On 02/05/2024	Bond Future			12.05399	81.04713		12.02023	81.24368		14.83	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future			11.71015	79.44850		11.68097	79.63118		16.31	0.00	19,862,125.00	250	62,104.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,383.15000	1.38315		1,370.81000	1.37081	1,383.150	16.31	0.46	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	806.87000	0.80687		815.28000	0.81528	806.870	16.80	0.31	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	448.10000	0.44810		464.75000	0.46475	448.100	17.31	0.20	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			11.81806	76.69684		11.78776	76.88346		18.33	0.00	0.00	0	24,373.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,388.10000	3.38810		3,334.36000	3.33436	3,388.100	17.90	0.50	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,695.32000	2.69532		2,655.74000	2.65574	2,695.320	18.33	0.42	0.00	0	4,754.0	
R2044	On 02/11/2023	Bond Future			11.91689	78.30291		11.88551	78.49345		17.86	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.02718	75.53273		11.99466	75.72700		17.41	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.15073	77.04096		12.11703	77.23884		15.99	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			11.67116	78.10682		11.64694	78.26193		17.09	0.00	29,680,591.60	380	77,671.0	
R2048	On 04/05/2023	Bond Future	10.40	Call	9.78000	0.00978		16.02000	0.01602	9.780	15.44	0.01	0.00	0	1,500.0	
R2048	On 04/05/2023	Bond Future	11.10	Call	294.12000	0.29412		363.58000	0.36358	294.120	15.93	0.16	0.00	0	1,500.0	
R2048	On 03/08/2023	Bond Future			11.76865	79.71050		11.74353	79.86896		18.18	0.00	0.00	0	167,550.0	
R2048	On 02/11/2023	Bond Future			11.86775	76.93620		11.84172	77.09799		18.73	0.00	0.00	0	0.0	
R2048	On 01/02/2024	Bond Future			11.97832	78.51863		11.95134	78.68354		17.24	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.09292	75.64586		12.06498	75.81382		16.76	0.00	0.00	0	13,000.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 04/05/2023	Bond Future			11.13888	67.61065		11.10448	67.78704		15.01	0.00	0.00	0	20,787.0	
R209	On 04/05/2023	Bond Future	10.00	Call	12.75000	0.01275		21.11000	0.02111	12.750	13.54	0.01	0.00	0	500.0	
R209	On 04/05/2023	Bond Future	10.50	Call	153.47000	0.15347		203.44000	0.20344	153.470	13.85	0.12	0.00	0	4,500.0	
R209	On 04/05/2023	Bond Future	11.00	Call	828.47000	0.82847		956.53000	0.95653	828.470	14.57	0.41	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	11.00	Put	1,544.59000	1.54459		1,496.26000	1.49626	1,544.590	14.57	0.59	0.00	0	8,250.0	
R209	On 04/05/2023	Bond Future	11.50	Call	2,317.34000	2.31734		2,494.57000	2.49457	2,317.340	15.46	0.73	0.00	0	2,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	27.28000	0.02728		31.91000	0.03191	27.280	17.29	0.02	0.00	0	9,750.0	
R209	On 03/08/2023	Bond Future			11.22936	68.99884		11.19372	69.17903		15.95	0.00	0.00	0	1,690.0	
R209	On 03/08/2023	Bond Future	10.00	Call	435.87000	0.43587		480.78000	0.48078	435.870	14.67	0.15	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.70	Call	1,327.06000	1.32706		1,417.67000	1.41767	1,327.060	15.17	0.34	0.00	0	1,800.0	
R209	On 02/11/2023	Bond Future			11.31876	67.29131		11.28186	67.47525		16.26	0.00	0.00	0	594.0	
R209	On 01/02/2024	Bond Future			11.41690	68.67537		11.37870	68.86298		14.96	0.00	0.00	0	0.0	
R209	On 02/05/2024	Bond Future			11.52794	66.89890		11.48839	67.08999		14.37	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0	



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	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future	224.38588		224.38588		224.41886	224.41886			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future	229.04812		229.04812		229.08231	229.08231			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future	230.74055		230.74055		230.77551	230.77551			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	235.54196		235.54196		235.57699	235.57699			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	237.07264		237.07264		237.10733	237.10733			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/05/2023	Bond Future	10.27695		84.00249		10.25253	84.11693		10.01	0.00	0.00	0	32,921.0
R213	On 03/08/2023	Bond Future	10.36050		85.72722		10.33492	85.84424		10.21	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.44728		83.96759		10.42051	84.08706		10.45	0.00	2,854,898.06	34	582.0
R213	On 01/02/2024	Bond Future	10.55059		85.69511		10.52256	85.81684		9.62	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.66347		83.85582		10.63415	83.97966		9.43	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.46377		63.86221		11.42938	64.04387		16.68	0.00	574,759.89	9	17,980.0
R214	On 03/08/2023	Bond Future	11.55428		65.17341		11.51870	65.35894		17.76	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.64630		63.23732		11.60951	63.42677		18.24	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.74920		64.53808		11.71114	64.73131		16.81	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.85611		62.52860		11.81679	62.72541		16.27	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>1,562,298,775.20</b>	<b>17,452</b>	<b>1 460 842.</b>
<b>Grand Total:</b>												<b>1,562,298,775.20</b>	<b>17,452</b>	<b>1 460 842.</b>