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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2023

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	889.74800	889.74800	894.37400	894.37400					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	907.26600	907.26600	911.94500	911.94500					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	925.10900	925.10900	929.69700	929.69700					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	943.26000	943.26000	947.87100	947.87100					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	960.82600	960.82600	947.87000	947.87000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,043.01600	1,043.01600	1,049.61800	1,049.61800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,063.55200	1,063.55200	1,070.23900	1,070.23900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,084.46900	1,084.46900	1,091.07300	1,091.07300					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,105.74600	1,105.74600	1,112.40100	1,112.40100					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,126.33800	1,126.33800	1,112.40000	1,112.40000					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	903.24400	903.24400	909.85300	909.85300					0.00	0.00	0	106.00
ALBI	On 03/08/2023	Index Future	921.02800	921.02800	927.72800	927.72800					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	939.14200	939.14200	945.78800	945.78800					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	957.56800	957.56800		964.27600	964.27600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	975.40100	975.40100		964.28000	964.28000			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 02/02/2023	Bond Future	11.71000	77.79633		11.71000	77.79633			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	11.90918	75.25563		11.79453	75.80702			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.05426	76.75558		11.93553	77.31462			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.21058	74.48888		12.09014	75.04353			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.38004	75.96525		12.25554	76.52538			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.57392	73.59788		12.26000	12.26000			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 02/02/2023	Bond Future	12.14500	75.52470		12.14500	75.52470			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.36253	72.28556		12.23261	73.01448			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.49812	73.72671		12.36382	74.46677			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.64302	70.93119		12.50613	71.67082			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.79206	72.33620		12.65076	73.08515			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.96588	69.43149		12.65000	12.65000			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	890.80600	890.80600		897.31000	897.31000			0.00	0.00	0	842.00
GOVI	On 03/08/2023	GOVI	908.34500	908.34500		914.93900	914.93900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	926.21000	926.21000		932.74900	932.74900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	944.38200	944.38200		950.98300	950.98300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	961.96900	961.96900		950.98000	950.98000			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.18596	166.18596		166.18596	166.18596			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.37478	169.37478		169.39724	169.39724			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	171.00997	171.00997		171.02599	171.02599			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.41234	174.41234		174.39415	174.39415			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.08899	176.08899		176.05504	176.05504			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.40199	179.40199		176.06000	176.06000			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 02/02/2023	Bond Future	120.49532	120.49532		120.49532	120.49532			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	121.51351	121.51351		121.52711	121.52711			0.00	3,766,918.81	31	1,045.00
I2029	On 03/08/2023	Bond Future	123.93523	123.93523		123.94390	123.94390			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.07478	125.07478		125.05818	125.05818			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.55587	127.55587		127.52984	127.52984			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.60028	128.60028		127.53000	127.53000			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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	114.69085	114.69085		114.69085	114.69085			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	115.86937	115.86937		115.52128	115.52128			0.00	0.00	0	1,548.00
I2033	On 03/08/2023	Bond Future	118.17851	118.17851		117.81852	117.81852			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	119.11358	119.11358		118.72280	118.72280			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.47649	121.47649		121.06935	121.06935			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.31277	122.31277		121.07000	121.07000			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 02/02/2023	Bond Future	125.93154	125.93154		125.93154	125.93154			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	128.50753	128.50753		128.36498	128.36498			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	129.11072	129.11072		128.96023	128.96023			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.67942	131.67942		131.49975	131.49975			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.28517	132.28517		132.08934	132.08934			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.77256	134.77256		132.09000	132.09000			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 02/02/2023	Bond Future	112.04276	112.04276		112.04276	112.04276			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	112.52057	112.52057		112.17045	112.17045			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	114.76311	114.76311		114.40117	114.40117			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.96244	114.96244		114.56946	114.56946			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.24251	117.24251		116.83339	116.83339			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.31658	117.31658		116.83000	116.83000			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 02/02/2023	Bond Future	112.27173	112.27173		112.27173	112.27173			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	114.83498	114.83498		114.44117	114.44117			0.00	3,674,719.36	32	13,256.00
I2050	On 03/08/2023	Bond Future	114.94517	114.94517		114.53932	114.53932			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.23210	117.23210		116.79483	116.79483			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.32307	117.32307		116.86590	116.86590			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.52871	119.52871		116.87000	116.87000			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	328.29600	328.29600		327.85400	327.85400			0.00	13,131,840.00	4	655.00
IGOV	On 03/08/2023	Index Future	334.83800	334.83800		334.37400	334.37400			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	341.50100	341.50100		340.96000	340.96000			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	348.27700	348.27700		347.70000	347.70000			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	354.83700	354.83700		347.70000	347.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.46000	92.54000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47500	92.52500		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.58500	92.41500		7.55000	92.45000			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 17/05/2023	Jibar Tradeable Future			7.59500	92.40500		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.61000	92.39000		7.55500	92.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future			7.56500	92.43500		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.56500	92.43500		7.46000	92.54000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.32000	92.68000		7.19500	92.80500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.24500	92.75500		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.01500	92.98500		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.00500	92.99500		6.88000	93.12000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.00000	93.00000		6.89000	93.11000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			7.99500	109.56039		7.99500	109.56039		4.54	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.14745	111.23652		7.98138	111.77289		4.32	0.00	65,407,073.76	588	95,519.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,354.70000	1.35470	1,752.21000	1.75221	1,354.700		4.44	0.61	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	673.07000	0.67307	534.21000	0.53421	673.070		4.44	0.39	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.16244	108.12258		7.98337	108.66469		3.96	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.17892	110.24845		7.99100	110.77879		3.86	0.00	1,102,484.50	10	1,271.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,331.67000	3.33167	3,802.76000	3.80276	3,331.670		4.40	0.75	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	175.98000	0.17598	183.01000	0.18301	175.980		4.81	0.08	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.20096	107.10604		7.99716	107.63885		3.66	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.27472	109.09125		8.00000	8.00000		3.29	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 02/02/2023	Bond Future			329.17765	329.17765		329.17765	329.17765			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			335.45668	335.45668		335.49816	335.49816			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.07494	333.07494		333.10531	333.10531			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.70125	339.70125		339.66450	339.66450			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 02/02/2023	Bond Future			245.91792	245.91792		245.91792	245.91792			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			250.64533	250.64533		250.66984	250.66984			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.82444	250.82444		250.84010	250.84010			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.81472	255.81472		255.77987	255.77987			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.95016	255.95016		255.89084	255.89084			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.76308	260.76308		255.89000	255.89000			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
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.48000	92.71761		9.48000	92.71761		9.95	0.00	0.00	0	0.00

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R2030	On 04/05/2023	Bond Future			9.67033	94.01841		9.55351	94.55931		9.47	0.00	0.00	0	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	635.03000	0.63503		941.19000	0.94119	635.030	9.21	0.25	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,577.79000	1.57779		2,000.38000	2.00038	1,577.790	9.53	0.47	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,786.91000	1.78691		2,225.70000	2.22570	1,786.910	9.60	0.51	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	2,062.51000	2.06251		2,519.08000	2.51908	2,062.510	9.69	0.55	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,675.66000	2.67566		3,162.36000	3.16236	2,675.660	9.88	0.64	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	4,031.54000	4.03154		4,556.81000	4.55681	4,031.540	10.28	0.77	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,849.94000	4.84994		5,386.85000	5.38685	4,849.940	10.50	0.83	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	161.96000	0.16196		170.40000	0.17040	161.960	11.19	0.07	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	98.39000	0.09839		112.14000	0.11214	98.390	11.35	0.04	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	39.31000	0.03931		51.52000	0.05152	39.310	11.35	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	12.88000	0.01288		18.91000	0.01891	12.880	11.35	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	10.76000	0.01076		16.09000	0.01609	10.760	11.35	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.76024	91.86264		9.63820	92.41014		9.16	0.00	0.00	0	5,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	4,110.54000	4.11054		4,713.83000	4.71383	4,110.540	9.68	0.69	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,897.94000	4.89794		5,508.59000	5.50859	4,897.940	9.90	0.74	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	103.88000	0.10388		150.20000	0.15020	103.880	10.91	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	64.59000	0.06459		99.38000	0.09938	64.590	10.91	0.02	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			9.84875	93.66869		9.72473	94.20787		8.62	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			9.94817	91.50012		9.81898	92.04297		8.39	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future			10.08457	93.19562		9.82000	9.82000		7.78	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 02/02/2023	Bond Future			10.18000	91.61465		10.18000	91.61465		11.88	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future			10.35556	88.81296		10.24521	89.39603		12.27	0.00	133,219,440.00	1,500	184,971.00
R2032	On 04/05/2023	Bond Future	9.80	Call	944.29000	0.94429		1,269.94000	1.26994	944.290	11.80	0.30	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	1,029.94000	1.02994		1,366.67000	1.36667	1,029.940	11.85	0.31	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,379.51000	1.37951		1,754.29000	1.75429	1,379.510	12.02	0.38	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	2,029.23000	2.02923		2,459.48000	2.45948	2,029.230	12.33	0.49	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,691.92000	2.69192		3,163.15000	3.16315	2,691.920	12.61	0.58	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,976.05000	2.97605		3,461.86000	3.46186	2,976.050	12.72	0.61	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,468.86000	1.46886		1,382.19000	1.38219	1,468.860	12.81	0.37	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	996.84000	0.99684		946.92000	0.94692	996.840	13.20	0.27	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	922.70000	0.92270		878.63000	0.87863	922.700	13.28	0.25	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	5,743.82000	5.74382		6,305.39000	6.30539	5,743.820	13.67	0.82	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	15.84000	0.01584		20.93000	0.02093	15.840	14.78	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.45414	90.56200		10.33976	91.15254		12.30	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,325.90000	1.32590		1,566.45000	1.56645	1,325.900	11.81	0.29	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,772.37000	2.77237		3,104.05000	3.10405	2,772.370	12.35	0.48	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	8,042.23000	8.04223		8,545.52000	8.54552	8,042.230	14.07	0.81	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.55999	88.18375		10.44413	88.76755		11.57	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.67337	89.91210		10.55358	90.50077		10.48	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			10.81474	87.42222		10.55000	10.55000		10.32	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
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			10.80500	91.07030		10.80500	91.07030		13.35	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future			10.94026	88.14862		10.85675	88.64421		14.59	0.00	0.00	0	156,214.00
R2035	On 04/05/2023	Bond Future	9.85	Call	412.58000	0.41258		517.18000	0.51718	412.580	13.48	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,243.10000	1.24310		1,422.63000	1.42263	1,243.100	14.13	0.32	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,528.08000	1.52808		1,727.89000	1.72789	1,528.080	14.31	0.37	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,647.17000	1.64717		1,856.35000	1.85635	1,647.170	14.38	0.39	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,950.49000	2.95049		3,239.59000	3.23959	2,950.490	15.04	0.55	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,362.25000	3.36225		3,670.68000	3.67068	3,362.250	15.22	0.60	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	967.82000	0.96782		866.70000	0.86670	967.820	16.17	0.23	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	888.34000	0.88834		795.30000	0.79530	888.340	16.27	0.21	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	423.23000	0.42323		376.44000	0.37644	423.230	17.12	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	140.84000	0.14084		137.24000	0.13724	140.840	17.54	0.04	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.04614	89.88430		10.95998	90.38588		14.62	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future			11.16159	87.14880		11.07514	87.64213		14.29	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.28739	88.85710		11.19850	89.35365		14.02	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			11.42809	86.00281		11.20000	11.20000		13.26	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 02/02/2023	Bond Future			11.05000	82.21339		11.05000	82.21339		15.19	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.21076	83.50075		11.10150	84.15534		15.83	0.00	125,251,125.00	1,500	60,268.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,916.97000	1.91697		2,210.45000	2.21045	1,916.970	15.75	0.42	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,134.94000	2.13494		2,446.78000	2.44678	2,134.940	15.88	0.45	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,722.67000	4.72267		5,191.48000	5.19148	4,722.670	17.11	0.70	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,192.94000	1.19294		1,033.66000	1.03366	1,192.940	17.37	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	99.23000	0.09923		92.32000	0.09232	99.230	19.04	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.32484	80.88748		11.21198	81.55136		16.70	0.00	0.00	0	71,091.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,355.74000	1.35574		1,591.35000	1.59135	1,355.740	15.64	0.26	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,872.32000	2.87232		3,178.16000	3.17816	2,872.320	16.36	0.44	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.43616	82.47766		11.32200	83.13768		15.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.55636	79.83912		11.43883	80.50598		16.08	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.69944	81.31695		11.44000	11.44000		14.48	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 02/02/2023	Bond Future			11.21000	83.54832		11.21000	83.54832		16.23	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.39549	84.67608		11.27084	85.47597		16.98	0.00	127,014,120.00	1,500	50,588.00
R2040	On 04/05/2023	Bond Future	10.17	Call	363.83000	0.36383		504.03000	0.50403	363.830	15.56	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,112.13000	1.11213		1,360.75000	1.36075	1,112.130	16.16	0.28	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,519.50000	1.51950		1,815.92000	1.81592	1,519.500	16.44	0.34	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,792.51000	1.79251		2,117.09000	2.11709	1,792.510	16.61	0.38	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,180.20000	3.18020		3,628.80000	3.62880	3,180.200	17.38	0.55	0.00	0	486.00

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	12.05	Put	1,419.88000	1.41988		1,203.30000	1.20330	1,419.880	18.38	0.28	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	610.04000	0.61004		506.46000	0.50646	610.040	19.63	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	258.17000	0.25817		226.29000	0.22629	258.170	20.41	0.07	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.50954	81.83547		11.38075	82.64755		17.96	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.62049	83.44429		11.48978	84.25504		16.74	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.73991	80.57431		11.60523	81.39485		17.39	0.00	0.00	0	3.00
R2040	On 02/05/2024	Bond Future			11.88050	82.06532		11.61000	11.61000		15.68	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 02/02/2023	Bond Future			11.28000	79.97927		11.28000	79.97927		17.33	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.46610	80.99888		11.34157	81.81004		18.19	0.00	6,479,910.40	80	55,877.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,219.48000	2.21948		1,906.42000	1.90642	2,219.480	19.13	0.39	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,697.16000	1.69716		1,442.90000	1.44290	1,697.160	19.60	0.32	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,290.97000	1.29097		1,087.01000	1.08701	1,290.970	20.07	0.25	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.57568	78.21119		11.44711	79.03478		19.28	0.00	0.00	0	21,473.00
R2044	On 02/11/2023	Bond Future			11.68200	79.74868		11.55146	80.57198		17.99	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.79609	76.93141		11.66165	77.76499		18.71	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			11.92970	78.35480		11.66000	11.66000		16.89	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 02/02/2023	Bond Future			11.14000	83.81920		11.14000	83.81920		17.06	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.33760	80.29247		11.19241	81.27815		18.93	0.00	305,111,386.00	3,800	235,512.00
R2048	On 04/05/2023	Bond Future	10.40	Call	696.09000	0.69609		920.57000	0.92057	696.090	17.56	0.19	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	2,252.66000	2.25266		2,693.84000	2.69384	2,252.660	18.65	0.43	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.43917	81.83592		11.28927	82.83756		19.03	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.53904	79.02488		11.38637	80.02960		18.74	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.64357	80.61083		11.48630	81.62934		17.68	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.76682	77.64849		11.47000	11.47000		17.22	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 02/02/2023	Bond Future			10.84000	70.44599		10.84000	70.44599		15.19	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			10.99234	68.36658		10.87808	68.96425		16.55	0.00	7,451,957.22	109	19,105.00
R209	On 04/05/2023	Bond Future	10.00	Call	431.37000	0.43137		579.56000	0.57956	431.370	15.17	0.16	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,109.89000	1.10989		1,376.99000	1.37699	1,109.890	15.77	0.33	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,220.31000	2.22031		2,006.81000	2.00681	2,220.310	16.55	0.48	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,260.12000	2.26012		2,644.29000	2.64429	2,260.120	16.55	0.52	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,819.42000	3.81942		4,294.42000	4.29442	3,819.420	17.40	0.69	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	355.73000	0.35573		324.01000	0.32401	355.730	19.08	0.11	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.08890	69.71292		10.97123	70.31930		16.61	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	1,048.28000	1.04828		1,256.64000	1.25664	1,048.280	15.51	0.25	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,306.04000	2.30604		2,578.91000	2.57891	2,306.040	16.22	0.42	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.19065	67.93296		11.07156	68.53710		16.18	0.00	1,426,592.16	21	5,720.00
R209	On 01/02/2024	Bond Future			11.29746	69.26440		11.17509	69.87535		15.92	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	On 02/05/2024	Bond Future	11.42465	67.39956		11.18000	11.18000		15.02	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
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 02/02/2023	Bond Future	222.96272	222.96272		222.96272	222.96272			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	224.15559	224.15559		224.18263	224.18263			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.62294	228.62294		228.64089	228.64089			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.01227	230.01227		229.98355	229.98355			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.57471	234.57471		234.52853	234.52853			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.75784	235.75784		234.53000	234.53000			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 02/02/2023	Bond Future	9.95000	86.99437		9.95000	86.99437		11.19	0.00	0.00	0	0.00
R213	On 04/05/2023	Bond Future	10.10758	84.80039		9.99180	85.35144		11.26	0.00	13,652,862.79	161	33,756.00
R213	On 03/08/2023	Bond Future	10.19888	86.47012		10.07863	87.02833		10.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.30193	84.61885		10.17990	85.17060		10.43	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future	10.41687	86.27786		10.29030	86.83419		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.55193	84.32818		10.29000	10.29000		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 02/02/2023	Bond Future	11.12500	67.17567		11.12500	67.17567		16.91	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.29925	64.73868		11.16988	65.44130		18.63	0.00	1,942,160.40	30	23,153.00
R214	On 03/08/2023	Bond Future	11.39449	66.01340		11.26129	66.72707		18.74	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.49666	64.01349		11.36143	64.72786		18.39	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.60632	65.26831		11.46725	65.99189		18.14	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.72643	63.18139		11.47000	11.47000		17.24	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 :											808,632,590.40	9,366	1 383 910.00
Grand Total:											808,632,590.40	9,366	1 383 910.00