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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2023

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
AL37	On 04/05/2023	Index Future	876.86500	876.86500	876.40000	876.40000				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.13700	894.13700	893.66200	893.66200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.20900	912.20900	911.72500	911.72500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	931.36700	931.36700	930.87400	930.87400				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.80600	949.80600	949.30100	949.30100				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,009.25200	1,009.25200	1,007.22800	1,007.22800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,029.13100	1,029.13100	1,027.06700	1,027.06700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.93200	1,049.93200	1,047.82700	1,047.82700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,071.98200	1,071.98200	1,069.83400	1,069.83400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,093.20600	1,093.20600	1,091.01200	1,091.01200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	889.14400	889.14400	887.38600	887.38600				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	906.65700	906.65700	904.86400	904.86400				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	924.98200	924.98200	923.15400	923.15400				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	944.40900	944.40900		942.54300	942.54300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	963.10600	963.10600		961.20100	961.20100			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	12.12015	74.25537		12.16765	74.03270			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.27398	75.73596		12.32350	75.50880			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.43065	73.48981		12.48228	73.25809			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.58615	75.05051		12.63998	74.81415			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.76874	72.75418		12.82517	72.51226			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	12.45548	71.77141		12.49637	71.54715			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.59465	73.20246		12.63715	72.97365			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.73585	70.43675		12.78005	70.20333			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.86913	71.93316		12.91500	71.69509			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.02928	69.10714		13.07720	68.86363			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	876.49000	876.49000		874.75800	874.75800			0.00	52,589,400.00	6	840.00
GOVI	On 03/08/2023	GOVI	893.75400	893.75400		891.98700	891.98700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	911.81900	911.81900		910.01700	910.01700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	930.96900	930.96900		929.13000	929.13000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	949.40000	949.40000		947.52200	947.52200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.25931	169.25931		169.25865	169.25865			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.90274	170.90274		170.90212	170.90212			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.39689	174.39689		174.39644	174.39644			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.32225	176.32225		176.32236	176.32236			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.84825	179.84825		179.84679	179.84679			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	121.33828	121.33828		120.58019	120.58019			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.75760	123.75760		122.98439	122.98439			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.96831	124.96831		124.17956	124.17956			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.62108	127.62108		126.81604	126.81604			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.82298	128.82298		128.00064	128.00064			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	115.76143	115.76143		115.44458	115.44458			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.06958	118.06958		117.74635	117.74635			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	119.07480	119.07480		118.74518	118.74518			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.60240	121.60240		121.26622	121.26622			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.58972	122.58972		122.24569	122.24569			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	128.70165	128.70165		128.53332	128.53332			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.32009	129.32009		129.14830	129.14830			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.96399	131.96399		131.78903	131.78903			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.76666	132.76666		132.58839	132.58839			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.42082	135.42082		135.23765	135.23765			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	112.71417	112.71417		112.79193	112.79193			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.96158	114.96158		115.04085	115.04085			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.23848	115.23848		115.31977	115.31977			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.68489	117.68489		117.76833	117.76833			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.91550	117.91550		117.99946	117.99946			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	114.53740	114.53740		115.13059	115.13059			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	114.65126	114.65126		115.25610	115.25610			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.99542	116.99542		117.61275	117.61275			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.25290	117.25290		117.88377	117.88377			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.59642	119.59642		120.23896	120.23896			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	325.73200	325.73200		325.72900	325.72900			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.22700	332.22700		332.22400	332.22400			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.01900	339.01900		339.01600	339.01600			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.21500	346.21500		346.21200	346.21200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.14300	353.14300		353.14000	353.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.54000	92.46000		7.53500	92.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.75000	92.25000		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.81000	92.19000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.91500	92.08500		7.90500	92.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.91500	92.08500		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.97000	92.03000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.97500	92.02500		8.01000	91.99000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.99000	92.01000		8.02000	91.98000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.96500	92.03500		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.89000	92.11000		7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.85000	92.15000		7.92000	92.08000			0.00	0.00	0	68.00

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 18/12/2024	Jibar Tradeable Future			7.81000	92.19000		7.88000	92.12000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.58153	109.85021		8.59424	109.80996		4.29	0.00	33,833,864.68	308	96,442.00
R186	On 04/05/2023	Bond Future	8.36	Call	470.54000	0.47054	461.74000	0.46174	470.540	4.20	0.36	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,175.22000	1.17522	1,206.67000	1.20667	1,175.220	4.20	0.64	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.63468	106.70931	8.64853	106.66822			4.51	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.67423	108.86637	8.68933	108.82459			4.20	0.00	1,088,663.70	10	1,161.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,298.11000	2.29811	2,274.56000	2.27456	2,298.110	4.40	0.64	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	325.99000	0.32599	333.91000	0.33391	325.990	5.05	0.14	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.68757	105.84742	8.70403	105.80518			3.93	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.76067	107.93668	8.77935	107.89262			3.56	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			335.88964	335.88964	335.82249	335.82249				0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.55128	333.55128	333.48239	333.48239				0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.37094	340.37094	340.30098	340.30098				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			251.73649	251.73649	251.60141	251.60141				0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.95665	251.95665	251.81857	251.81857				0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.10789	257.10789	256.96736	256.96736				0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.64422	257.64422	257.50155	257.50155				0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.79472	262.79472	262.64688	262.64688				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			10.15958	91.79583	10.17897	91.70915			8.29	0.00	55,077,498.00	600	85,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	39.01000	0.03901	37.66000	0.03766	39.010	7.28	0.04	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	290.38000	0.29038	280.40000	0.28040	290.380	7.48	0.19	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	381.70000	0.38170	368.91000	0.36891	381.700	7.56	0.23	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	520.13000	0.52013	503.36000	0.50336	520.130	7.67	0.29	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	896.91000	0.89691	870.70000	0.87070	896.910	7.94	0.41	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,959.93000	1.95993	1,914.04000	1.91404	1,959.930	8.54	0.65	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,692.94000	2.69294	2,637.40000	2.63740	2,692.940	8.88	0.75	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	142.51000	0.14251	154.31000	0.15431	142.510	9.89	0.08	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	81.23000	0.08123	88.79000	0.08879	81.230	10.28	0.05	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	34.79000	0.03479	38.56000	0.03856	34.790	10.85	0.02	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	10.86000	0.01086	12.29000	0.01229	10.860	11.14	0.01	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	8.74000	0.00874	9.93000	0.00993	8.740	11.14	0.01	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.27517	89.59693	10.29559	89.50854			8.70	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,327.16000	2.32716	2,285.13000	2.28513	2,327.160	8.81	0.55	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,982.58000	2.98258	2,933.43000	2.93343	2,982.580	9.02	0.63	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	135.96000	0.13596	142.69000	0.14269	135.960	10.58	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	82.13000	0.08213	86.60000	0.08660	82.130	10.58	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.37883	91.40813	10.40030	91.31804		8.26	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,065.14000	1.06514	1,043.01000	1.04301	1,065.140	7.92	0.29	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,856.43000	1.85643	1,822.90000	1.82290	1,856.430	8.15	0.43	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	964.48000	0.96448	989.55000	0.98955	964.480	9.36	0.23	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.47603	89.32320	10.49860	89.23158		8.08	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,185.80000	1.18580	1,162.04000	1.16204	1,185.800	7.61	0.30	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,706.54000	1.70654	1,675.43000	1.67543	1,706.540	7.74	0.38	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,945.50000	1.94550	1,911.39000	1.91139	1,945.500	7.81	0.42	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,565.53000	1.56553	1,598.18000	1.59818	1,565.530	8.71	0.31	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	908.88000	0.90888	930.24000	0.93024	908.880	9.36	0.20	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.61503	91.08581	10.63909	90.99156		7.59	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			10.73614	86.84034	10.76599	86.68809		10.49	0.00	52,625,246.04	606	186,958.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	96.19000	0.09619	89.27000	0.08927	96.190	8.83	0.07	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	119.55000	0.11955	111.17000	0.11117	119.550	8.91	0.08	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	240.66000	0.24066	225.26000	0.22526	240.660	9.19	0.14	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	561.98000	0.56198	530.97000	0.53097	561.980	9.63	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	999.34000	0.99934	951.28000	0.95128	999.340	10.07	0.39	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,211.66000	1.21166	1,156.48000	1.15648	1,211.660	10.24	0.45	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,627.97000	1.62797	1,719.45000	1.71945	1,627.970	10.38	0.52	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,002.25000	1.00225	1,069.83000	1.06983	1,002.250	10.98	0.36	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	909.01000	0.90901	972.32000	0.97232	909.010	11.10	0.33	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,698.44000	3.69844	3,590.07000	3.59007	3,698.440	11.69	0.78	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	6.58000	0.00658	7.76000	0.00776	6.580	14.08	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.85138	88.55078	10.88255	88.39554		10.92	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	447.14000	0.44714	428.61000	0.42861	447.140	10.25	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,304.54000	1.30454	1,260.04000	1.26004	1,304.540	10.51	0.34	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,949.72000	5.94972	5,835.92000	5.83592	5,949.720	12.22	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.96528	86.18090	10.99784	86.02261		10.87	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.07151	87.99212	11.10548	87.83086		10.45	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,419.01000	1.41901	1,377.52000	1.37752	1,419.010	9.86	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,790.32000	2.79032	2,723.17000	2.72317	2,790.320	10.26	0.45	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,344.86000	1.34486	1,385.07000	1.38507	1,344.860	11.96	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.20913	85.57137	11.24489	85.40610		10.29	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			11.20491	86.60408	11.24986	86.34562		13.02	0.00	55,080,194.88	636	158,829.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	53.93000	0.05393	48.21000	0.04821	53.930	11.77	0.03	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	332.45000	0.33245		302.57000	0.30257	332.450	11.94	0.15	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	475.56000	0.47556		435.20000	0.43520	475.560	12.08	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	540.91000	0.54091		496.03000	0.49603	540.910	12.14	0.22	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,435.18000	1.43518		1,339.89000	1.33989	1,435.180	12.72	0.43	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,769.37000	1.76937		1,659.08000	1.65908	1,769.370	12.90	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	734.96000	0.73496		811.84000	0.81184	734.960	13.88	0.24	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	653.05000	0.65305		723.57000	0.72357	653.050	13.99	0.22	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	229.18000	0.22918		260.53000	0.26053	229.180	14.90	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	58.60000	0.05860		68.69000	0.06869	58.600	15.97	0.03	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.32123	88.30991		11.36799	88.04634		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.43930	85.59054		11.48794	85.32172		13.38	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,743.61000	1.74361		1,665.31000	1.66531	1,743.610	12.59	0.32	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,848.25000	2.84825		2,737.78000	2.73778	2,848.250	12.99	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,374.73000	1.37473		1,439.97000	1.43997	1,374.730	15.00	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.55447	87.38914		11.60507	87.11503		12.96	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,117.19000	2.11719		2,033.30000	2.03330	2,117.190	12.33	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,192.17000	3.19217		3,080.40000	3.08040	3,192.170	12.64	0.44	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,431.42000	1.43142		1,490.04000	1.49004	1,431.420	15.01	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.68714	84.60930		11.73998	84.32900		12.54	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			11.44510	82.12237		11.49542	81.83086		14.01	0.00	49,273,422.00	600	63,174.00
R2037	On 04/05/2023	Bond Future	10.95	Call	727.43000	0.72743		662.96000	0.66296	727.430	13.17	0.27	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	871.11000	0.87111		796.89000	0.79689	871.110	13.28	0.31	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,064.83000	3.06483		2,889.37000	2.88937	3,064.830	14.48	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	894.05000	0.89405		991.16000	0.99116	894.050	14.75	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	31.94000	0.03194		38.48000	0.03848	31.940	17.31	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.56821	79.48253		11.62051	79.18528		15.24	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	615.15000	0.61515		572.88000	0.57288	615.150	14.03	0.17	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,636.90000	1.63690		1,544.71000	1.54471	1,636.900	14.31	0.35	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.68081	81.08932		11.73507	80.78615		14.45	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.78994	78.53740		11.84626	78.22815		14.83	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.92471	80.08613		11.98340	79.77002		13.64	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			11.53763	83.77849		11.59295	83.43327		14.88	0.00	29,573,806.97	353	51,460.00
R2040	On 04/05/2023	Bond Future	10.17	Call	58.95000	0.05895		50.94000	0.05094	58.950	13.44	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	361.68000	0.36168		321.11000	0.32111	361.680	13.73	0.15	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	601.80000	0.60180		539.98000	0.53998	601.800	13.96	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	784.09000	0.78409		707.71000	0.70771	784.090	14.11	0.27	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,905.89000	1.90589		1,759.12000	1.75912	1,905.890	14.85	0.48	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	967.66000	0.96766		1,080.51000	1.08051	967.660	15.87	0.27	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	287.51000	0.28751		331.92000	0.33192	287.510	17.17	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	88.77000	0.08877		105.46000	0.10546	88.770	18.31	0.03	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.65700	80.92083		11.71445	80.56881		16.24	0.00	0.00	0	99,201.00
R2040	On 02/11/2023	Bond Future			11.76594	82.55665		11.82548	82.19764		15.40	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.87145	79.78521		11.93318	79.41903		15.85	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.00060	81.35832		12.06485	80.98407		14.59	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			11.60450	80.11337		11.64424	79.86216		16.00	0.00	0.00	0	55,641.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,703.17000	1.70317		1,827.13000	1.82713	1,703.170	16.00	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,164.31000	1.16431		1,260.90000	1.26090	1,164.310	16.47	0.31	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	784.18000	0.78418		857.28000	0.85728	784.180	16.96	0.23	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.71917	77.30874		11.76041	77.05257		17.49	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,413.95000	3.41395		3,546.75000	3.54675	3,413.950	17.49	0.47	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,766.75000	2.76675		2,882.17000	2.88217	2,766.750	17.92	0.40	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			11.82363	78.87153		11.86632	78.61037		16.62	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.92468	76.14786		11.96890	75.88147		17.14	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.04762	77.64915		12.09363	77.37675		15.80	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			11.47973	79.34797		11.51383	79.12431		16.72	0.00	153,141,582.10	1,930	237,035.00
R2048	On 04/05/2023	Bond Future	10.40	Call	167.34000	0.16734		156.30000	0.15630	167.340	15.12	0.08	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	1,107.02000	1.10702		1,049.77000	1.04977	1,107.020	15.98	0.33	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.58062	80.91086		11.61596	80.68272		17.31	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.68182	78.10536		11.71841	77.87277		17.37	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.77987	79.74674		11.81776	79.50954		16.93	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.89031	76.87911		11.92970	76.63655		16.51	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			11.21910	67.20180		11.26382	66.97539		14.71	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	74.30000	0.07430		66.61000	0.06661	74.300	13.29	0.05	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	350.27000	0.35027		319.67000	0.31967	350.270	13.60	0.17	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,241.73000	2.24173		2,391.41000	2.39141	2,241.730	14.29	0.60	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	1,116.76000	1.11676		1,040.03000	1.04003	1,116.760	14.29	0.40	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,477.34000	2.47734		2,346.74000	2.34674	2,477.340	15.15	0.64	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	189.91000	0.18991		216.07000	0.21607	189.910	16.91	0.08	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.32363	68.52545		11.36995	68.29455		15.22	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	470.33000	0.47033		441.02000	0.44102	470.330	14.02	0.15	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,336.71000	1.33671		1,269.35000	1.26935	1,336.710	14.49	0.33	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.42630	66.75919		11.47427	66.52373		15.12	0.00	2,269,812.46	34	741.00
R209	On 01/02/2024	Bond Future			11.52215	68.16220		11.57178	67.92211		14.73	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.64073	66.35805		11.69235	66.11254		14.20	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	223.53992	223.53992		223.52978	223.52978			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.99704	227.99704		227.98662	227.98662			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.51519	229.51519		229.50529	229.50529			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.38751	234.38751		234.37815	234.37815			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.85744	235.85744		235.84575	235.84575			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	10.52061	82.87145		10.55005	82.73612		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.63071	84.50372		10.66151	84.36572		9.95	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.74373	82.65903		10.77596	82.51834		9.87	0.00	401,392,249.68	4,856	5,587.00
R213	On 01/02/2024	Bond Future	10.85304	84.39582		10.88677	84.25251		9.31	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.98579	82.50958		11.02137	82.36266		9.16	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	11.40338	64.18174		11.44249	63.97452		16.33	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.50208	65.44591		11.54254	65.23453		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.60118	63.46979		11.64301	63.25422		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.69696	64.80354		11.74020	64.58369		16.52	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.80523	62.78346		11.85008	62.55872		16.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>885,945,740.51</b>	<b>9,939</b>	<b>1 441 720.00</b>
<b>Grand Total:</b>											<b>885,945,740.51</b>	<b>9,939</b>	<b>1 441 720.00</b>