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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2023

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	880.78100	880.78100	880.78100	875.69500	875.69500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	898.36000	898.36000	898.36000	893.18000	893.18000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	916.79100	916.79100	916.79100	911.50800	911.50800				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	935.85300	935.85300	935.85300	930.46100	930.46100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.63900	954.63900	954.63900	949.13100	949.13100				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,010.98700	1,010.98700	1,010.98700	1,004.15100	1,004.15100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,031.16500	1,031.16500	1,031.16500	1,024.20100	1,024.20100				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,052.32100	1,052.32100	1,052.32100	1,045.21800	1,045.21800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,074.20200	1,074.20200	1,074.20200	1,066.95100	1,066.95100				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,095.76400	1,095.76400	1,095.76400	1,088.36000	1,088.36000				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	887.49000	887.49000	887.49000	882.61800	882.61800				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	905.20300	905.20300	905.20300	900.24100	900.24100				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.77500	923.77500	923.77500	918.71400	918.71400				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	942.98300	942.98300		937.81700	937.81700			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	961.91100	961.91100		956.63500	956.63500			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	12.03771	74.64404		12.11619	74.27398			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.18374	76.15240		12.26548	75.77505			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.33146	73.93782		12.41667	73.55273			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.48630	75.49172		12.57524	75.09854			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.65970	73.22476		12.75264	72.82340			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	12.42517	71.93840		12.48825	71.59159			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.55952	73.39251		12.62500	73.03894			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.69506	70.65331		12.76314	70.29248			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.82983	72.13820		12.90058	71.76979			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.98441	69.33643		13.05814	68.96031			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	874.70600	874.70600		869.85700	869.85700			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	892.16400	892.16400		887.22500	887.22500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	910.46800	910.46800		905.43100	905.43100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	929.39900	929.39900		924.25800	924.25800			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	948.05500	948.05500		942.80400	942.80400			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.32285	169.32285		169.06078	169.06078			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.01070	171.01070		170.74415	170.74415			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.55990	174.55990		174.28802	174.28802			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.45162	176.45162		176.17510	176.17510			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.02841	180.02841		179.74584	179.74584			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	121.15121	121.15121		121.35208	121.35208			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.59945	123.59945		123.80467	123.80467			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.84371	124.84371		125.05379	125.05379			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.46755	127.46755		127.68200	127.68200			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.70095	128.70095		128.92043	128.92043			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	116.29773	116.29773		115.78436	115.78436			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.64783	118.64783		118.12445	118.12445			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	119.69953	119.69953		119.16575	119.16575			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.21527	122.21527		121.67021	121.67021			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.24763	123.24763		122.69223	122.69223			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	129.97572	129.97572		129.19511	129.19511			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.65184	130.65184		129.85618	129.85618			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.36348	133.36348		132.55140	132.55140			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.16721	134.16721		133.33938	133.33938			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.88609	136.88609		136.04104	136.04104			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	112.83542	112.83542		113.10226	113.10226			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.11566	115.11566		115.38815	115.38815			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.42943	115.42943		115.70824	115.70824			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.85527	117.85527		118.14012	118.14012			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.12130	118.12130		118.41307	118.41307			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	115.58099	115.58099		115.37344	115.37344			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.74465	115.74465		115.53356	115.53356			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.14682	118.14682		117.93147	117.93147			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.40312	118.40312		118.18434	118.18434			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.80232	120.80232		120.57896	120.57896			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	327.11100	327.11100		326.44400	326.44400			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	333.71900	333.71900		333.04200	333.04200			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	340.64400	340.64400		339.95400	339.95400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	347.80300	347.80300		347.09800	347.09800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	354.86000	354.86000		354.13800	354.13800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.53500	92.46500		7.54500	92.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.67500	92.32500		7.82500	92.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.68500	92.31500		7.87000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.81500	92.18500		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.82500	92.17500		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.83500	92.16500		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.84000	92.16000		8.12000	91.88000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.77500	92.22500		8.12500	91.87500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.72500	92.27500		8.04500	91.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.61500	92.38500		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.56500	92.43500		7.86000	92.14000			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			7.51500	92.48500		7.78500	92.21500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.43073	110.32926		8.58367	109.84343		4.33	0.00	389,020,970.76	3,526	96,939.00
R186	On 04/05/2023	Bond Future	8.36	Call	552.04000	0.55204		378.96000	0.37896	552.040	3.96	0.45	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	777.67000	0.77767		1,090.42000	1.09042	777.670	3.96	0.55	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.46078	107.22700		8.62712	106.73175		4.59	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.47204	109.42780		8.65393	108.92257		4.27	0.00	9,629,646.40	88	1,387.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,656.26000	2.65626		2,327.98000	2.32798	2,656.260	4.46	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	244.83000	0.24483		312.68000	0.31268	244.830	5.12	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.47424	106.39686		8.67445	105.88111		4.07	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.51145	108.52678		8.73368	108.00038		3.65	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.28952	336.28952		335.96892	335.96892			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.04466	334.04466		333.71923	333.71923			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.97779	340.97779		340.64598	340.64598			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			252.56361	252.56361		251.79062	251.79062			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.86566	252.86566		252.07773	252.07773			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.11366	258.11366		257.30981	257.30981			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.61485	258.61485		257.79664	257.79664			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.85577	263.85577		263.02030	263.02030			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			10.07660	92.16799		10.23246	91.47057		8.25	0.00	28,111,236.95	305	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	16.55000	0.01655		8.59000	0.00859	16.550	6.59	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	243.59000	0.24359		153.31000	0.15331	243.590	7.06	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	342.34000	0.34234		222.87000	0.22287	342.340	7.20	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	495.76000	0.49576		335.32000	0.33532	495.760	7.38	0.31	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	917.85000	0.91785		664.10000	0.66410	917.850	7.78	0.46	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,097.18000	2.09718		1,668.46000	1.66846	2,097.180	8.57	0.70	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,889.65000	2.88965		2,384.94000	2.38494	2,889.650	8.99	0.80	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	81.79000	0.08179		142.82000	0.14282	81.790	10.18	0.05	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	43.87000	0.04387		80.41000	0.08041	43.870	10.62	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	17.34000	0.01734		33.99000	0.03399	17.340	11.28	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	4.72000	0.00472		10.30000	0.01030	4.720	11.61	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	3.69000	0.00369		8.23000	0.00823	3.690	11.61	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.18213	90.00106		10.34620	89.28994		8.77	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,494.06000	2.49406	2,117.93000	2.11793	2,494.060	8.89	0.59	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,183.84000	3.18384	2,749.99000	2.74999	3,183.840	9.10	0.66	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	100.10000	0.10010	139.22000	0.13922	100.100	10.69	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	58.38000	0.05838	83.51000	0.08351	58.380	10.69	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.27427	91.84845	10.44691	91.12288		8.34	0.00	0.00	0	54.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,153.98000	1.15398	952.92000	0.95292	1,153.980	7.95	0.32	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,974.18000	1.97418	1,676.14000	1.67614	1,974.180	8.09	0.46	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	793.26000	0.79326	963.92000	0.96392	793.260	9.23	0.20	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.37059	89.75282	10.55276	89.01218		8.28	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,339.98000	1.33998	1,125.75000	1.12575	1,339.980	7.82	0.32	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,896.25000	1.89625	1,620.82000	1.62082	1,896.250	7.95	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,149.21000	2.14921	1,849.07000	1.84907	2,149.210	8.01	0.44	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,450.01000	1.45001	1,691.46000	1.69146	1,450.010	8.92	0.29	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	839.40000	0.83940	994.10000	0.99410	839.400	9.58	0.18	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.49721	91.54912	10.68979	90.79337		7.73	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			10.67296	87.16375	10.80256	86.50205		10.28	0.00	254,256,658.75	2,917	176,353.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	47.05000	0.04705	29.18000	0.02918	47.050	7.99	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	64.04000	0.06404	40.52000	0.04052	64.040	8.11	0.06	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	166.12000	0.16612	112.15000	0.11215	166.120	8.53	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	484.89000	0.48489	354.55000	0.35455	484.890	9.17	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	948.94000	0.94894	732.73000	0.73273	948.940	9.74	0.42	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,177.95000	1.17795	926.13000	0.92613	1,177.950	9.96	0.47	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,286.12000	1.28612	1,668.34000	1.66834	1,286.120	10.13	0.48	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	737.42000	0.73742	1,005.26000	1.00526	737.420	10.88	0.31	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	659.20000	0.65920	907.30000	0.90730	659.200	11.02	0.29	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,845.42000	3.84542	3,345.69000	3.34569	3,845.420	11.71	0.83	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	2.41000	0.00241	5.08000	0.00508	2.410	14.45	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.78072	88.90408	10.91599	88.22940		10.91	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	454.46000	0.45446	371.03000	0.37103	454.460	10.31	0.16	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,302.70000	1.30270	1,102.72000	1.10272	1,302.700	10.34	0.35	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,106.35000	6.10635	5,590.98000	5.59098	6,106.350	11.94	0.81	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.88592	86.56832	11.02726	85.87992		10.94	0.00	0.00	0	47.00	
R2032	On 01/02/2024	Bond Future			10.99256	88.36843	11.14036	87.66570		10.34	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,451.73000	1.45173	1,266.30000	1.26630	1,451.730	9.77	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,804.76000	2.80476	2,504.49000	2.50449	2,804.760	9.97	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,135.54000	1.13554	1,295.89000	1.29589	1,135.540	11.63	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.12124	85.97936	11.27608	85.26229		10.26	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			11.23958	86.40463	11.31765	85.95792		12.85	0.00	308,723,742.99	3,573	151,630.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	22.23000	0.02223	19.49000	0.01949	22.230	11.61	0.02	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	203.35000	0.20335		176.49000	0.17649	203.350	11.77	0.11	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	312.53000	0.31253		272.18000	0.27218	312.530	11.91	0.16	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	364.49000	0.36449		317.93000	0.31793	364.490	11.96	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,151.29000	1.15129		1,023.71000	1.02371	1,151.290	12.55	0.40	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,466.91000	1.46691		1,312.11000	1.31211	1,466.910	12.73	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	614.43000	0.61443		765.56000	0.76556	614.430	13.73	0.23	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	536.51000	0.53651		674.51000	0.67451	536.510	13.84	0.21	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	158.84000	0.15884		216.17000	0.21617	158.840	14.77	0.07	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	31.76000	0.03176		47.83000	0.04783	31.760	15.85	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.35320	88.12958		11.43435	87.67427		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.46778	85.43299		11.55221	84.96837		13.51	0.00	0.00	0	30.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,641.45000	1.64145		1,520.60000	1.52060	1,641.450	12.69	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,721.28000	2.72128		2,546.00000	2.54600	2,721.280	13.10	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,366.06000	1.36606		1,490.04000	1.49004	1,366.060	15.17	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.58761	87.20947		11.67557	86.73520		12.89	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,945.25000	1.94525		1,814.35000	1.81435	1,945.250	12.17	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,955.75000	2.95575		2,777.11000	2.77711	2,955.750	12.38	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,335.32000	1.33532		1,442.57000	1.44257	1,335.320	14.70	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.71721	84.44962		11.80885	83.96563		12.61	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			11.49933	81.80828		11.57235	81.38821		13.83	0.00	51,621,024.68	631	63,205.00
R2037	On 04/05/2023	Bond Future	10.95	Call	491.94000	0.49194		437.26000	0.43726	491.940	12.98	0.22	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	610.71000	0.61071		544.10000	0.54410	610.710	13.09	0.26	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,658.00000	2.65800		2,439.12000	2.43912	2,658.000	14.30	0.65	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	796.79000	0.79679		965.48000	0.96548	796.790	14.58	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	16.38000	0.01638		25.33000	0.02533	16.380	17.18	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.62072	79.18409		11.69657	78.75589		15.25	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	495.15000	0.49515		451.60000	0.45160	495.150	13.99	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,425.04000	1.42504		1,316.77000	1.31677	1,425.040	14.28	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.73086	80.80961		11.80956	80.37271		14.59	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.84518	78.23407		11.92696	77.78813		14.51	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.97802	79.79892		12.06309	79.34377		13.54	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			11.66372	82.99497		11.72136	82.64072		14.71	0.00	277,618,174.65	3,345	50,271.00
R2040	On 04/05/2023	Bond Future	10.17	Call	16.51000	0.01651		16.00000	0.01600	16.510	13.27	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	151.88000	0.15188		141.30000	0.14130	151.880	13.25	0.08	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	293.90000	0.29390		272.21000	0.27221	293.900	13.46	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	413.90000	0.41390		382.93000	0.38293	413.900	13.60	0.18	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,277.81000	1.27781		1,186.24000	1.18624	1,277.810	14.25	0.41	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	940.88000	0.94088		1,100.95000	1.10095	940.880	15.26	0.30	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	231.93000	0.23193		294.33000	0.29433	231.930	16.60	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	57.50000	0.05750		79.07000	0.07907	57.500	17.76	0.03	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.78430	80.14402		11.84413	79.78295		16.26	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			11.89371	81.78930		11.95574	81.42089		15.57	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.00713	78.98380		12.07153	78.60779		15.01	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.13764	80.56338		12.20458	80.17958		13.83	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			11.78207	79.00130		11.81921	78.77205		15.79	0.00	129,404,129.40	1,638	57,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,981.57000	1.98157		2,152.72000	2.15272	1,981.570	15.79	0.50	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,327.04000	1.32704		1,469.20000	1.46920	1,327.040	16.27	0.38	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	867.16000	0.86716		980.18000	0.98018	867.160	16.77	0.27	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.90001	76.19586		11.93853	75.96227		17.50	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,748.88000	3.74888		3,906.18000	3.90618	3,748.880	17.08	0.52	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,021.62000	3.02162		3,162.34000	3.16234	3,021.620	17.50	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.00701	77.76008		12.04692	77.52175		16.78	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.11776	74.99600		12.15917	74.75274		16.22	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.24437	76.49565		12.28739	76.24734		14.96	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			11.64328	78.28541		11.69044	77.98374		16.47	0.00	17,535,931.84	224	239,836.00
R2048	On 04/05/2023	Bond Future	10.40	Call	52.32000	0.05232		51.71000	0.05171	52.320	14.87	0.03	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	573.48000	0.57348		545.40000	0.54540	573.480	15.33	0.23	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.74680	79.84830		11.79564	79.54088		17.27	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.85020	77.04522		11.90082	76.73153		17.50	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.95726	78.64730		12.00979	78.32707		15.98	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.07074	75.77914		12.12525	75.45234		15.61	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			11.26422	66.97337		11.34208	66.58175		14.54	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	32.48000	0.03248		28.30000	0.02830	32.480	13.11	0.03	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	215.55000	0.21555		187.34000	0.18734	215.550	13.41	0.13	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,214.08000	2.21408		2,507.63000	2.50763	2,214.080	14.11	0.64	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	860.68000	0.86068		762.61000	0.76261	860.680	14.11	0.36	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,159.10000	2.15910		1,960.26000	1.96026	2,159.100	14.99	0.63	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	134.72000	0.13472		183.55000	0.18355	134.720	16.78	0.07	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.36673	68.31056		11.44733	67.91131		15.23	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	380.43000	0.38043		343.00000	0.34300	380.430	13.98	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,134.98000	1.13498		1,038.74000	1.03874	1,134.980	14.21	0.31	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.46671	66.56076		11.55020	66.15339		15.27	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.56708	67.94479		11.65359	67.52897		14.63	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.68341	66.15497		11.77319	65.73059		14.34	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	224.44043		224.44043		223.96669	223.96669			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.97596		228.97596		228.49321	228.49321			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.58184		230.58184		230.09037	230.09037			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.42791		235.42791		234.92615	234.92615			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.98252		236.98252		236.47241	236.47241			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	10.45885		83.15627		10.60379	82.48983		9.59	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.56118		84.81635		10.71273	84.13687		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.66511		83.00351		10.82378	82.31016		9.93	0.00	100,683,257.63	1,213	4,560.00
R213	On 01/02/2024	Bond Future	10.77480		84.72946		10.94125	84.02172		9.35	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.89820		82.87268		11.07289	82.15050		9.24	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	11.50067		63.66821		11.56302	63.34252		16.12	0.00	327,700,276.87	5,147	17,967.00
R214	On 03/08/2023	Bond Future	11.59941		64.93930		11.66387	64.60727		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.69804		62.97239		11.76470	62.63364		17.09	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.79996		64.28183		11.86898	63.93602		15.62	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.90832		62.26876		11.97978	61.91585		15.19	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 :												1,894,305,050.92	22,607	1 424 431.00
Grand Total:												1,894,305,050.92	22,607	1 424 431.00