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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2023

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	880.14300	880.14300	880.14300	880.91800	880.91800				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	897.70500	897.70500	897.70500	898.49800	898.49800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	916.12100	916.12100	916.12100	916.93100	916.93100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	935.16900	935.16900	935.16900	935.99600	935.99600				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	953.94500	953.94500	953.94500	954.78700	954.78700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.79200	1,004.79200	1,004.79200	1,011.09800	1,011.09800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.84000	1,024.84000	1,024.84000	1,031.27500	1,031.27500				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,045.86400	1,045.86400	1,045.86400	1,052.43200	1,052.43200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.61000	1,067.61000	1,067.61000	1,074.31500	1,074.31500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.04600	1,089.04600	1,089.04600	1,095.88300	1,095.88300				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	880.12000	880.12000	880.12000	886.96900	886.96900				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	897.68100	897.68100	897.68100	904.66900	904.66900				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	916.09600	916.09600	916.09600	923.22800	923.22800				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	935.14400	935.14400		942.42500	942.42500			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	953.92000	953.92000		961.34500	961.34500			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	12.18959	73.93016		12.04630	74.60341			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34218	75.42337		12.19273	76.11076			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.49676	73.19328		12.34086	73.89520			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.65885	74.73154		12.49610	75.44825			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.83974	72.44997		12.66989	73.18061			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	12.64351	70.74969		12.45424	71.77823			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.78653	72.17902		12.58975	73.22892			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.93128	69.41428		12.72651	70.48624			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.07538	70.87314		12.86251	71.96763			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.24007	68.04650		13.01841	69.16257			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	867.53500	867.53500		874.23000	874.23000			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	884.84500	884.84500		891.67600	891.67600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	902.99700	902.99700		909.96900	909.96900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	921.77200	921.77200		928.89000	928.89000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	940.28000	940.28000		947.53800	947.53800			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.40027	169.40027		169.39996	169.39996			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.08786	171.08786		171.08885	171.08885			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.63789	174.63789		174.63946	174.63946			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.53094	176.53094		176.53255	176.53255			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.11120	180.11120		180.11145	180.11145			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	121.77437	121.77437		121.52786	121.52786			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	124.23394	124.23394		123.98335	123.98335			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.49068	125.49068		125.23537	125.23537			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.12810	128.12810		127.86738	127.86738			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.37594	129.37594		129.10895	129.10895			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	116.41472	116.41472		116.19938	116.19938			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.76596	118.76596		118.54723	118.54723			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	119.81945	119.81945		119.59658	119.59658			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.33759	122.33759		122.11007	122.11007			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.37354	123.37354		123.14034	123.14034			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	129.37338	129.37338		129.35930	129.35930			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.03593	130.03593		130.02241	130.02241			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.73414	132.73414		132.72091	132.72091			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.52435	133.52435		133.51094	133.51094			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.23162	136.23162		136.21682	136.21682			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	113.15944	113.15944		113.14686	113.14686			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.44492	115.44492		115.43299	115.43299			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.76467	115.76467		115.75301	115.75301			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.19779	118.19779		118.18568	118.18568			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.47147	118.47147		118.45817	118.45817			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	116.31256	116.31256		116.29993	116.29993			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.48972	116.48972		116.47780	116.47780			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.90688	118.90688		118.89507	118.89507			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.17868	119.17868		119.16675	119.16675			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.59496	121.59496		121.58168	121.58168			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	327.51900	327.51900		327.40700	327.40700			0.00	6,550,380.00	2	654.00
IGOV	On 03/08/2023	Index Future	334.13300	334.13300		334.02100	334.02100			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	341.06600	341.06600		340.95100	340.95100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	348.23400	348.23400		348.11700	348.11700			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	355.30100	355.30100		355.18100	355.18100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.51700	92.48300		7.51500	92.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.63500	92.36500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.65500	92.34500		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.71500	92.28500		7.76500	92.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.71500	92.28500		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.70000	92.30000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.70000	92.30000		7.79000	92.21000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.63000	92.37000		7.73500	92.26500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.56000	92.44000		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.42000	92.58000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.38000	92.62000		7.45000	92.55000			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			7.32000	92.68000		7.38500	92.61500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.43876	110.30368		8.43537	110.31448		4.33	0.00	0.00	0	96,939.00
R186	On 04/05/2023	Bond Future	8.36	Call	528.01000	0.52801		539.14000	0.53914	528.010	3.96	0.44	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	779.22000	0.77922		779.55000	0.77955	779.220	3.96	0.56	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.46992	107.19971		8.46593	107.21162		4.59	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.48223	109.39942		8.47771	109.41200		4.27	0.00	151,736,995.54	1,387	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,630.77000	2.63077		2,642.40000	2.64240	2,630.770	4.46	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	244.34000	0.24434		244.77000	0.24477	244.340	5.12	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.48548	106.36782		8.48049	106.38071		4.07	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.52343	108.49831		8.51826	108.51059		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			336.34947	336.34947		336.34888	336.34888			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.10211	334.10211		334.10414	334.10414			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.03489	341.03489		341.03812	341.03812			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			252.59808	252.59808		252.57225	252.57225			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.89792	252.89792		252.87350	252.87350			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.14554	258.14554		258.12149	258.12149			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.64676	258.64676		258.62218	258.62218			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.89110	263.89110		263.86402	263.86402			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			10.10241	92.05203		10.06505	92.21995		8.25	0.00	0.00	0	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	12.54000	0.01254		16.52000	0.01652	12.540	6.59	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	210.94000	0.21094		246.90000	0.24690	210.940	7.06	0.17	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	301.38000	0.30138		347.23000	0.34723	301.380	7.20	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	444.14000	0.44414		503.07000	0.50307	444.140	7.38	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	845.37000	0.84537		931.31000	0.93131	845.370	7.78	0.44	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,996.08000	1.99608		2,123.99000	2.12399	1,996.080	8.57	0.69	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,780.15000	2.78015		2,922.94000	2.92294	2,780.150	8.99	0.79	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	80.51000	0.08051		75.42000	0.07542	80.510	10.18	0.05	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	42.46000	0.04246		39.98000	0.03998	42.460	10.62	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	16.33000	0.01633		15.53000	0.01553	16.330	11.28	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	4.29000	0.00429		4.12000	0.00412	4.290	11.61	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	3.33000	0.00333		3.20000	0.00320	3.330	11.61	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.20954	89.88176		10.17003	90.05379		8.77	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,410.97000	2.41097		2,518.24000	2.51824	2,410.970	8.89	0.58	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,091.86000	3.09186		3,212.46000	3.21246	3,091.860	9.10	0.66	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	101.25000	0.10125		96.21000	0.09621	101.250	10.69	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	58.90000	0.05890		55.86000	0.05586	58.900	10.69	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.30322	91.72627		10.26156	91.90216		8.34	0.00	4,953,218.58	54	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,107.06000	1.10706		1,166.56000	1.16656	1,107.060	7.95	0.31	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,909.03000	1.90903		1,993.67000	1.99367	1,909.030	8.09	0.45	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	809.91000	0.80991		778.44000	0.77844	809.910	9.23	0.21	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.40114	89.62808		10.35718	89.80765		8.28	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,292.88000	1.29288		1,354.09000	1.35409	1,292.880	7.82	0.32	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,837.71000	1.83771		1,914.71000	1.91471	1,837.710	7.95	0.40	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,086.20000	2.08620		2,169.45000	2.16945	2,086.200	8.01	0.44	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,478.74000	1.47874		1,430.09000	1.43009	1,478.740	8.92	0.30	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	855.69000	0.85569		826.18000	0.82618	855.690	9.58	0.19	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.52925	91.42283		10.48298	91.60528		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			10.73924	86.82451		10.67161	87.17068		10.28	0.00	3,125,682.36	36	172,538.00
R2032	On 04/05/2023	Bond Future	9.80	Call	30.31000	0.03031		45.01000	0.04501	30.310	7.99	0.03	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	42.40000	0.04240		61.52000	0.06152	42.400	8.11	0.04	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	119.52000	0.11952		161.51000	0.16151	119.520	8.53	0.09	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	382.41000	0.38241		477.14000	0.47714	382.410	9.17	0.23	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	791.09000	0.79109		939.74000	0.93974	791.090	9.74	0.37	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	999.05000	0.99905		1,168.63000	1.16863	999.050	9.96	0.43	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,430.80000	1.43080		1,269.94000	1.26994	1,430.800	10.13	0.52	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	823.78000	0.82378		723.03000	0.72303	823.780	10.88	0.34	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	736.56000	0.73656		645.35000	0.64535	736.560	11.02	0.32	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,548.16000	3.54816		3,841.70000	3.84170	3,548.160	11.71	0.81	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	2.48000	0.00248		2.15000	0.00215	2.480	14.45	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.85013	88.55702		10.77937	88.91085		10.91	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	393.85000	0.39385		450.71000	0.45071	393.850	10.31	0.14	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,170.98000	1.17098		1,297.61000	1.29761	1,170.980	10.34	0.33	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,815.06000	5.81506		6,105.49000	6.10549	5,815.060	11.94	0.80	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.95854	86.21372		10.88453	86.57513		10.94	0.00	4,052,044.84	47	0.00
R2032	On 01/02/2024	Bond Future			11.06851	88.00638		10.99111	88.37536		10.34	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,338.91000	1.33891		1,449.44000	1.44944	1,338.910	9.77	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,629.33000	2.62933		2,802.90000	2.80290	2,629.330	9.97	0.45	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,200.98000	1.20098		1,130.00000	1.13000	1,200.980	11.63	0.21	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.20057	85.61100		11.11967	85.98667		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			11.39777	85.50294		11.23828	86.41210		12.85	0.00	0.00	0	151,105.00
R2035	On 04/05/2023	Bond Future	9.85	Call	9.37000	0.00937		20.87000	0.02087	9.370	11.61	0.01	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	10.42	Call	111.15000	0.11115		197.18000	0.19718	111.150	11.77	0.07	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	180.82000	0.18082		304.72000	0.30472	180.820	11.91	0.10	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	215.27000	0.21527		356.06000	0.35606	215.270	11.96	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	796.76000	0.79676		1,139.00000	1.13900	796.760	12.55	0.32	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,050.34000	1.05034		1,454.47000	1.45447	1,050.340	12.73	0.38	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	821.18000	0.82118		599.62000	0.59962	821.180	13.73	0.29	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	720.83000	0.72083		522.60000	0.52260	720.830	13.84	0.26	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	220.74000	0.22074		151.96000	0.15196	220.740	14.77	0.10	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	44.90000	0.04490		29.60000	0.02960	44.900	15.85	0.02	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.51792	87.20899		11.35188	88.13702		13.43	0.00	0.00	0	6,761.00	
R2035	On 02/11/2023	Bond Future			11.63927	84.49305		11.46643	85.44045		13.51	0.00	2,027,833.20	24	6.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,355.27000	1.35527		1,637.21000	1.63721	1,355.270	12.69	0.27	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	2,316.92000	2.31692		2,716.98000	2.71698	2,316.920	13.10	0.39	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,569.05000	1.56905		1,357.93000	1.35793	1,569.050	15.17	0.24	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			11.76630	86.24995		11.58621	87.21705		12.89	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	1,645.86000	1.64586		1,942.16000	1.94216	1,645.860	12.17	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	2,554.76000	2.55476		2,952.83000	2.95283	2,554.760	12.38	0.39	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,515.75000	1.51575		1,328.87000	1.32887	1,515.750	14.70	0.21	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.90313	83.47181		11.71570	84.45763		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			11.65713	80.90457		11.51327	81.72783		13.83	0.00	21,844,233.90	270	62,814.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	303.81000	0.30381		463.33000	0.46333	303.810	12.98	0.15	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	388.35000	0.38835		577.88000	0.57788	388.350	13.09	0.19	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,070.15000	2.07015		2,589.92000	2.58992	2,070.150	14.30	0.58	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,047.90000	1.04790		804.70000	0.80470	1,047.900	14.58	0.35	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	23.19000	0.02319		15.86000	0.01586	23.190	17.18	0.01	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.78491	78.26146		11.63525	79.10180		15.25	0.00	0.00	0	74,072.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	365.79000	0.36579		477.93000	0.47793	365.790	13.99	0.11	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,131.32000	1.13132		1,389.75000	1.38975	1,131.320	14.28	0.28	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			11.90135	79.86761		11.74596	80.72550		14.59	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			12.02238	77.27250		11.86086	78.14828		14.51	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.16210	78.81891		11.99429	79.71157		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			11.87767	81.69225		11.67767	82.90901		14.71	0.00	40,846,125.00	500	51,771.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	5.18000	0.00518		14.39000	0.01439	5.180	13.27	0.00	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	64.77000	0.06477		139.14000	0.13914	64.770	13.25	0.04	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	139.77000	0.13977		273.27000	0.27327	139.770	13.46	0.08	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	208.65000	0.20865		387.78000	0.38778	208.650	13.60	0.11	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	786.48000	0.78648		1,226.24000	1.22624	786.480	14.25	0.30	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,361.85000	1.36185		950.80000	0.95080	1,361.850	15.26	0.40	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	361.51000	0.36151		231.58000	0.23158	361.510	16.60	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	93.25000	0.09325		56.49000	0.05649	93.250	17.76	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.00674	78.81440		11.79882	80.05615		16.26	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			12.12450	80.43196		11.90879	81.69949		15.57	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.24685	77.59820		12.02278	78.89216		15.01	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.38656	79.15086		12.15386	80.47011		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			12.00631	77.63445		11.80626	78.85186		15.79	0.00	19,408,612.50	250	62,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,716.51000	2.71651	2,039.87000	2.03987	2,716.510	15.79	0.62	0.00	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,884.13000	1.88413	1,366.66000	1.36666	1,884.130	16.27	0.49	0.00	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,270.22000	1.27022	892.44000	0.89244	1,270.220	16.77	0.37	0.00	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.13304	74.80087		11.92516	76.04321		17.50	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,504.97000	4.50497	3,818.04000	3.81804	4,504.970	17.08	0.59	0.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,672.11000	3.67211	3,079.19000	3.07919	3,672.110	17.50	0.52	0.00	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.24865	76.33608		12.03309	77.60420		16.78	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.36862	73.54232		12.14482	74.83689		16.22	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.50475	75.01366		12.27242	76.33359		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			11.87817	76.80332		11.67271	78.09691		16.47	0.00	0.00	0	242,236.00
R2048	On 04/05/2023	Bond Future	10.40	Call	17.65000	0.01765	44.02000	0.04402	17.650	14.87	0.01	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	287.63000	0.28763	519.53000	0.51953	287.630	15.33	0.13	0.00	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.99051	78.33579		11.77734	79.65581		17.27	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.10298	75.50131		11.88187	76.84869		17.50	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.21968	77.07124		11.99013	78.44664		15.98	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.34291	74.17228		12.10479	75.57470		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			11.41716	66.20717		11.27316	66.92824		14.54	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	14.77000	0.01477	29.46000	0.02946	14.770	13.11	0.01	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	122.73000	0.12273	202.98000	0.20298	122.730	13.41	0.08	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,708.66000	2.70866	2,230.05000	2.23005	2,708.660	14.11	0.72	0.00	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	589.06000	0.58906	831.52000	0.83152	589.060	14.11	0.28	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,674.74000	1.67474	2,116.79000	2.11679	1,674.740	14.99	0.56	0.00	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	184.73000	0.18473	132.38000	0.13238	184.730	16.78	0.09	0.00	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.52530	67.52826		11.37603	68.26432		15.23	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	280.39000	0.28039	369.97000	0.36997	280.390	13.98	0.10	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	899.18000	0.89918	1,113.46000	1.11346	899.180	14.21	0.26	0.00	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.63108	65.76207		11.47636	66.51349		15.27	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.73742	67.12948		11.57708	67.89654		14.63	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.85997	65.32397		11.69375	66.10590		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	224.45257		224.45257		224.44345	224.44345			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.98598		228.98598		228.97844	228.97844			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.59063		230.59063		230.58378	230.58378			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.43697		235.43697		235.42994	235.42994			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.99356		236.99356		236.98450	236.98450			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	10.50013		82.96576		10.45252	83.18553		9.59	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.60455		84.62117		10.55460	84.84601		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.71062		82.80388		10.65825	83.03366		9.93	0.00	58,293,931.52	704	3,702.00
R213	On 01/02/2024	Bond Future	10.82255		84.52564		10.76761	84.76021		9.35	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.94808		82.66566		10.89060	82.90428		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	11.72018		62.53322		11.53011	63.51410		16.12	0.00	0.00	0	17,967.00
R214	On 03/08/2023	Bond Future	11.82666		63.78094		11.62990	64.78190		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.93323		61.78994		11.72959	62.81170		17.09	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.04353		63.07479		11.83263	64.11776		15.62	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.16031		61.03818		11.94209	62.10159		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 :												312,839,057.44	3,274	1 426 229.00
Grand Total:												312,839,057.44	3,274	1 426 229.00