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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2023

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	882.89200	882.89200	882.08200	882.08200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	900.51500	900.51500	899.69100	899.69100				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	918.77800	918.77800	917.93700	917.93700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	937.77900	937.77900	936.92100	936.92100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	956.67200	956.67200	955.79500	955.79500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,014.42600	1,014.42600	1,012.58300	1,012.58300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,034.67300	1,034.67300	1,032.79700	1,032.79700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,055.65700	1,055.65700	1,053.74300	1,053.74300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,077.48900	1,077.48900	1,075.53600	1,075.53600				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,099.19700	1,099.19700	1,097.20200	1,097.20200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	888.94000	888.94000	887.73400	887.73400				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	906.68300	906.68300	905.45500	905.45500				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	925.07100	925.07100	923.81900	923.81900				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	944.20200	944.20200		942.92400	942.92400			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	963.22500	963.22500		961.91900	961.91900			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	12.00278	74.80956		12.02479	74.70520			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.14739	76.32106		12.17028	76.21479			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.29750	74.09207		12.32136	73.98365			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.45271	75.64096		12.47761	75.53029			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.62312	73.38356		12.64917	73.27043			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	12.38029	72.18685		12.44810	71.81201			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.51295	73.64575		12.58335	73.26350			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.64993	70.89419		12.72314	70.50411			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.78444	72.37626		12.86052	71.97800			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.93590	69.58574		13.01515	69.17921			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	876.18400	876.18400		874.99600	874.99600			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	893.67200	893.67200		892.46400	892.46400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	911.79600	911.79600		910.56400	910.56400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	930.65300	930.65300		929.39500	929.39500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	949.40300	949.40300		948.11700	948.11700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.77902	169.77902		169.50642	169.50642			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.46845	171.46845		171.19106	171.19106			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.98628	174.98628		174.70321	174.70321			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.86015	176.86015		176.57218	176.57218			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.45968	180.45968		180.16545	180.16545			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	122.47610	122.47610		121.99664	121.99664			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	124.95069	124.95069		124.46189	124.46189			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.18921	126.18921		125.69081	125.69081			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.82729	128.82729		128.31849	128.31849			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.09259	130.09259		129.57405	129.57405			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	116.03669	116.03669		115.42545	115.42545			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.38108	118.38108		117.75784	117.75784			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	119.39425		119.39425		118.75858	118.75858			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.89032		121.89032		121.24129	121.24129			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.91979		122.91979		122.25819	122.25819			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	129.56493		129.56493		128.32929	128.32929			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.22423		130.22423		128.96430	128.96430			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.89600		132.89600		131.61018	131.61018			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.66684		133.66684		132.35531	132.35531			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.38654		136.38654		135.04800	135.04800			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	114.24677		114.24677		112.54049	112.54049			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	116.55522		116.55522		114.81474	114.81474			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.86454		116.86454		115.08895	115.08895			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.30772		119.30772		117.49498	117.49498			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.60307		119.60307		117.75471	117.75471			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	116.24344		116.24344		115.52626	115.52626			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.41050		116.41050		115.67938	115.67938			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.79893		118.79893		118.05269	118.05269			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.04637		119.04637		118.28585	118.28585			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.46868		121.46868		120.69216	120.69216			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
I GOV	On 04/05/2023	Index Future	328.33400		328.33400		326.22100	326.22100			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	334.96800		334.96800		332.81300	332.81300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.84000		341.84000		339.64100	339.64100			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.98600		348.98600		346.74200	346.74200			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	356.09300		356.09300		353.80200	353.80200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69500		92.30500		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71500		92.28500		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.78000		92.22000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.80500		92.19500		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.78000		92.22000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.78500		92.21500		7.75000	92.25000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.64000		92.36000		7.61500	92.38500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.53500		92.46500		7.52500	92.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.43500		92.56500		7.38500	92.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.34000		92.66000		7.25500	92.74500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.33000		92.67000		7.29000	92.71000			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 19/03/2025	Jibar Tradeable Future			7.48000	92.52000		7.42500	92.57500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.37687	110.50102		8.39301	110.44951		4.92	0.00	14,033,629.54	127	100,530.00
R186	On 04/05/2023	Bond Future	8.36	Call	685.06000	0.68506	668.46000	0.66846	685.060	4.76	0.49	0.00	0	200.00	
R186	On 04/05/2023	Bond Future	8.36	Put	738.93000	0.73893	773.84000	0.77384	738.930	4.76	0.51	0.00	0	200.00	
R186	On 03/08/2023	Bond Future			8.40234	107.40169	8.41980	107.34946		5.16	0.00	0.00	0	0.00	
R186	On 02/11/2023	Bond Future			8.41747	109.57998	8.43656	109.52671		4.69	0.00	0.00	0	0.00	
R186	On 02/11/2023	Bond Future	9.15	Call	2,893.66000	2.89366	2,860.43000	2.86043	2,893.660	5.00	0.69	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	295.76000	0.29576	304.50000	0.30450	295.760	5.64	0.12	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.41885	106.54012	8.43986	106.48575		4.38	0.00	0.00	0	0.00	
R186	On 02/05/2024	Bond Future			8.44609	108.68224	8.46949	108.62655		3.88	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	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R197	On 04/05/2023	Bond Future			336.75584	336.75584	336.46263	336.46263		0.00	0.00	0.00	0	309.00	
R197	On 03/08/2023	Bond Future			334.48043	334.48043	334.18235	334.18235		0.00	0.00	0.00	0	0.00	
R197	On 02/11/2023	Bond Future			341.34263	341.34263	341.03847	341.03847		0.00	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	0.00	0	0.00	
R202	On 04/05/2023	Bond Future			252.66561	252.66561	251.35258	251.35258		0.00	0.00	0.00	0	4,960.00	
R202	On 03/08/2023	Bond Future			252.94793	252.94793	251.60921	251.60921		0.00	0.00	0.00	0	460.00	
R202	On 02/11/2023	Bond Future			258.13753	258.13753	256.77123	256.77123		0.00	0.00	0.00	0	0.00	
R202	On 01/02/2024	Bond Future			258.59136	258.59136	257.19888	257.19888		0.00	0.00	0.00	0	0.00	
R202	On 02/05/2024	Bond Future			263.85334	263.85334	262.43176	262.43176		0.00	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	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future			10.00022	92.51227	10.03215	92.36815		8.52	0.00	4,625,613.50	50	88,358.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	7.94000	0.00794	7.00000	0.00700	7.940	6.19	0.01	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	235.18000	0.23518	215.05000	0.21505	235.180	6.98	0.20	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	347.38000	0.34738	319.94000	0.31994	347.380	7.20	0.26	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	522.85000	0.52285	485.36000	0.48536	522.850	7.47	0.34	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	997.29000	0.99729	937.90000	0.93790	997.290	7.97	0.51	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,280.45000	2.28045	2,183.39000	2.18339	2,280.450	8.88	0.76	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,119.25000	3.11925	3,007.19000	3.00719	3,119.250	9.35	0.84	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	46.29000	0.04629	54.85000	0.05485	46.290	10.63	0.03	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	22.84000	0.02284	27.58000	0.02758	22.840	11.08	0.02	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	7.97000	0.00797	9.89000	0.00989	7.970	11.77	0.01	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	1.81000	0.00181	2.34000	0.00234	1.810	12.11	0.00	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	1.36000	0.00136	1.78000	0.00178	1.360	12.11	0.00	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.10180	90.35183	10.13536	90.20508		9.09	0.00	0.00	0	11,931.00	

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,702.64000	2.70264	2,620.77000	2.62077	2,702.640	9.21	0.61	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,418.18000	3.41818	3,324.67000	3.32467	3,418.180	9.42	0.69	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	83.31000	0.08331	90.29000	0.09029	83.310	11.00	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	47.79000	0.04779	52.18000	0.05218	47.790	11.00	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.19494	92.18435	10.23025	92.03464		8.69	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,326.30000	1.32630	1,280.73000	1.28073	1,326.300	8.36	0.34	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,220.12000	2.22012	2,154.57000	2.15457	2,220.120	8.58	0.48	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	799.51000	0.79951	833.75000	0.83375	799.510	9.80	0.20	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.28941	90.08536	10.32666	89.93258		8.47	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,473.69000	1.47369	1,425.83000	1.42583	1,473.690	8.01	0.34	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,057.01000	2.05701	1,996.38000	1.99638	2,057.010	8.14	0.43	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,320.94000	2.32094	2,255.22000	2.25522	2,320.940	8.20	0.46	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,367.32000	1.36732	1,414.39000	1.41439	1,367.320	9.10	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	786.82000	0.78682	816.84000	0.81684	786.820	9.76	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.40943	91.89626	10.44885	91.74016		7.86	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			10.60579	87.50936	10.64274	87.31902		10.47	0.00	0.00	0	171,700.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	28.33000	0.02833	24.40000	0.02440	28.330	7.59	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	42.31000	0.04231	36.71000	0.03671	42.310	7.75	0.05	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	138.88000	0.13888	123.38000	0.12338	138.880	8.33	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	479.40000	0.47940	437.69000	0.43769	479.400	9.19	0.29	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	985.07000	0.98507	914.77000	0.91477	985.070	9.86	0.45	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,233.95000	1.23395	1,152.17000	1.15217	1,233.950	10.11	0.52	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,013.02000	1.01302	1,112.83000	1.11283	1,013.020	10.31	0.44	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	539.02000	0.53902	604.24000	0.60424	539.020	11.13	0.26	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	474.68000	0.47468	534.23000	0.53423	474.680	11.28	0.24	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,069.14000	4.06914	3,914.74000	3.91474	4,069.140	12.04	0.87	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.76000	0.00076	1.03000	0.00103	0.760	14.93	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.71070	89.25606	10.74922	89.06219		11.13	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	490.68000	0.49068	464.24000	0.46424	490.680	10.54	0.17	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,396.58000	1.39658	1,334.15000	1.33415	1,396.580	10.56	0.37	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,363.81000	6.36381	6,210.81000	6.21081	6,363.810	12.17	0.83	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.81706	86.90635	10.85731	86.70856		11.24	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.92261	88.70366	10.96469	88.50179		10.48	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,540.33000	1.54033	1,483.23000	1.48323	1,540.330	9.88	0.31	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,017.31000	3.01731	2,926.25000	2.92625	3,017.310	10.29	0.48	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,118.21000	1.11821	1,162.19000	1.16219	1,118.210	12.03	0.19	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.04637	86.32892	11.09047	86.12280		10.33	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			11.19344	86.67021	11.22019	86.51610		13.01	0.00	0.00	0	151,356.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	13.69000	0.01369	13.15000	0.01315	13.690	11.75	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	157.90000	0.15790		150.02000	0.15002	157.900	11.72	0.10	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	251.38000	0.25138		238.86000	0.23886	251.380	11.78	0.14	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	299.61000	0.29961		284.80000	0.28480	299.610	11.83	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,075.65000	1.07565		1,029.12000	1.02912	1,075.650	12.34	0.42	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,402.10000	1.40210		1,344.60000	1.34460	1,402.100	12.51	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	409.23000	0.40923		451.51000	0.45151	409.230	13.49	0.18	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	347.57000	0.34757		385.23000	0.38523	347.570	13.61	0.16	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	79.84000	0.07984		92.12000	0.09212	79.840	14.56	0.04	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	11.21000	0.01121		13.62000	0.01362	11.210	15.67	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.30527	88.40014		11.33304	88.24323		13.64	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.42167	85.68828		11.45056	85.52820		13.79	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,695.06000	1.69506		1,651.33000	1.65133	1,695.060	12.86	0.32	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,770.10000	2.77010		2,707.22000	2.70722	2,770.100	13.15	0.44	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,246.27000	1.24627		1,286.04000	1.28604	1,246.270	15.17	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.54135	87.46043		11.57144	87.29707		13.03	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,005.22000	2.00522		1,958.11000	1.95811	2,005.220	12.29	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,044.21000	3.04421		2,980.30000	2.98030	3,044.210	12.51	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,276.44000	1.27644		1,311.55000	1.31155	1,276.440	14.87	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.66764	84.71308		11.69901	84.54622		12.76	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			11.49285	81.84571		11.50951	81.74952		14.02	0.00	0.00	0	62,860.00
R2037	On 04/05/2023	Bond Future	10.95	Call	374.58000	0.37458		367.69000	0.36769	374.580	12.87	0.19	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	480.14000	0.48014		470.89000	0.47089	480.140	12.96	0.23	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,495.90000	2.49590		2,448.53000	2.44853	2,495.900	14.07	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	616.34000	0.61634		656.29000	0.65629	616.340	14.35	0.25	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	7.24000	0.00724		8.55000	0.00855	7.240	17.41	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.61405	79.22191		11.63132	79.12404		15.52	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	470.77000	0.47077		462.77000	0.46277	470.770	14.23	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,389.73000	1.38973		1,367.76000	1.36776	1,389.730	14.53	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.72743	80.82873		11.74536	80.72884		14.92	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.84327	78.24453		11.86189	78.14265		14.77	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.97473	79.81660		11.99412	79.71248		13.78	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			11.67263	82.94005		11.68420	82.86882		14.92	0.00	0.00	0	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	7.32000	0.00732		7.66000	0.00766	7.320	13.46	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	97.88000	0.09788		98.93000	0.09893	97.880	13.44	0.06	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	197.45000	0.19745		198.02000	0.19802	197.450	13.43	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	287.94000	0.28794		287.72000	0.28772	287.940	13.47	0.15	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,058.02000	1.05802		1,048.29000	1.04829	1,058.020	14.04	0.39	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	766.50000	0.76650		804.04000	0.80404	766.500	15.01	0.28	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	147.01000	0.14701		159.72000	0.15972	147.010	16.37	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	27.89000	0.02789		31.43000	0.03143	27.890	17.58	0.02	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.79361	80.08766		11.80558	80.01530		16.55	0.00	109,720,094.20	1,370	98,195.00
R2040	On 02/11/2023	Bond Future			11.90669	81.71199		11.91910	81.63818		15.92	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.02216	78.89579		12.03505	78.82044		15.39	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.15202	80.48069		12.16544	80.40363		14.08	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			11.78626	78.97538		11.80288	78.87271		15.97	0.00	0.00	0	62,354.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,773.46000	1.77346		1,845.98000	1.84598	1,773.460	15.50	0.51	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,120.18000	1.12018		1,177.77000	1.17777	1,120.180	15.97	0.37	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	682.81000	0.68281		725.95000	0.72595	682.810	16.47	0.25	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.90441	76.16912		11.92163	76.06461		17.77	0.00	105,875,076.80	1,390	20,083.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,622.06000	3.62206		3,689.11000	3.68911	3,622.060	16.94	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,886.95000	2.88695		2,946.13000	2.94613	2,886.950	17.34	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.01471	77.71400		12.03256	77.60736		17.11	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.12723	74.94025		12.14575	74.83143		16.59	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.25302	76.44561		12.27227	76.33446		15.20	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			11.64433	78.27867		11.66586	78.14071		16.65	0.00	1,565,651,678.67	20,001	222,403.00
R2048	On 04/05/2023	Bond Future	10.40	Call	28.54000	0.02854		28.09000	0.02809	28.540	15.04	0.02	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	425.50000	0.42550		411.99000	0.41199	425.500	15.15	0.20	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.74794	79.84110		11.77022	79.70061		17.50	0.00	1,596,822,000.00	20,000	20,000.00
R2048	On 02/11/2023	Bond Future			11.85440	77.01910		11.87749	76.87582		17.84	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.96304	78.61195		11.98700	78.46570		16.31	0.00	1,021,955,350.00	13,000	0.00
R2048	On 02/05/2024	Bond Future			12.07561	75.74984		12.10048	75.60053		15.84	0.00	984,747,920.00	13,000	13,000.00
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			11.23373	67.12761		11.25525	67.01869		14.71	0.00	0.00	0	19,762.00
R209	On 04/05/2023	Bond Future	10.00	Call	19.98000	0.01998		19.59000	0.01959	19.980	13.27	0.02	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	158.23000	0.15823		153.05000	0.15305	158.230	13.25	0.11	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	760.49000	0.76049		735.57000	0.73557	760.490	13.87	0.36	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,959.65000	1.95965		2,043.65000	2.04365	1,959.650	13.87	0.64	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,093.07000	2.09307		2,035.92000	2.03592	2,093.070	14.71	0.67	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	70.79000	0.07079		80.30000	0.08030	70.790	16.55	0.04	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.33524	68.46747		11.35749	68.35655		15.46	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	373.26000	0.37326		363.48000	0.36348	373.260	14.18	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,136.78000	1.13678		1,110.50000	1.11050	1,136.780	14.42	0.31	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.43740	66.70460		11.46045	66.59144		15.58	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.53826	68.08413		11.56214	67.96865		14.80	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.65230	66.30291		11.67709	66.18499		14.55	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	225.77948	225.77948		224.99363	224.99363			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	230.34122	230.34122		229.54015	229.54015			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	231.91086	231.91086		231.09437	231.09437			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.75922	236.75922		235.92552	235.92552			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.34537	238.34537		237.49654	237.49654			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	10.38328	83.50649		10.40997	83.38258		9.82	0.00	0.00	0	32,834.00
R213	On 03/08/2023	Bond Future	10.48222	85.17322		10.51007	85.04713		10.23	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.58698	83.34767		10.61614	83.21901		10.26	0.00	0.00	0	3,338.00
R213	On 01/02/2024	Bond Future	10.69503	85.07139		10.72562	84.94006		9.55	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.81282	83.22858		10.84495	83.09443		9.35	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	11.51245	63.60647		11.52883	63.52078		16.33	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.61165	64.87604		11.62855	64.78886		17.19	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.71369	62.89260		11.73118	62.80362		17.45	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.81757	64.19331		11.83568	64.10248		15.98	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.92544	62.18392		11.94420	62.09117		15.45	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 :											5,403,431,362.71	68,938	1 426 482.00
Grand Total:											5,403,431,362.71	68,938	1 426 482.00