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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2023

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	884.03500	884.03500	884.17800	884.17800					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	901.35700	901.35700	901.50300	901.50300					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	919.47200	919.47200	919.62200	919.62200					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	938.21300	938.21300	938.36600	938.36600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	956.97600	956.97600	957.13000	957.13000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,010.96300	1,010.96300	1,011.27100	1,011.27100					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,030.77100	1,030.77100	1,031.08700	1,031.08700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,051.48700	1,051.48700	1,051.81000	1,051.81000					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,072.91900	1,072.91900	1,073.24800	1,073.24800					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,094.37600	1,094.37600	1,094.71000	1,094.71000					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	885.83500	885.83500	885.81400	885.81400					0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	903.19200	903.19200	903.17100	903.17100					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	921.34400	921.34400	921.32300	921.32300					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	940.12300	940.12300		940.10200	940.10200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	958.92400	958.92400		958.90100	958.90100			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	12.07987	74.44492		12.08155	74.43700			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.23358	75.92200		12.23532	75.91397			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.39031	73.67156		12.39211	73.66344			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.55458	75.18962		12.55646	75.18132			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.73197	72.91240		12.73397	72.90378			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	12.48275	71.62172		12.48950	71.58475			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.62427	73.04286		12.63127	73.00523			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.76818	70.26589		12.77546	70.22751			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.91140	71.71373		12.91897	71.67455			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.07015	68.89937		13.07807	68.85922			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	873.18100	873.18100		873.15500	873.15500			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	890.29000	890.29000		890.26400	890.26400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	908.18200	908.18200		908.15700	908.15700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	926.69300	926.69300		926.66700	926.66700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	945.22600	945.22600		945.19800	945.19800			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.95233	169.95233		169.89855	169.89855			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.58339	171.58339		171.52869	171.52869			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	175.07255	175.07255		175.01683	175.01683			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.89500	176.89500		176.83830	176.83830			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.46876	180.46876		180.41057	180.41057			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	123.16916	123.16916		122.68082	122.68082			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	125.61298	125.61298		125.11503	125.11503			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.84220	126.84220		126.33430	126.33430			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.45611	129.45611		128.93772	128.93772			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.71379	130.71379		130.18483	130.18483			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	116.66410	116.66410		116.14112	116.14112			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.97885	118.97885		118.44566	118.44566			0.00	0.00	0	6,141.00

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I2033	On 02/11/2023	Bond Future	119.98274		119.98274		119.43887	119.43887			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.45530		122.45530		121.90018	121.90018			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.47714		123.47714		122.91069	122.91069			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	130.19417		130.19417		129.26028	129.26028			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.81876		130.81876		129.86658	129.86658			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.47890		133.47890		132.50754	132.50754			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.22110		134.22110		133.22982	133.22982			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.93202		136.93202		135.92058	135.92058			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	114.16306		114.16306		113.34114	113.34114			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	116.42815		116.42815		115.59006	115.59006			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.71361		116.71361		115.85868	115.85868			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.11879		119.11879		118.24608	118.24608			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.39112		119.39112		118.50102	118.50102			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	117.90295		117.90295		115.73749	115.73749			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	118.06077		118.06077		115.85266	115.85266			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.46161		120.46161		118.20863	118.20863			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	120.70735		120.70735		118.40806	118.40806			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	123.14526		123.14526		120.79928	120.79928			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	329.97900		329.97900		327.80700	327.80700			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	336.52600		336.52600		334.31100	334.31100			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	343.36800		343.36800		341.10900	341.10900			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	350.44500		350.44500		348.13800	348.13800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	357.52900		357.52900		355.17600	355.17600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.68500		92.31500		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.75000		92.25000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.78000		92.22000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.78500		92.21500		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.80000		92.20000		7.76500	92.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.78000		92.22000		7.77500	92.22500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.63500		92.36500		7.63000	92.37000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.48500		92.51500		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.39000		92.61000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.29000		92.71000		7.27500	92.72500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.26000		92.74000		7.28500	92.71500			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			7.28000	92.72000		7.26500	92.73500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.38169	110.48563		8.34599	110.59965		5.40	0.00	15,026,045.68	136	100,584.00
R186	On 04/05/2023	Bond Future	8.36	Call	697.97000	0.69797		764.88000	0.76488	697.970	5.22	0.49	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	767.23000	0.76723		720.12000	0.72012	767.230	5.22	0.51	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.42078	107.34653		8.38189	107.46290		5.24	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.44457	109.50437		8.40201	109.62314		4.77	0.00	438,017.48	4	17.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,848.78000	2.84878		2,933.90000	2.93390	2,848.780	5.08	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	307.86000	0.30786		295.50000	0.29550	307.860	5.72	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.46107	106.43090		8.41422	106.55210		4.49	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.49945	108.55530		8.44759	108.67867		3.99	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			337.34219	337.34219		337.12120	337.12120			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.95754	334.95754		334.73254	334.73254			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.76900	341.76900		341.53959	341.53959			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			253.57651	253.57651		252.67271	252.67271			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			253.78606	253.78606		252.86468	252.86468			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.94682	258.94682		258.00670	258.00670			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.33924	259.33924		258.38027	258.38027			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.57774	264.57774		263.59876	263.59876			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			9.93604	92.80285		9.95768	92.70474		9.07	0.00	51,041,567.50	550	93,188.00
R2030	On 04/05/2023	Bond Future	9.03	Call	9.17000	0.00917		8.71000	0.00871	9.170	6.34	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	348.84000	0.34884		334.72000	0.33472	348.840	7.99	0.25	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	486.82000	0.48682		468.06000	0.46806	486.820	8.24	0.31	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	692.57000	0.69257		667.47000	0.66747	692.570	8.52	0.39	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,218.46000	1.21846		1,179.62000	1.17962	1,218.460	9.07	0.55	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,553.89000	2.55389		2,490.62000	2.49062	2,553.890	10.02	0.77	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,403.19000	3.40319		3,329.62000	3.32962	3,403.190	10.50	0.85	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	46.64000	0.04664		53.79000	0.05379	46.640	11.78	0.03	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	23.51000	0.02351		27.62000	0.02762	23.510	12.26	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	8.09000	0.00809		9.78000	0.00978	8.090	12.91	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1.40000	0.00140		1.78000	0.00178	1.400	12.91	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	1.05000	0.00105		1.34000	0.00134	1.050	12.91	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.04190	90.61452		10.06467	90.51455		9.24	0.00	6,614,859.96	73	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,901.45000	2.90145	2,846.33000	2.84633	2,901.450	9.56	0.63	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,636.14000	3.63614	3,573.25000	3.57325	3,636.140	9.79	0.70	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	71.63000	0.07163	76.37000	0.07637	71.630	11.13	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	40.51000	0.04051	43.47000	0.04347	40.510	11.13	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.13573	92.43607	10.15967	92.33419		8.85	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,434.27000	1.43427	1,403.24000	1.40324	1,434.270	8.53	0.36	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,360.69000	2.36069	2,316.20000	2.31620	2,360.690	8.74	0.50	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	758.24000	0.75824	781.93000	0.78193	758.240	9.95	0.19	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.23364	90.31470	10.25891	90.21069		8.61	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,606.72000	1.60672	1,573.81000	1.57381	1,606.720	8.25	0.36	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,225.78000	2.22578	2,184.32000	2.18432	2,225.780	8.41	0.44	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,504.90000	2.50490	2,460.06000	2.46006	2,504.900	8.50	0.48	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,379.62000	1.37962	1,412.49000	1.41249	1,379.620	9.45	0.27	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	803.24000	0.80324	824.66000	0.82466	803.240	10.11	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.35382	92.11704	10.38056	92.01079		7.95	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			10.64849	87.28945	10.63959	87.33522		10.72	0.00	40,065,857.55	459	171,365.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	26.38000	0.02638	30.00000	0.03000	26.380	8.34	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	39.73000	0.03973	44.67000	0.04467	39.730	8.53	0.04	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	131.92000	0.13192	143.56000	0.14356	131.920	9.21	0.11	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	447.98000	0.44798	472.83000	0.47283	447.980	10.10	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	921.13000	0.92113	956.65000	0.95665	921.130	10.81	0.43	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,156.52000	1.15652	1,195.48000	1.19548	1,156.520	11.07	0.49	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,144.85000	1.14485	1,140.37000	1.14037	1,144.850	11.28	0.47	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	625.29000	0.62529	627.54000	0.62754	625.290	12.13	0.29	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	552.51000	0.55251	555.46000	0.55546	552.510	12.28	0.26	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,893.58000	3.89358	3,943.83000	3.94383	3,893.580	13.04	0.85	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.65000	0.00065	0.74000	0.00074	0.650	15.48	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.76161	88.99996	10.75230	89.04672		11.27	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	430.90000	0.43090	443.27000	0.44327	430.900	10.59	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,320.92000	1.32092	1,345.86000	1.34586	1,320.920	10.85	0.35	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,181.88000	6.18188	6,226.86000	6.22686	6,181.880	12.61	0.81	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.87348	86.62926	10.86374	86.67701		11.42	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.98703	88.39487	10.97684	88.44362		10.64	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,469.59000	1.46959	1,488.74000	1.48874	1,469.590	10.04	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,895.70000	2.89570	2,924.04000	2.92404	2,895.700	10.45	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,190.13000	1.19013	1,184.77000	1.18477	1,190.130	12.17	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.11655	86.00121	11.10592	86.05074		10.44	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			11.29180	86.10547	11.28298	86.15589		13.05	0.00	0.00	0	151,356.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	4.86000	0.00486	5.77000	0.00577	4.860	11.78	0.00	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	90.03000	0.09003		99.05000	0.09905	90.030	11.95	0.06	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	157.03000	0.15703		170.34000	0.17034	157.030	12.09	0.10	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	191.37000	0.19137		206.58000	0.20658	191.370	12.15	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	815.48000	0.81548		850.98000	0.85098	815.480	12.75	0.35	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,096.90000	1.09690		1,137.47000	1.13747	1,096.900	12.93	0.43	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	489.40000	0.48940		493.53000	0.49353	489.400	13.94	0.22	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	415.48000	0.41548		419.93000	0.41993	415.480	14.06	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	92.60000	0.09260		95.88000	0.09588	92.600	14.99	0.05	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	11.98000	0.01198		12.90000	0.01290	11.980	16.08	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.41317	87.79277		11.40397	87.84431		13.85	0.00	0.00	0	9,321.00
R2035	On 02/11/2023	Bond Future			11.53671	85.05339		11.52712	85.10606		14.07	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,552.65000	1.55265		1,575.25000	1.57525	1,552.650	13.23	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,588.52000	2.58852		2,618.71000	2.61871	2,588.520	13.66	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,463.05000	1.46305		1,458.19000	1.45819	1,463.050	15.74	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.66594	86.78694		11.65596	86.84061		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,825.76000	1.82576		1,847.78000	1.84778	1,825.760	12.50	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,829.81000	2.82981		2,858.28000	2.85828	2,829.810	12.83	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,467.21000	1.46721		1,461.98000	1.46198	1,467.210	15.28	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.79967	84.01394		11.78930	84.06855		12.90	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			11.57560	81.36959		11.57704	81.36134		14.08	0.00	0.00	0	63,080.00
R2037	On 04/05/2023	Bond Future	10.95	Call	260.26000	0.26026		269.77000	0.26977	260.260	13.21	0.15	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	343.71000	0.34371		354.62000	0.35462	343.710	13.32	0.19	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,144.28000	2.14428		2,158.22000	2.15822	2,144.280	14.56	0.63	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	705.97000	0.70597		725.96000	0.72596	705.970	14.84	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	5.77000	0.00577		6.56000	0.00656	5.770	17.48	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.70531	78.70677		11.70679	78.69846		15.75	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	399.41000	0.39941		403.77000	0.40377	399.410	14.47	0.12	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,266.90000	1.26690		1,273.90000	1.27390	1,266.900	15.03	0.30	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.82471	80.28901		11.82624	80.28057		15.23	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.94879	77.66973		11.95038	77.66111		14.98	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.08654	79.21899		12.08822	79.21006		13.99	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			11.77060	82.34003		11.78221	82.26938		15.01	0.00	0.00	0	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	2.43000	0.00243		2.62000	0.00262	2.430	13.53	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	48.55000	0.04855		49.75000	0.04975	48.550	13.51	0.04	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	117.31000	0.11731		118.84000	0.11884	117.310	13.73	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	184.67000	0.18467		186.10000	0.18610	184.670	13.87	0.11	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	801.42000	0.80142		796.80000	0.79680	801.420	14.54	0.33	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	910.67000	0.91067		954.22000	0.95422	910.670	15.56	0.33	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	173.85000	0.17385		189.33000	0.18933	173.850	16.93	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	31.17000	0.03117		35.41000	0.03541	31.170	18.11	0.02	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.90038	79.44580		11.91243	79.37387		16.84	0.00	0.00	0	98,195.00
R2040	On 02/11/2023	Bond Future			12.01985	81.04291		12.03234	80.96960		16.30	0.00	0.00	0	14.00
R2040	On 01/02/2024	Bond Future			12.14389	78.18862		12.15687	78.11380		15.76	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.28045	79.74810		12.29397	79.67160		14.40	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			11.87412	78.43522		11.88569	78.36456		16.12	0.00	4,706,113.20	60	62,604.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,024.87000	2.02487		2,086.22000	2.08622	2,024.870	16.12	0.56	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,293.06000	1.29306		1,344.49000	1.34449	1,293.060	16.61	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	792.82000	0.79282		833.16000	0.83316	792.820	17.12	0.29	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.00039	75.58965		12.01239	75.51772		18.13	0.00	255,644,196.30	3,382	21,333.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,012.77000	4.01277		4,065.00000	4.06500	4,012.770	17.70	0.56	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,237.32000	3.23732		3,284.48000	3.28448	3,237.320	18.13	0.48	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.11649	77.10929		12.12892	77.03599		17.56	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.23684	74.30002		12.24976	74.22515		17.03	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.36869	75.78184		12.38213	75.70536		15.59	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			11.76815	77.49118		11.76939	77.48337		16.83	0.00	0.00	0	222,403.00
R2048	On 04/05/2023	Bond Future	10.40	Call	10.60000	0.01060		11.75000	0.01175	10.600	15.19	0.01	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	265.55000	0.26555		275.99000	0.27599	265.550	15.67	0.14	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.88086	79.00969		11.88214	79.00176		17.90	0.00	0.00	0	20,000.00
R2048	On 02/11/2023	Bond Future			11.99445	76.15731		11.99577	76.14927		18.34	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.11223	77.70945		12.11360	77.70125		16.79	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.23220	74.81845		12.23365	74.80992		16.27	0.00	0.00	0	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			11.31184	66.73347		11.31307	66.72729		14.77	0.00	12,012,024.60	180	20,287.00
R209	On 04/05/2023	Bond Future	10.00	Call	8.63000	0.00863		9.55000	0.00955	8.630	13.31	0.01	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	102.82000	0.10282		108.16000	0.10816	102.820	13.62	0.08	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	593.15000	0.59315		605.68000	0.60568	593.150	14.33	0.31	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,186.45000	2.18645		2,205.16000	2.20516	2,186.450	14.33	0.69	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,803.05000	1.80305		1,815.69000	1.81569	1,803.050	15.22	0.62	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	76.81000	0.07681		82.21000	0.08221	76.810	17.03	0.05	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.42104	68.04117		11.42230	68.03493		15.70	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	318.71000	0.31871		322.43000	0.32243	318.710	14.43	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,041.43000	1.04143		1,047.64000	1.04764	1,041.430	14.93	0.29	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.52877	66.25762		11.53007	66.25129		15.91	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.63709	67.60800		11.63844	67.60152		14.99	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.75687	65.80745		11.75830	65.80071		14.75	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	227.08739		227.08739		226.03645	226.03645			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	231.59297		231.59297		230.52143	230.52143			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	233.14599		233.14599		232.05304	232.05304			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	237.95063		237.95063		236.83509	236.83509			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	239.52322		239.52322		238.38516	238.38516			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	10.40084		83.42494		10.40713	83.39575		10.25	0.00	0.00	0	32,834.00
R213	On 03/08/2023	Bond Future	10.50728		85.05975		10.51384	85.03007		10.38	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.61660		83.21698		10.62345	83.18680		10.44	0.00	0.00	0	3,319.00
R213	On 01/02/2024	Bond Future	10.73191		84.91308		10.73911	84.88222		9.72	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.85439		83.05506		10.86197	83.02347		9.45	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.61599		63.06790		11.62225	63.03557		16.45	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.72327		64.30374		11.72974	64.27082		17.52	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.83139		62.29760		11.83808	62.26405		17.88	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.94324		63.56730		11.95017	63.53307		16.39	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.05732		61.53646		12.06452	61.50142		15.81	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 :												385,548,682.27	4,844	1 435 848.00
Grand Total:												385,548,682.27	4,844	1 435 848.00