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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2023

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	874.95400	874.95400	874.95400	872.45000	872.45000				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	893.28500	893.28500	893.28500	890.73400	890.73400				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.50900	912.50900	912.50900	909.90300	909.90300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	932.59200	932.59200	932.59200	929.93000	929.93000				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	953.49100	953.49100	953.49100	950.76800	950.76800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,003.80600	1,003.80600	1,003.80600	999.66300	999.66300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.83600	1,024.83600	1,024.83600	1,020.61300	1,020.61300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.89100	1,046.89100	1,046.89100	1,042.57700	1,042.57700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,069.93200	1,069.93200	1,069.93200	1,065.52400	1,065.52400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,093.90800	1,093.90800	1,093.90800	1,089.40100	1,089.40100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	878.98400	878.98400	878.98400	876.34800	876.34800				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	897.40000	897.40000	897.40000	894.71300	894.71300				0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	916.71200	916.71200	916.71200	913.96800	913.96800				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	936.88800	936.88800		934.08400	934.08400			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	957.88200	957.88200		955.01600	955.01600			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	12.14655	74.13150		12.19627	73.89898			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.28113	75.70310		12.33267	75.46685			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.41663	73.55291		12.47033	73.31163			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.55481	75.18860		12.61083	74.94201			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.69078	73.09021		12.74925	72.83799			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	12.59646	71.00307		12.63090	70.81745			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.72428	72.50836		12.75983	72.31997			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.85262	69.82285		12.88956	69.63048			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.97696	71.37563		13.01532	71.17906			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.10406	68.72776		13.14397	68.52669			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	866.49500	866.49500		863.85900	863.85900			0.00	0.00	0	95.00
GOVI	On 03/08/2023	GOVI	884.64900	884.64900		881.96200	881.96200			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	903.68700	903.68700		900.94300	900.94300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	923.57600	923.57600		920.77200	920.77200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	944.27200	944.27200		941.40500	941.40500			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.81304	168.81304		168.81457	168.81457			0.00	118,169,128.00	700	4,889.00
I2025	On 03/08/2023	Bond Future	170.62379	170.62379		170.62816	170.62816			0.00	119,436,653.00	700	6,158.00
I2025	On 02/11/2023	Bond Future	174.33640	174.33640		174.34115	174.34115			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.39524	176.39524		176.39998	176.39998			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.38634	180.38634		180.39108	180.39108			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	122.44485	122.44485		122.53260	122.53260			0.00	13,468,933.50	110	1,213.00
I2029	On 03/08/2023	Bond Future	125.04066	125.04066		125.13236	125.13236			0.00	22,507,318.80	180	1,976.00
I2029	On 02/11/2023	Bond Future	126.41488	126.41488		126.50873	126.50873			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.22605	129.22605		129.32202	129.32202			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.76296	130.76296		130.86082	130.86082			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			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
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	116.45935	116.45935		116.71324	116.71324			0.00	46,583,740.00	400	373.00
I2033	On 03/08/2023	Bond Future	118.92830	118.92830		119.18951	119.18951			0.00	52,328,452.00	440	7,344.00
I2033	On 02/11/2023	Bond Future	120.07677	120.07677		120.34393	120.34393			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.74699	122.74699		123.02012	123.02012			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	124.04154	124.04154		124.32054	124.32054			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	129.42352	129.42352		129.36734	129.36734			0.00	163,073,635.20	1,260	2,661.00
I2038	On 03/08/2023	Bond Future	130.17817	130.17817		130.12305	130.12305			0.00	286,391,974.00	2,200	3,100.00
I2038	On 02/11/2023	Bond Future	133.01074	133.01074		132.95463	132.95463			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.92345	133.92345		133.86575	133.86575			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.95354	136.95354		136.89446	136.89446			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	113.52744	113.52744		113.47844	113.47844			0.00	0.00	0	10,249.00
I2046	On 03/08/2023	Bond Future	115.93417	115.93417		115.88600	115.88600			0.00	0.00	0	12,946.00
I2046	On 02/11/2023	Bond Future	116.34089	116.34089		116.29182	116.29182			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	118.92810	118.92810		118.87810	118.87810			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.43946	119.43946		119.38791	119.38791			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	115.98046	115.98046		115.72739	115.72739			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	116.22486	116.22486		115.96834	115.96834			0.00	0.00	0	10,574.00
I2050	On 02/11/2023	Bond Future	118.75384	118.75384		118.49193	118.49193			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	119.11816	119.11816		118.85029	118.85029			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.81324	121.81324		121.53927	121.53927			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	327.29300	327.29300		327.43800	327.43800			0.00	0.00	0	275.00
IGOV	On 03/08/2023	Index Future	334.23200	334.23200		334.38200	334.38200			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	341.50400	341.50400		341.65800	341.65800			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	349.09900	349.09900		349.25500	349.25500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	356.99800	356.99800		357.15800	357.15800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.10500	91.89500		8.09500	91.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.34500	91.65500		8.40500	91.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.42500	91.57500		8.48500	91.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.53000	91.47000		8.59500	91.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.52500	91.47500		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.51500	91.48500		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.47000	91.53000		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.32000	91.68000		8.39000	91.61000			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 19/06/2024	Jibar Tradeable Future			8.13000	91.87000		8.22500	91.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.03000	91.97000		8.14500	91.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.93000	92.07000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.90500	92.09500		8.02000	91.98000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.77056	109.25352		8.84750	109.01186		4.99	0.00	65,552,112.00	600	39,040.00
R186	On 04/05/2023	Bond Future	8.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.30	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,301.37000	1.30137	1,543.03000	1.54303	1,301.370		4.30	1.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.79512	106.23451		8.87823	105.98961		4.79	0.00	656,847,975.33	6,183	85,181.00
R186	On 02/11/2023	Bond Future			8.79936	108.52079		8.89018	108.27087		4.44	0.00	759,645.53	7	16,395.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,942.68000	1.94268	1,796.54000	1.79654	1,942.680		4.62	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	278.47000	0.27847	316.10000	0.31610	278.470		5.30	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.78419	105.59977		8.88411	105.34444		4.25	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.74825	107.96598		8.85906	107.70487		3.64	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			336.96459	336.96459		336.88111	336.88111			0.00	2,358,752.13	7	309.00
R197	On 03/08/2023	Bond Future			334.99442	334.99442		334.91482	334.91482			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future			342.28358	342.28358		342.20280	342.20280			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			252.07033	252.07033		252.82349	252.82349			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			252.57327	252.57327		253.34677	253.34677			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			258.06906	258.06906		258.85979	258.85979			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.77862	258.77862		259.58670	259.58670			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.63359	264.63359		265.45984	265.45984			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			10.11108	92.01312		10.18949	91.66216		8.67	0.00	66,985,551.36	728	13,039.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.29	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.63	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.84	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	0.00000	0.00000		0.01000	0.00001	0.000	7.13	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	16.89000	0.01689	13.03000	0.01303	16.890		7.89	0.10	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,377.65000	2.37765	2,026.87000	2.02687	2,377.650		9.76	1.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.36	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.90	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.72	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.13	0.00	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.13	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.19765	89.93349		10.27983	89.57675		8.81	0.00	448,318,447.65	4,985	94,898.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,076.09000	2.07609		1,878.56000	1.87856	2,076.090	8.93	0.60	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,780.41000	2.78041		2,547.61000	2.54761	2,780.410	9.14	0.69	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	28.61000	0.02861		36.20000	0.03620	28.610	10.75	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	13.42000	0.01342		17.36000	0.01736	13.420	10.75	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.26939	91.86907		10.35581	91.50484		8.58	0.00	0.00	0	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	998.83000	0.99883		898.38000	0.89838	998.830	8.28	0.30	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,810.47000	1.81047		1,656.82000	1.65682	1,810.470	8.47	0.45	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	661.72000	0.66172		736.87000	0.73687	661.720	9.73	0.19	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.33819	89.88536		10.42932	89.51321		8.42	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,237.57000	1.23757		1,127.03000	1.12703	1,237.570	7.99	0.32	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,782.99000	1.78299		1,639.47000	1.63947	1,782.990	8.10	0.41	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,033.90000	2.03390		1,877.03000	1.87703	2,033.900	8.16	0.45	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,241.52000	1.24152		1,351.34000	1.35134	1,241.520	9.07	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	680.15000	0.68015		746.63000	0.74663	680.150	9.75	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.40863	91.89943		10.50487	91.51891		7.66	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			10.79615	86.53462		10.88976	86.06059		10.29	0.00	20,854,843.42	241	72,110.00
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.79	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.70	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	0.02000	0.00002		0.05000	0.00005	0.020	8.41	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.00	Put	2.15000	0.00215		72.17000	0.07217	2.150	10.29	0.01	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	0.34000	0.00034		31.45000	0.03145	0.340	10.50	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.83	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.89219	88.34760		10.98962	87.86508		10.70	0.00	710,049,661.20	8,037	109,746.00
R2032	On 03/08/2023	Bond Future	9.60	Call	150.24000	0.15024		119.94000	0.11994	150.240	10.08	0.08	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	694.55000	0.69455		583.51000	0.58351	694.550	10.10	0.26	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,290.88000	5.29088		4,900.96000	4.90096	5,290.880	11.80	0.84	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.98461	86.08688		11.08637	85.59416		11.19	0.00	0.00	0	64,382.00
R2032	On 01/02/2024	Bond Future			11.07369	87.98176		11.18006	87.47823		10.59	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,181.29000	1.18129		1,057.22000	1.05722	1,181.290	10.01	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,433.28000	2.43328		2,223.04000	2.22304	2,433.280	10.21	0.44	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,058.68000	1.05868		1,167.40000	1.16740	1,058.680	11.95	0.20	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.16184	85.79058		11.27315	85.27579		10.12	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			11.36121	85.71013		11.40493	85.46245		12.20	0.00	8,742,433.26	102	24,555.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.38	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.18	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.18	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.18	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	11.05	Call	0.09000	0.00009		1.08000	0.00108	0.090	12.18	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.80	Put	0.00000	0.00000		0.68000	0.00068	0.000	12.69	0.00	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	0.00000	0.00000		0.14000	0.00014	0.000	12.81	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.77	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.38	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.46453	87.50582		11.50973	87.25443		12.78	0.00	74,554,958.64	852	55,503.00
R2035	On 02/11/2023	Bond Future			11.56829	84.88029		11.61528	84.62365		12.94	0.00	0.00	0	99,689.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,014.73000	1.01473		958.94000	0.95894	1,014.730	12.02	0.25	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,945.48000	1.94548		1,855.37000	1.85537	1,945.480	12.48	0.39	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,065.58000	1.06558		1,125.87000	1.12587	1,065.580	14.76	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.67308	86.74858		11.72200	86.48638		12.51	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,406.14000	1.40614		1,340.92000	1.34092	1,406.140	11.71	0.27	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,319.79000	2.31979		2,225.46000	2.22546	2,319.790	11.94	0.39	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,112.65000	1.11265		1,165.47000	1.16547	1,112.650	14.47	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.76827	84.17947		11.81917	83.91138		12.46	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			11.64132	80.99443		11.68535	80.74455		13.12	0.00	12,473,142.22	154	29,602.00
R2037	On 04/05/2023	Bond Future	10.95	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.02	0.00	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.02	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	0.25000	0.00025		11.82000	0.01182	0.250	13.45	0.00	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.56	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.75408	78.43349		11.79958	78.17980		14.51	0.00	17,569,101.76	224	129,930.00
R2037	On 03/08/2023	Bond Future	10.30	Call	122.52000	0.12252		111.73000	0.11173	122.520	13.11	0.06	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	644.32000	0.64432		598.55000	0.59855	644.320	13.43	0.22	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.85508	80.12162		11.90227	79.86257		13.96	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.95631	77.62900		12.00532	77.36432		14.26	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.05847	79.36839		12.10937	79.09779		13.38	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			11.85633	81.82070		11.90041	81.55573		13.95	0.00	78,384,230.60	958	15,061.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.66	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.29	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.74	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.74	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	0.01000	0.00001		0.25000	0.00025	0.010	13.74	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	6.07000	0.00607		63.27000	0.06327	6.070	14.04	0.03	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.42	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.62	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.97085	79.02657		12.01639	78.75750		15.46	0.00	46,309,570.02	586	141,992.00
R2040	On 02/11/2023	Bond Future			12.07372	80.72749		12.12091	80.45280		14.90	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.17703	77.99782		12.22601	77.71714		15.28	0.00	0.00	0	11.00

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 02/05/2024	Bond Future			12.28091	79.74550		12.33175	79.45846		14.55	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			11.92129	78.14784		11.94018	78.03327		14.86	0.00	82,211,527.68	1,052	28,762.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,062.44000	1.06244		1,200.92000	1.20092	1,062.440	14.71	0.96	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	74.84000	0.07484		191.08000	0.19108	74.840	14.86	0.22	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	0.14000	0.00014		5.72000	0.00572	0.140	15.36	0.00	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.03172	75.40209		12.05111	75.28641		16.51	0.00	3,694,702.41	49	85,174.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,402.95000	3.40295		3,484.83000	3.48483	3,402.950	16.05	0.59	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,591.91000	2.59191		2,663.15000	2.66315	2,591.910	16.51	0.50	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.13079	77.02498		12.15085	76.90697		15.93	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.23012	74.33900		12.25091	74.21850		16.38	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.32967	76.00465		12.35122	75.88146		15.57	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			11.85615	76.94011		11.88465	76.76315		15.55	0.00	43,701,982.48	568	24,817.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.33	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.50	0.00	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.95513	78.55207		11.98446	78.37270		16.33	0.00	10,525,977.38	134	240,112.00
R2048	On 02/11/2023	Bond Future			12.05379	75.79737		12.08417	75.61428		16.67	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.15307	77.46573		12.18457	77.27871		16.18	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.24348	74.75215		12.27612	74.56090		16.29	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
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.39611	66.31189		11.44449	66.07155		13.80	0.00	2,121,980.48	32	19,258.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.69	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.73	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	0.00000	0.00000		0.09000	0.00009	0.000	13.73	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,014.88000	2.01488		2,255.31000	2.25531	2,014.880	13.73	1.00	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	548.74000	0.54874		427.79000	0.42779	548.740	13.80	0.86	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.65	0.00	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.49002	67.70120		11.53989	67.45693		14.49	0.00	4,197,474.40	62	13,018.00
R209	On 03/08/2023	Bond Future	10.00	Call	89.60000	0.89600		80.45000	0.80450	89.600	13.10	0.05	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	499.70000	0.49970		458.62000	0.45862	499.700	13.36	0.20	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	556.67000	0.55667		511.88000	0.51188	556.670	13.42	0.22	0.00	0	3,500.00
R209	On 03/08/2023	Bond Future	11.25	Call	1,387.25000	1.38725		1,298.00000	1.29800	1,387.250	14.08	0.42	0.00	0	3,500.00
R209	On 02/11/2023	Bond Future			11.58077	66.00510		11.63240	65.75571		14.62	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future			11.66844	67.45795		11.72191	67.20314		14.17	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.75504	65.81607		11.81046	65.55553		13.90	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	225.17317	225.17317		225.09366	225.09366			0.00	0.00	0	72.00
R210	On 03/08/2023	Bond Future	229.94682	229.94682		229.86941	229.86941			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	231.74271	231.74271		231.66387	231.66387			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.89616	236.89616		236.81561	236.81561			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.95237	238.95237		238.86939	238.86939			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	10.55107	82.73144		10.63445	82.34974		9.85	0.00	5,873,932.24	71	8,503.00
R213	On 03/08/2023	Bond Future	10.63941	84.46471		10.72629	84.07642		9.91	0.00	104,567,310.98	1,238	23,943.00
R213	On 02/11/2023	Bond Future	10.72835	82.72628		10.81926	82.32981		10.35	0.00	0.00	0	187.00
R213	On 01/02/2024	Bond Future	10.81751	84.54712		10.91283	84.14201		9.64	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.89593	82.88212		10.99588	82.46788		9.16	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.74611	62.40128		11.77948	62.23213		15.28	0.00	998,420.48	16	11,585.00
R214	On 03/08/2023	Bond Future	11.84107	63.70862		11.87538	63.53698		16.08	0.00	1,019,337.92	16	18,592.00
R214	On 02/11/2023	Bond Future	11.93573	61.77756		11.97121	61.60229		16.35	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.03073	63.13730		12.06744	62.95828		15.89	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.11703	61.24680		12.15499	61.06377		15.97	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 :											3,290,632,906.07	32,892	1 714 334.00
Grand Total:											3,290,632,906.07	32,892	1 714 334.00