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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2023

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	886.77900	886.77900		883.21100	883.21100			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	904.97900	904.97900		901.33900	901.33900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	923.92700	923.92700		920.21200	920.21200			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	942.95900	942.95900		939.16400	939.16400			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	961.88600	961.88600		958.01200	958.01200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,022.69700	1,022.69700		1,018.89200	1,018.89200			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,043.68600	1,043.68600		1,039.80600	1,039.80600			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,065.53900	1,065.53900		1,061.57800	1,061.57800			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,087.48700	1,087.48700		1,083.44200	1,083.44200			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,109.31600	1,109.31600		1,105.18500	1,105.18500			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	893.57500	893.57500		891.64200	891.64200			0.00	0.00	0	99.0
ALBI	On	03/08/2023	Index Future	911.91500	911.91500		909.94400	909.94400			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	931.00900	931.00900		928.99700	928.99700			0.00	0.00	0	0.0

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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
ALBI	On 01/02/2024		Index Future	950.18600	950.18600		948.13000	948.13000			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future	969.25800	969.25800		967.15800	967.15800			0.00	0.00	0	0.0
ES26A	On 02/04/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future	11.90440	75.27850		11.92105	75.19885			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future	12.03588	76.84175		12.05319	76.76059			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future	12.17055	74.67260		12.18860	74.58968			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future	12.32182	76.22647		12.34069	76.14167			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future	12.48793	73.97451		12.50770	73.88769			0.00	0.00	0	0.0
ES33	On 15/09/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/05/2023		Bond Future	12.33838	72.42014		12.31458	72.55318			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future	12.46207	73.92413		12.43734	74.06009			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future	12.58808	71.22652		12.56237	71.36542			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future	12.72163	72.70788		12.69497	72.84941			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future	12.87167	69.91812		12.84397	70.06227			0.00	0.00	0	0.0
ES42	On 25/04/2042		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/05/2023		GOVI	880.91800	880.91800		878.89500	878.89500			0.00	0.00	0	410.0
GOVI	On 03/08/2023		GOVI	898.99800	898.99800		896.93600	896.93600			0.00	0.00	0	430.0
GOVI	On 02/11/2023		GOVI	917.82100	917.82100		915.71600	915.71600			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI	936.72600	936.72600		934.57600	934.57600			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI	955.52900	955.52900		953.33200	953.33200			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future	168.96048	168.96048		168.98713	168.98713			0.00	835,171,652.64	4,943	5,357.0
I2025	On 03/08/2023		Bond Future	170.72815	170.72815		170.75569	170.75569			0.00	0.00	0	5,108.0
I2025	On 02/11/2023		Bond Future	174.34319	174.34319		174.37132	174.37132			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future	176.18720	176.18720		176.21548	176.21548			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future	179.76045	179.76045		179.78866	179.78866			0.00	0.00	0	0.0
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/05/2023		Bond Future	122.29581	122.29581		122.34702	122.34702			0.00	144,553,647.42	1,182	2,115.0
I2029	On 03/08/2023		Bond Future	124.83548	124.83548		124.88793	124.88793			0.00	0.00	0	1,886.0
I2029	On 02/11/2023		Bond Future	126.15335	126.15335		126.20692	126.20692			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future	128.78045	128.78045		128.83484	128.83484			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future	130.03245	130.03245		130.08748	130.08748			0.00	0.00	0	0.0
I2033	On 14/08/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/05/2023		Bond Future	116.73301	116.73301		116.24042	116.24042			0.00	34,903,169.99	299	1,540.0
I2033	On 03/08/2023		Bond Future	119.15706	119.15706		118.65445	118.65445			0.00	0.00	0	6,434.0

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	120.26402	120.26402		119.75077	119.75077			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future	122.76856	122.76856		122.24429	122.24429			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future	123.80445	123.80445		123.26915	123.26915			0.00	0.00	0	0.0
I2033		On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	130.06165	130.06165		129.92299	129.92299			0.00	166,478,912.00	1,280	3,758.0
I2038		On 03/08/2023	Bond Future	130.80384	130.80384		130.66270	130.66270			0.00	0.00	0	1,273.0
I2038		On 02/11/2023	Bond Future	133.57350	133.57350		133.42934	133.42934			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future	134.34486	134.34486		134.19750	134.19750			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future	137.06863	137.06863		136.91767	136.91767			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	113.86431	113.86431		114.42531	114.42531			0.00	45,431,859.69	399	16,909.0
I2046		On 03/08/2023	Bond Future	116.22885	116.22885		116.80159	116.80159			0.00	0.00	0	391.0
I2046		On 02/11/2023	Bond Future	116.60710	116.60710		117.19218	117.19218			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future	119.03501	119.03501		119.63191	119.63191			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future	119.31118	119.31118		119.91994	119.91994			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	117.16066	117.16066		116.35375	116.35375			0.00	134,734,759.00	1,150	13,664.0
I2050		On 03/08/2023	Bond Future	117.41126	117.41126		116.58774	116.58774			0.00	0.00	0	1,148.0
I2050		On 02/11/2023	Bond Future	119.89733	119.89733		119.05640	119.05640			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future	120.15561	120.15561		119.29689	119.29689			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future	122.59149	122.59149		121.71504	121.71504			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	328.88600	328.88600		328.95100	328.95100			0.00	0.00	0	654.0
IGOV		On 03/08/2023	Index Future	335.71700	335.71700		335.78400	335.78400			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future	342.82600	342.82600		342.89400	342.89400			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future	349.96500	349.96500		350.03400	350.03400			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future	357.06500	357.06500		357.13500	357.13500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future	7.97000	92.03000		7.98000	92.02000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future	7.98000	92.02000		7.99500	92.00500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	8.16500	91.83500		8.24000	91.76000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future	8.18000	91.82000		8.27500	91.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future	8.21000	91.79000		8.34500	91.65500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future	8.24000	91.76000		8.38000	91.62000			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future	8.06000	91.94000		8.23000	91.77000			0.00	0.00	0	272.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future	7.84000	92.16000		8.05000	91.95000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future	7.61000	92.39000		7.84500	92.15500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/09/2024	Jibar Tradeable Future	7.51000	92.49000		7.76000	92.24000			0.00	0.00	0	68.0
JIBAR FUTURE		On 18/12/2024	Jibar Tradeable Future	7.44500	92.55500		7.71500	92.28500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.48500		92.51500		7.71000	92.29000			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.38223		110.48391		8.50047	110.10738		5.40	0.00	0.00	0	87,475.0
R186	On 04/05/2023	Bond Future	8.36	Call	609.77000		0.60977		454.98000	0.45498	609.770	5.19	0.49	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	680.75000		0.68075		902.49000	0.90249	680.750	5.19	0.51	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.38809		107.44434		8.51666	107.06030		5.15	0.00	0.00	0	21,350.0
R186	On 02/11/2023	Bond Future			8.37662		109.69407		8.51721	109.30205		4.69	0.00	0.00	0	1,109.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,928.12000		2.92812		2,662.13000	2.66213	2,928.120	5.00	0.70	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	255.99000		0.25599		304.77000	0.30477	255.990	5.65	0.11	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.37801		106.64590		8.53286	106.24552		4.34	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.40466		108.78093		8.57661	108.37208		3.81	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.21614		336.21614		336.54838	336.54838			0.00	5,043,242.10	15	309.0
R197	On 03/08/2023	Bond Future			334.11454		334.11454		334.45434	334.45434			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			341.18914		341.18914		341.53616	341.53616			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			253.07289		253.07289		253.10504	253.10504			0.00	0.00	0	4,960.0
R202	On 03/08/2023	Bond Future			253.50355		253.50355		253.53688	253.53688			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			258.87111		258.87111		258.90516	258.90516			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			259.31488		259.31488		259.34900	259.34900			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			264.57253		264.57253		264.60621	264.60621			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future			9.78004		93.51404		9.87745	93.06914		8.82	0.00	11,315,198.84	121	76,337.0
R2030	On 04/05/2023	Bond Future	9.03	Call	4.28000		0.00428		1.92000	0.00192	4.280	5.51	0.01	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	423.87000		0.42387		306.47000	0.30647	423.870	7.59	0.33	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	601.28000		0.60128		450.61000	0.45061	601.280	7.87	0.41	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	862.60000		0.86260		670.75000	0.67075	862.600	8.20	0.50	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,507.95000		1.50795		1,240.10000	1.24010	1,507.950	8.82	0.67	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	3,042.38000		3.04238		2,674.21000	2.67421	3,042.380	9.88	0.87	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,967.40000		3.96740		3,568.06000	3.56806	3,967.400	10.39	0.93	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	11.64000		0.01164		19.66000	0.01966	11.640	11.77	0.01	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	4.97000		0.00497		8.74000	0.00874	4.970	12.28	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1.32000		0.00132		2.48000	0.00248	1.320	12.97	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	0.14000		0.00014		0.30000	0.00030	0.140	12.97	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	0.10000		0.00010		0.21000	0.00021	0.100	12.97	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			9.85829		91.42571		9.96076	90.97188		9.05	0.00	60,432,394.31	661	40,390.0

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R2030	On 03/08/2023	Bond Future	10.40	Call	3,344.09000		3.34409	3,042.75000	3.04275	3,344.090		9.37	0.70	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	4,144.75000		4.14475	3,810.74000	3.81074	4,144.750		9.60	0.77	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	36.68000		0.03668	46.59000	0.04659	36.680		10.94	0.02	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	19.28000		0.01928	24.96000	0.02496	19.280		10.94	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			9.92479		93.34005	10.03257	92.87676			8.64	0.00	2,146,821.15	23	23.0
R2030	On 02/11/2023	Bond Future	9.57	Call	1,704.42000		1.70442	1,526.36000	1.52636	1,704.420		8.40	0.41	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.07	Call	2,776.01000		2.77601	2,532.29000	2.53229	2,776.010		8.69	0.55	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	11.57	Put	575.94000		0.57594	653.95000	0.65395	575.940		9.97	0.15	0.00	0	800.0
R2030	On 01/02/2024	Bond Future			10.00647		91.25646	10.12021	90.78341			8.45	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,885.67000		1.88567	1,703.69000	1.70369	1,885.670		8.10	0.41	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.93	Call	2,580.58000		2.58058	2,356.76000	2.35676	2,580.580		8.25	0.50	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.07	Call	2,889.84000		2.88984	2,649.94000	2.64994	2,889.840		8.34	0.53	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,068.74000		1.06874	1,185.52000	1.18552	1,068.740		9.29	0.23	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	12.10	Put	600.82000		0.60082	672.19000	0.67219	600.820		9.95	0.14	0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.11255		93.8279	10.23280	92.59986			7.95	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future			10.44227		88.35834	10.52432	87.93098			10.53	0.00	0.00	0	164,838.0
R2032	On 04/05/2023	Bond Future	9.80	Call	11.32000		0.01132	6.07000	0.00607	11.320		6.52	0.02	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	9.85	Call	21.60000		0.02160	12.28000	0.01228	21.600		6.76	0.03	0.00	0	6,500.0
R2032	On 04/05/2023	Bond Future	10.03	Call	121.98000		0.12198	81.16000	0.08116	121.980		7.62	0.13	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.30	Call	561.40000		0.56140	430.50000	0.43050	561.400		8.87	0.37	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	10.53	Call	1,212.46000		1.21246	995.88000	0.99588	1,212.460		9.76	0.58	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,523.93000		1.52393	1,276.82000	1.27682	1,523.930		10.07	0.65	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	10.69	Put	502.67000		0.50267	661.16000	0.66116	502.670		10.32	0.30	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	11.00	Put	219.41000		0.21941	303.68000	0.30368	219.410		11.33	0.15	0.00	0	13,000.0
R2032	On 04/05/2023	Bond Future	11.06	Put	185.85000		0.18585	259.70000	0.25970	185.850		11.51	0.13	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	4,753.51000		4.75351	4,362.19000	4.36219	4,753.510		12.40	0.94	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	0.04000		0.00004	0.09000	0.00009	0.040		15.69	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.53034		90.17144	10.61593	89.73547			11.05	0.00	0.00	0	11,590.0
R2032	On 03/08/2023	Bond Future	9.60	Call	558.36000		0.55836	484.42000	0.48442	558.360		10.37	0.19	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	1,663.92000		1.66392	1,493.31000	1.49331	1,663.920		10.63	0.43	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	7,089.12000		7.08912	6,720.54000	6.72054	7,089.120		12.40	0.87	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			10.61699		87.89839	10.70637	87.45337			11.25	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			10.71523		89.70761	10.80871	89.25318			10.51	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	1,818.49000		1.81849	1,668.64000	1.66864	1,818.490		9.91	0.35	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.76	Call	3,463.70000		3.46370	3,233.71000	3.23371	3,463.700		10.32	0.53	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	889.78000		0.88978	970.54000	0.97054	889.780		12.05	0.16	0.00	0	1,200.0
R2032	On 02/05/2024	Bond Future			10.83083		87.34569	10.92876	86.88180			10.29	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future			11.12060		87.09188	11.14704	86.93848			13.27	0.00	0.00	0	152,776.0
R2035	On 04/05/2023	Bond Future	9.85	Call	5.18000		0.00518	5.13000	0.00513	5.180		11.99	0.01	0.00	0	388.0

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	117.77000	0.11777		112.68000	0.11268	117.770	12.16	0.09	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	208.64000	0.20864		199.16000	0.19916	208.640	12.31	0.14	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	255.25000	0.25525		243.53000	0.24353	255.250	12.36	0.16	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,076.79000	1.07679		1,029.71000	1.02971	1,076.790	12.96	0.46	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,433.39000	1.43339		1,373.52000	1.37352	1,433.390	13.15	0.54	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	222.44000	0.22244		255.59000	0.25559	222.440	14.16	0.13	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	180.84000	0.18084		209.39000	0.20939	180.840	14.28	0.11	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	27.13000	0.02713		33.69000	0.03369	27.130	15.22	0.02	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	2.06000	0.00206		2.80000	0.00280	2.060	16.32	0.00	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.22097	88.87899		11.24843	88.72259		14.07	0.00	3,821,796.57	43	15,672.0	
R2035	On 02/11/2023	Bond Future			11.32393	86.23303		11.35247	86.07345		14.38	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,943.93000	1.94393		1,896.97000	1.89697	1,943.930	13.54	0.35	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	3,127.79000	3.12779		3,061.73000	3.06173	3,127.790	13.97	0.47	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,219.74000	1.21974		1,258.40000	1.25840	1,219.740	16.08	0.20	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			11.44105	88.00818		11.47083	87.84502		13.20	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	2,178.65000	2.17865		2,128.85000	2.12885	2,178.650	12.52	0.35	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	3,310.89000	3.31089		3,243.91000	3.24391	3,310.890	12.85	0.45	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,207.58000	1.20758		1,241.15000	1.24115	1,207.580	15.33	0.17	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.56467	85.26408		11.59572	85.09740		12.71	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.40345	82.36484		11.40470	82.35755		14.30	0.00	0.00	0	59,603.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	345.04000	0.34504		358.62000	0.35862	345.040	13.43	0.20	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	456.59000	0.45659		471.84000	0.47184	456.590	13.54	0.25	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,692.32000	2.69232		2,705.86000	2.70586	2,692.320	14.79	0.74	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	353.73000	0.35373		371.01000	0.37101	353.730	15.07	0.18	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	0.80000	0.00080		0.99000	0.00099	0.800	17.71	0.00	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.51314	79.79730		11.51441	79.79002		15.99	0.00	175,554,060.00	2,200	76,833.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	526.47000	0.52647		532.02000	0.53202	526.470	14.70	0.16	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,578.15000	1.57815		1,586.36000	1.58636	1,578.150	15.26	0.35	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.61343	81.46817		11.61474	81.46078		15.55	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.72619	78.88959		11.72759	78.88183		15.07	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			11.85442	80.46719		11.85593	80.45897		13.80	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.62897	83.20972		11.59989	83.39012		15.24	0.00	0.00	0	44,241.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	1.88000	0.00188		2.72000	0.00272	1.880	13.75	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	52.02000	0.05202		65.20000	0.06520	52.020	13.73	0.04	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	133.46000	0.13346		160.32000	0.16032	133.460	13.95	0.09	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	215.31000	0.21531		253.14000	0.25314	215.310	14.09	0.13	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	972.46000	0.97246		1,070.14000	1.07014	972.460	14.76	0.40	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	523.65000	0.52365		501.36000	0.50136	523.650	15.80	0.24	0.00	0	684.0	

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	66.60000	0.06660		65.35000	0.06535	66.600	17.17	0.04		0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	7.77000	0.00777		7.94000	0.00794	7.770	18.36	0.01		0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.74065	80.40906		11.71043	80.59336		17.09	0.00		65,050,929.54	809	106,884.0
R2040	On 02/11/2023	Bond Future			11.84295	82.09278		11.81163	82.28093		16.64	0.00		0.00	0	18.0
R2040	On 01/02/2024	Bond Future			11.95730	79.27666		11.92483	79.46841		16.17	0.00		0.00	0	11.0
R2040	On 02/05/2024	Bond Future			12.08597	80.86165		12.05230	81.05696		14.83	0.00		0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.68258	79.62108		11.67874	79.64517		16.31	0.00		0.00	0	62,104.0
R2044	On 04/05/2023	Bond Future	11.75	Put	1,255.53000	1.25553		1,269.55000	1.26955	1,255.530	16.31	0.45		0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	710.02000	0.71002		725.13000	0.72513	710.020	16.80	0.29		0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	380.51000	0.38051		393.54000	0.39354	380.510	17.31	0.18		0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			11.78962	76.87198		11.78561	76.89673		18.33	0.00		0.00	0	24,373.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,275.11000	3.27511		3,276.04000	3.27604	3,275.110	17.90	0.49		0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,595.52000	2.59552		2,598.34000	2.59834	2,595.520	18.33	0.42		0.00	0	4,754.0
R2044	On 02/11/2023	Bond Future			11.88745	78.48165		11.88330	78.50690		17.86	0.00		0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.99645	75.71628		11.99217	75.74190		17.41	0.00		0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.11853	77.23001		12.11414	77.25585		15.99	0.00		0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.63927	78.31116		11.64542	78.27168		17.09	0.00		0.00	0	75,798.0
R2048	On 04/05/2023	Bond Future	10.40	Call	8.87000	0.00887		9.86000	0.00986	8.870	15.44	0.01		0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	297.91000	0.29791		306.29000	0.30629	297.910	15.93	0.16		0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.73577	79.91803		11.74211	79.87793		18.18	0.00		0.00	0	167,550.0
R2048	On 02/11/2023	Bond Future			11.83369	77.14803		11.84026	77.10709		18.73	0.00		0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.94279	78.73594		11.94964	78.69395		17.24	0.00		0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.05578	75.86927		12.06293	75.82617		16.76	0.00		0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.14277	67.59074		11.15897	67.50793		15.01	0.00		0.00	0	21,507.0
R209	On 04/05/2023	Bond Future	10.00	Call	9.69000	0.00969		10.06000	0.01006	9.690	13.54	0.01		0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	134.17000	0.13417		133.62000	0.13362	134.170	13.85	0.11		0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	783.84000	0.78384		769.09000	0.76909	783.840	14.57	0.40		0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	11.00	Put	1,519.87000	1.51987		1,587.93000	1.58793	1,519.870	14.57	0.60		0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,270.05000	2.27005		2,225.97000	2.22597	2,270.050	15.46	0.74		0.00	0	2,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	22.31000	0.02231		26.64000	0.02664	22.310	17.29	0.02		0.00	0	9,750.0
R209	On 03/08/2023	Bond Future			11.23355	68.97770		11.25029	68.89333		15.95	0.00		0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	421.62000	0.42162		414.86000	0.41486	421.620	14.67	0.15		0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1,301.52000	1.30152		1,282.04000	1.28204	1,301.520	15.17	0.34		0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.32312	67.26962		11.34044	67.18356		16.26	0.00		0.00	0	594.0
R209	On 01/02/2024	Bond Future			11.42121	68.65425		11.43919	68.56623		14.96	0.00		0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.53210	66.87884		11.55080	66.78879		14.37	0.00		0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00		0.00	0	0.0

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	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future	224.49657		224.49657		224.73630	224.73630			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future	229.15847		229.15847		229.40363	229.40363			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future	230.85362		230.85362		231.10389	231.10389			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	235.66073		235.66073		235.91572	235.91572			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	237.20007		237.20007		237.45934	237.45934			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/05/2023	Bond Future	10.18497		84.43460		10.28218	83.97800		10.01	0.00	168,869.20	2	32,639.0
R213	On 03/08/2023	Bond Future	10.26457		86.16716		10.36616	85.70135		10.21	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.34691		84.41662		10.45323	83.94107		10.45	0.00	0.00	0	582.0
R213	On 01/02/2024	Bond Future	10.44505		86.15462		10.55659	85.66909		9.62	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.55234		84.32644		10.66939	83.83084		9.43	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.47778		63.78845		11.45356	63.91606		16.68	0.00	0.00	0	17,430.0
R214	On 03/08/2023	Bond Future	11.56891		65.09736		11.54385	65.22771		17.76	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.66144		63.15961		11.63553	63.29269		18.24	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.76469		64.45971		11.73789	64.59540		16.81	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.87185		62.45008		11.84418	62.58821		16.27	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												1,684,807,312.45	13,127	1 476 530.
Grand Total:												1,684,807,312.45	13,127	1 476 530.