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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2023

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	884.76100	884.76100		886.77900	886.77900				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	903.10100	903.10100		904.97900	904.97900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	922.25800	922.25800		923.92700	923.92700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	941.93500	941.93500		942.95900	942.95900				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	961.79800	961.79800		961.88600	961.88600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,017.33500	1,017.33500		1,022.69700	1,022.69700				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,038.42300	1,038.42300		1,043.68600	1,043.68600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,060.44900	1,060.44900		1,065.53900	1,065.53900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,083.07500	1,083.07500		1,087.48700	1,087.48700				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,105.91400	1,105.91400		1,109.31600	1,109.31600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	889.39900	889.39900		893.57500	893.57500				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	907.83500	907.83500		911.91500	911.91500				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	927.09100	927.09100		931.00900	931.00900				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	946.87200	946.87200		950.18600	950.18600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	966.83900	966.83900		969.25800	969.25800			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	11.98904	74.87481		11.90440	75.27850			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.12081	76.44472		12.03588	76.84175			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.25461	74.28751		12.17055	74.67260			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.39712	75.88886		12.32182	76.22647			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.54905	73.70654		12.48793	73.97451			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	12.42800	71.92279		12.33838	72.42014			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.55243	73.43097		12.46207	73.92413			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.67825	70.74287		12.58808	71.22652			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.80514	72.26753		12.72163	72.70788			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.94419	69.54303		12.87167	69.91812			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	876.81500	876.81500		880.91800	880.91800			0.00	0.00	0	410.00
GOVI	On 03/08/2023	GOVI	894.99000	894.99000		898.99800	898.99800			0.00	0.00	0	430.00
GOVI	On 02/11/2023	GOVI	913.97500	913.97500		917.82100	917.82100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	933.47500	933.47500		936.72600	936.72600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	953.16000	953.16000		955.52900	955.52900			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.96170	168.96170		168.96048	168.96048			0.00	0.00	0	5,357.00
I2025	On 03/08/2023	Bond Future	170.76201	170.76201		170.72815	170.72815			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future	174.42438	174.42438		174.34319	174.34319			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.39651	176.39651		176.18720	176.18720			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.15356	180.15356		179.76045	179.76045			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	122.20981	122.20981		122.29581	122.29581			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	124.77220	124.77220		124.83548	124.83548			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	126.12128	126.12128		126.15335	126.15335			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.84062	128.84062		128.78045	128.78045			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.22296	130.22296		130.03245	130.03245			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	116.31076	116.31076		116.73301	116.73301			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.74941	118.74941		119.15706	119.15706			0.00	0.00	0	6,434.00

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	119.87833		119.87833		120.26402	120.26402			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.46315		122.46315		122.76856	122.76856			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.61475		123.61475		123.80445	123.80445			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	130.04410		130.04410		130.06165	130.06165			0.00	0.00	0	3,758.00
I2038	On 03/08/2023	Bond Future	130.81074		130.81074		130.80384	130.80384			0.00	0.00	0	1,273.00
I2038	On 02/11/2023	Bond Future	133.61618		133.61618		133.57350	133.57350			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.48475		134.48475		134.34486	134.34486			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	137.34857		137.34857		137.06863	137.06863			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	113.84893		113.84893		113.86431	113.86431			0.00	0.00	0	16,909.00
I2046	On 03/08/2023	Bond Future	116.23601		116.23601		116.22885	116.22885			0.00	0.00	0	391.00
I2046	On 02/11/2023	Bond Future	116.64387		116.64387		116.60710	116.60710			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.15869		119.15869		119.03501	119.03501			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.55602		119.55602		119.31118	119.31118			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	117.14483		117.14483		117.16066	117.16066			0.00	0.00	0	13,664.00
I2050	On 03/08/2023	Bond Future	117.41810		117.41810		117.41126	117.41126			0.00	0.00	0	1,148.00
I2050	On 02/11/2023	Bond Future	119.93635		119.93635		119.89733	119.89733			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	120.28173		120.28173		120.15561	120.15561			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	122.84292		122.84292		122.59149	122.59149			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	328.72300		328.72300		328.88600	328.88600			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	335.61800		335.61800		335.71700	335.71700			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	342.81600		342.81600		342.82600	342.82600			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	350.20700		350.20700		349.96500	349.96500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	357.66800		357.66800		357.06500	357.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.96500		92.03500		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.00000		92.00000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.20500		91.79500		8.16500	91.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.21000		91.79000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.27000		91.73000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.27500		91.72500		8.24000	91.76000			0.00	3,440,287.50	150	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.14000		91.86000		8.06000	91.94000			0.00	12,495,816.00	544	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.94000		92.06000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.67000		92.33000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.59500		92.40500		7.51000	92.49000			0.00	3,142,654.00	136	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.54000		92.46000		7.44500	92.55500			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			7.56500	92.43500		7.48500	92.51500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.43345	110.32060		8.38223	110.48391		5.17	0.00	1,875,781,161.80	17,003	86,187.00
R186	On 04/05/2023	Bond Future	8.36	Call	492.90000	0.49290	609.77000	0.60977	492.900	4.94	0.44	0.00	0	200.00	
R186	On 04/05/2023	Bond Future	8.36	Put	727.19000	0.72719	680.75000	0.68075	727.190	4.94	0.56	0.00	0	200.00	
R186	On 03/08/2023	Bond Future			8.43654	107.29941		8.38809	107.44434		4.96	0.00	2,081,286,655.77	19,397	38,838.00
R186	On 02/11/2023	Bond Future			8.41906	109.57554		8.37662	109.69407		4.54	0.00	1,205,330.94	11	1,109.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,834.51000	2.83451	2,928.12000	2.92812	2,834.510	4.97	0.70	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	246.91000	0.24691	255.99000	0.25599	246.910	5.52	0.11	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.39380	106.60498		8.37801	106.64590		4.29	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.37580	108.84975		8.40466	108.78093		3.80	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			336.15787	336.15787		336.21614	336.21614			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.12123	334.12123		334.11454	334.11454			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.28728	341.28728		341.18914	341.18914			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			253.03838	253.03838		253.07289	253.07289			0.00	3,289,498.94	13	4,947.00
R202	On 03/08/2023	Bond Future			253.51834	253.51834		253.50355	253.50355			0.00	21,042,022.22	83	530.00
R202	On 02/11/2023	Bond Future			258.95570	258.95570		258.87111	258.87111			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.58712	259.58712		259.31488	259.31488			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			265.11515	265.11515		264.57253	264.57253			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			9.84522	93.21604		9.78004	93.51404		8.82	0.00	1,358,623,783.00	14,575	62,648.00
R2030	On 04/05/2023	Bond Future	9.03	Call	6.35000	0.00635	4.28000	0.00428	6.350	6.34	0.01	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	385.89000	0.38589	423.87000	0.42387	385.890	8.32	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	543.18000	0.54318	601.28000	0.60128	543.180	8.58	0.36	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	776.94000	0.77694	862.60000	0.86260	776.940	8.90	0.45	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,366.30000	1.36630	1,507.95000	1.50795	1,366.300	9.50	0.62	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,814.28000	2.81428	3,042.38000	3.04238	2,814.280	10.50	0.84	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,711.94000	3.71194	3,967.40000	3.96740	3,711.940	11.02	0.90	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	18.86000	0.01886	11.64000	0.01164	18.860	12.34	0.02	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	8.43000	0.00843	4.97000	0.00497	8.430	12.86	0.01	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	1.65000	0.00165	1.32000	0.00132	1.650	13.10	0.00	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	0.17000	0.00017	0.14000	0.00014	0.170	13.10	0.00	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	0.12000	0.00012	0.10000	0.00010	0.120	13.10	0.00	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.92267	91.14024		9.85829	91.42571		9.03	0.00	1,365,463,075.68	14,982	53,628.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	3,178.04000	3.17804	3,344.09000	3.34409	3,178.040	9.57	0.67	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,956.34000	3.95634	4,144.75000	4.14475	3,956.340	9.81	0.74	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	39.62000	0.03962	36.68000	0.03668	39.620	10.89	0.02	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	20.83000	0.02083	19.28000	0.01928	20.830	10.89	0.01	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			9.98667	93.07370	9.92479	93.34005		8.67	0.00	0.00	0	23.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,600.00000	1.60000	1,704.42000	1.70442	1,600.000	8.43	0.39	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,633.49000	2.63349	2,776.01000	2.77601	2,633.490	8.72	0.54	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	614.78000	0.61478	575.94000	0.57594	614.780	9.98	0.16	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.05515	91.05362	10.00647	91.25646		8.37	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,805.40000	1.80540	1,885.67000	1.88567	1,805.400	8.12	0.40	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,499.98000	2.49998	2,580.58000	2.58058	2,499.980	8.33	0.48	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,806.90000	2.80690	2,889.84000	2.88984	2,806.900	8.42	0.52	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,138.91000	1.13891	1,068.74000	1.06874	1,138.910	9.39	0.24	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	628.84000	0.62884	600.82000	0.60082	628.840	9.96	0.14	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.14043	92.97054	10.11255	93.08279		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			10.54260	87.83614	10.44227	88.35834		10.48	0.00	0.00	0	164,838.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	11.58000	0.01158	11.32000	0.01132	11.580	7.53	0.02	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	20.87000	0.02087	21.60000	0.02160	20.870	7.78	0.03	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	104.37000	0.10437	121.98000	0.12198	104.370	8.66	0.10	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	449.23000	0.44923	561.40000	0.56140	449.230	9.74	0.30	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	994.93000	0.99493	1,212.46000	1.21246	994.930	10.58	0.50	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,265.88000	1.26588	1,523.93000	1.52393	1,265.880	10.88	0.57	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	737.02000	0.73702	502.67000	0.50267	737.020	11.12	0.38	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	347.25000	0.34725	219.41000	0.21941	347.250	12.09	0.21	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	297.55000	0.29755	185.85000	0.18585	297.550	12.26	0.18	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,285.57000	4.28557	4,753.51000	4.75351	4,285.570	13.11	0.91	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.06000	0.00006	0.04000	0.00004	0.060	15.80	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.63156	89.65617	10.53034	90.17144		10.99	0.00	667,490,185.65	7,445	19,035.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	452.14000	0.45214	558.36000	0.55836	452.140	10.31	0.17	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,475.66000	1.47566	1,663.92000	1.66392	1,475.660	10.79	0.39	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,667.60000	6.66760	7,089.12000	7.08912	6,667.600	12.62	0.85	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.71785	87.39643	10.61699	87.89839		11.23	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.80717	89.26064	10.71523	89.70761		10.46	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,683.49000	1.68349	1,818.49000	1.81849	1,683.490	9.98	0.33	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,275.25000	3.27525	3,463.70000	3.46370	3,275.250	10.47	0.51	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	998.16000	0.99816	889.78000	0.88978	998.160	12.23	0.18	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			10.90791	86.98029	10.83083	87.34569		10.07	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			11.19542	86.65879	11.12060	87.09188		12.67	0.00	0.00	0	152,776.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	1.55000	0.00155	5.18000	0.00518	1.550	11.37	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	68.89000	0.06889		117.77000	0.11777	68.890	11.83	0.06	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	132.33000	0.13233		208.64000	0.20864	132.330	11.99	0.10	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	166.96000	0.16696		255.25000	0.25525	166.960	12.06	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	850.42000	0.85042		1,076.79000	1.07679	850.420	12.75	0.40	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,168.22000	1.16822		1,433.39000	1.43339	1,168.220	12.94	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	258.26000	0.25826		222.44000	0.22244	258.260	13.97	0.15	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	209.77000	0.20977		180.84000	0.18084	209.770	14.09	0.12	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	30.23000	0.03023		27.13000	0.02713	30.230	15.00	0.02	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1.75000	0.00175		2.06000	0.00206	1.750	15.82	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.29568	88.45443		11.22097	88.87899		13.54	0.00	0.00	0	15,672.00
R2035	On 02/11/2023	Bond Future			11.39741	85.82303		11.32393	86.23303		13.93	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,737.07000	1.73707		1,943.93000	1.94393	1,737.070	13.28	0.32	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,881.68000	2.88168		3,127.79000	3.12779	2,881.680	13.78	0.45	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,269.96000	1.26996		1,219.74000	1.21974	1,269.960	15.94	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.50584	87.65378		11.44105	88.00818		12.93	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,974.75000	1.97475		2,178.65000	2.17865	1,974.750	12.25	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,060.66000	3.06066		3,310.89000	3.31089	3,060.660	12.58	0.44	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,210.74000	1.21074		1,207.58000	1.20758	1,210.740	15.07	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.61568	84.99049		11.56467	85.26408		12.66	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			11.46804	81.98928		11.40345	82.36484		13.65	0.00	0.00	0	59,603.00
R2037	On 04/05/2023	Bond Future	10.95	Call	226.28000	0.22628		345.04000	0.34504	226.280	12.78	0.15	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	312.89000	0.31289		456.59000	0.45659	312.890	12.89	0.20	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,349.08000	2.34908		2,692.32000	2.69232	2,349.080	14.14	0.72	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	368.46000	0.36846		353.73000	0.35373	368.460	14.42	0.20	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.56000	0.00056		0.80000	0.00080	0.560	17.06	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.57735	79.43047		11.51314	79.79730		15.38	0.00	0.00	0	76,833.00
R2037	On 03/08/2023	Bond Future	10.30	Call	403.29000	0.40329		526.47000	0.52647	403.290	14.07	0.13	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,340.70000	1.34070		1,578.15000	1.57815	1,340.700	14.64	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.67613	81.11554		11.61343	81.46817		15.06	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.78040	78.58996		11.72619	78.88959		14.76	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.89557	80.24378		11.85442	80.46719		13.76	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			11.70362	82.74949		11.62897	83.20972		14.55	0.00	0.00	0	44,241.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.48000	0.00048		1.88000	0.00188	0.480	13.07	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	23.38000	0.02338		52.02000	0.05202	23.380	13.04	0.02	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	70.83000	0.07083		133.46000	0.13346	70.830	13.26	0.06	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	124.11000	0.12411		215.31000	0.21531	124.110	13.40	0.09	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	718.32000	0.71832		972.46000	0.97246	718.320	14.07	0.34	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	568.41000	0.56841		523.65000	0.52365	568.410	15.11	0.26	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	65.59000	0.06559		66.60000	0.06660	65.590	16.49	0.04		0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	6.66000	0.00666		7.77000	0.00777	6.660	17.67	0.01		0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81541	79.95595		11.74065	80.40906		16.45	0.00		0.00	0	106,884.00
R2040	On 02/11/2023	Bond Future			11.91674	81.65221		11.84295	82.09278		16.12	0.00	898,174.31		11	29.00
R2040	On 01/02/2024	Bond Future			12.02355	78.88766		11.95730	79.27666		15.88	0.00		0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.14039	80.54756		12.08597	80.86165		14.86	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			11.77242	79.06105		11.68258	79.62108		15.55	0.00		0.00	0	62,104.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,430.21000	1.43021		1,255.53000	1.25553	1,430.210	15.55	0.51		0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	804.21000	0.80421		710.02000	0.71002	804.210	16.05	0.34		0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	423.97000	0.42397		380.51000	0.38051	423.970	16.56	0.20		0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.88023	76.31628		11.78962	76.87198		17.62	0.00		0.00	0	24,373.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,494.81000	3.49481		3,275.11000	3.27511	3,494.810	17.62	0.52		0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,777.76000	2.77776		2,595.52000	2.59552	2,777.760	18.08	0.44		0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			11.97779	77.93538		11.88745	78.48165		17.28	0.00		0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.08039	75.21666		11.99645	75.71628		17.19	0.00		0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.19210	76.79923		12.11853	77.23001		16.35	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			11.72920	77.73736		11.63927	78.31116		16.33	0.00		0.00	0	75,798.00
R2048	On 04/05/2023	Bond Future	10.40	Call	2.68000	0.00268		8.87000	0.00887	2.680	14.68	0.00		0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	170.27000	0.17027		297.91000	0.29791	170.270	15.16	0.11		0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.82644	79.34814		11.73577	79.91803		17.51	0.00		0.00	0	167,550.00
R2048	On 02/11/2023	Bond Future			11.92425	76.58711		11.83369	77.14803		18.16	0.00		0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.02732	78.22074		11.94279	78.73594		16.79	0.00		0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.13032	75.42207		12.05578	75.86927		16.37	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			11.22768	67.15828		11.14277	67.59074		14.31	0.00		0.00	0	21,507.00
R209	On 04/05/2023	Bond Future	10.00	Call	3.08000	0.00308		9.69000	0.00969	3.080	12.85	0.00		0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	69.43000	0.06943		134.17000	0.13417	69.430	13.15	0.07		0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	556.81000	0.55681		783.84000	0.78384	556.810	13.87	0.33		0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,725.30000	1.72530		1,519.87000	1.51987	1,725.300	13.87	0.67		0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,898.40000	1.89840		2,270.05000	2.27005	1,898.400	14.77	0.70		0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	21.86000	0.02186		22.31000	0.02231	21.860	16.59	0.02		0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.31876	68.54979		11.23355	68.97770		15.34	0.00		0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	306.53000	0.30653		421.62000	0.42162	306.530	14.03	0.12		0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,066.28000	1.06628		1,301.52000	1.30152	1,066.280	14.54	0.31		0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.40762	66.85120		11.32312	67.26962		15.72	0.00		0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.49846	68.27723		11.42121	68.65425		14.64	0.00		0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.59774	66.56347		11.53210	66.87884		14.30	0.00		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	224.46126		224.46126		224.49657	224.49657			0.00	16,161,210.72	72	386.00
R210	On 03/08/2023	Bond Future	229.16750		229.16750		229.15847	229.15847			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	230.92174		230.92174		230.85362	230.85362			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.90072		235.90072		235.66073	235.66073			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	237.68054		237.68054		237.20007	237.20007			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	10.26520		84.05753		10.18497	84.43460		10.01	0.00	0.00	0	32,639.00
R213	On 03/08/2023	Bond Future	10.34475		85.79924		10.26457	86.16716		10.16	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.42570		84.06388		10.34691	84.41662		10.45	0.00	1,345,022.08	16	566.00
R213	On 01/02/2024	Bond Future	10.51329		85.85715		10.44505	86.15462		9.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.60354		84.10920		10.55234	84.32644		9.10	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	11.56770		63.31818		11.47778	63.78845		15.93	0.00	0.00	0	17,430.00
R214	On 03/08/2023	Bond Future	11.65941		64.63015		11.56891	65.09736		17.10	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.75166		62.69968		11.66144	63.15961		17.67	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.84873		64.03716		11.76469	64.45971		16.55	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.94581		62.08322		11.87185	62.45008		16.41	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 :												7,411,664,878.61	74,438	1 499 432.00
Grand Total:												7,411,664,878.61	74,438	1 499 432.00