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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2023

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	880.72400	880.72400	883.08200	883.08200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	899.07400	899.07400	901.36200	901.36200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	918.21400	918.21400	920.47700	920.47700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	938.29200	938.29200	940.12100	940.12100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	958.76800	958.76800	959.96000	959.96000				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,011.86200	1,011.86200	1,016.66900	1,016.66900				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,032.94400	1,032.94400	1,037.71400	1,037.71400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,054.93500	1,054.93500	1,059.72100	1,059.72100				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,078.00200	1,078.00200	1,082.33600	1,082.33600				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,101.52700	1,101.52700	1,105.17600	1,105.17600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.25500	884.25500	888.34400	888.34400				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	902.67900	902.67900	906.73300	906.73300				0.00	0.00	0	17.00
ALBI	On 02/11/2023	Index Future	921.89600	921.89600	925.96200	925.96200				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	942.05400	942.05400		945.72300	945.72300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	962.61300	962.61300		965.68000	965.68000			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	12.06558	74.51233		11.98654	74.88670			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.19869	76.08318		12.11852	76.45538			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.33449	73.92408		12.25228	74.29815			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.47148	75.55751		12.39461	75.90008			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.61400	73.42322		12.54624	73.71883			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	12.51902	71.42342		12.44498	71.82919			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64544	72.92916		12.57035	73.33383			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.77385	70.23600		12.69693	70.64336			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.89705	71.78809		12.82447	72.16625			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.02935	69.10678		12.96412	69.44053			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	871.71800	871.71800		875.77600	875.77600			0.00	0.00	0	262.00
GOVI	On 03/08/2023	GOVI	889.88100	889.88100		893.90500	893.90500			0.00	0.00	0	575.00
GOVI	On 02/11/2023	GOVI	908.82600	908.82600		912.86200	912.86200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	928.69800	928.69800		932.34300	932.34300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	948.96500	948.96500		952.01700	952.01700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.62874	168.62874		168.62438	168.62438			0.00	0.00	0	5,293.00
I2025	On 03/08/2023	Bond Future	170.44172	170.44172		170.41449	170.41449			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future	174.11076	174.11076		174.06887	174.06887			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.16779	176.16779		176.03489	176.03489			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.04962	180.04962		179.78619	179.78619			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	122.20873	122.20873		122.02270	122.02270			0.00	0.00	0	2,027.00
I2029	On 03/08/2023	Bond Future	124.78516	124.78516		124.57869	124.57869			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	126.14428	126.14428		125.92357	125.92357			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.93123	128.93123		128.63918	128.63918			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.40968	130.40968		130.01939	130.01939			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	116.72878	116.72878		116.33730	116.33730			0.00	0.00	0	986.00
I2033	On 03/08/2023	Bond Future	119.18968	119.18968		118.77422	118.77422			0.00	0.00	0	6,988.00
I2033	On 02/11/2023	Bond Future	120.33754	120.33754		119.90349	119.90349			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.99615	122.99615		122.48936	122.48936			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	124.24850	124.24850		123.64364	123.64364			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	129.79342	129.79342		129.34624	129.34624			0.00	0.00	0	2,894.00
I2038	On 03/08/2023	Bond Future	130.56989	130.56989		130.09581	130.09581			0.00	0.00	0	2,175.00
I2038	On 02/11/2023	Bond Future	133.38062	133.38062		132.88564	132.88564			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.31411	134.31411		133.73999	133.73999			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	137.27349	137.27349		136.58936	136.58936			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	114.49232	114.49232		113.77754	113.77754			0.00	0.00	0	12,310.00
I2046	On 03/08/2023	Bond Future	116.90622	116.90622		116.16099	116.16099			0.00	0.00	0	10,709.00
I2046	On 02/11/2023	Bond Future	117.33754	117.33754		116.56739	116.56739			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.92995	119.92995		119.08109	119.08109			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	120.43127	120.43127		119.47923	119.47923			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	116.85248	116.85248		116.45583	116.45583			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	117.13299	117.13299		116.71247	116.71247			0.00	0.00	0	9,630.00
I2050	On 02/11/2023	Bond Future	119.65452	119.65452		119.21529	119.21529			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	120.05604	120.05604		119.54661	119.54661			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	122.70120	122.70120		122.09355	122.09355			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	328.77800	328.77800		327.87800	327.87800			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	335.71000	335.71000		334.74600	334.74600			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	342.93600	342.93600		341.92400	341.92400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	350.51300	350.51300		349.29900	349.29900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	358.23800	358.23800		356.74500	356.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.96500	92.03500		7.96500	92.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.02000	91.98000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.27500	91.72500		8.26500	91.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.30000	91.70000		8.28000	91.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.36000	91.64000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.38500	91.61500		8.37500	91.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.29000	91.71000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.12000	91.88000		8.08000	91.92000			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			7.88000	92.12000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.80500	92.19500		7.74500	92.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.74000	92.26000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.78000	92.22000		7.71000	92.29000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.57873	109.85908		8.51328	110.06669		5.06	0.00	0.00	0	53,339.00
R186	On 04/05/2023	Bond Future	8.36	Put	920.54000	0.92054	801.51000	0.80151	920.540	4.83	0.71	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Call	224.73000	0.22473	313.31000	0.31331	224.730	4.83	0.29	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.59048	106.84059		8.52414	107.03801		4.84	0.00	0.00	0	66,087.00
R186	On 02/11/2023	Bond Future			8.58440	109.11534		8.51500	109.30820		4.40	0.00	132,029,561.40	1,210	2,765.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,418.81000	2.41881	2,626.68000	2.62668	2,418.810	4.72	0.67	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	258.56000	0.25856	262.41000	0.26241	258.560	5.37	0.12	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.55343	106.19248		8.49921	106.33236		4.13	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.51925	108.50824		8.49218	108.57258		3.67	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			335.89205	335.89205		335.90299	335.90299			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.88792	333.88792		333.85448	333.85448			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.07542	341.07542		341.01375	341.01375			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			253.49976	253.49976		252.87800	252.87800			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			254.01839	254.01839		253.34981	253.34981			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			259.48648	259.48648		258.78254	258.78254			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			260.26399	260.26399		259.41312	259.41312			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			265.99853	265.99853		264.94043	264.94043			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			9.95036	92.73791		9.87573	93.07697		8.62	0.00	0.00	0	32,545.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.35000	0.00035	1.35000	0.00135	0.350	6.21	0.00	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	161.18000	0.16118	255.25000	0.25525	161.180	8.12	0.17	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	261.95000	0.26195	387.13000	0.38713	261.950	8.38	0.25	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	431.11000	0.43111	595.16000	0.59516	431.110	8.70	0.34	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	921.81000	0.92181	1,155.29000	1.15529	921.810	9.30	0.55	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,300.88000	2.30088	2,610.55000	2.61055	2,300.880	10.31	0.83	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,198.40000	3.19840	3,525.04000	3.52504	3,198.400	10.83	0.91	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	7.76000	0.00776	7.32000	0.00732	7.760	12.16	0.01	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	2.66000	0.00266	2.62000	0.00262	2.660	12.69	0.00	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.31000	0.00031	0.33000	0.00033	0.310	12.93	0.00	0.00	0.00	0	1,080.00

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R2030	On 04/05/2023	Bond Future	12.50	Put	0.02000	0.00002		0.02000	0.00002	0.020	12.93	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.01000	0.00001		0.01000	0.00001	0.010	12.93	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.03091	90.66282		9.95520	90.99643		8.79	0.00	0.00	0	71,680.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,715.98000	2.71598	3,027.83000	3.02783	2,715.980		9.11	0.65	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,471.82000	3.47182	3,800.43000	3.80043	3,471.820		9.34	0.73	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	34.52000	0.03452	34.73000	0.03473	34.520		10.66	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	17.37000	0.01737	17.77000	0.01777	17.370		10.66	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.09888	92.59318		10.02097	92.92648		8.46	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,321.50000	1.32150	1,504.59000	1.50459	1,321.500		8.22	0.36	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	2,278.56000	2.27856	2,514.11000	2.51411	2,278.560		8.51	0.50	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	627.13000	0.62713	609.58000	0.60958	627.130		9.78	0.17	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.16152	90.61236		10.09123	90.90365		8.26	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,569.05000	1.56905	1,716.73000	1.71673	1,569.050		8.01	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	2,219.86000	2.21986	2,395.90000	2.39590	2,219.860		8.22	0.46	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,510.96000	2.51096	2,697.31000	2.69731	2,510.960		8.31	0.49	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,189.79000	1.18979	1,146.74000	1.14674	1,189.790		9.30	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	651.53000	0.65153	628.59000	0.62859	651.530		9.87	0.15	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.23572	92.58817		10.17828	92.81842		7.64	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			10.65208	87.27099		10.57259	87.68085		10.26	0.00	0.00	0	102,676.00
R2032	On 04/05/2023	Bond Future	9.80	Call	0.76000	0.00076	2.85000	0.00285	0.760		7.38	0.00	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	1.86000	0.00186	6.14000	0.00614	1.860		7.62	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	21.36000	0.02136	48.52000	0.04852	21.360		8.45	0.03	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	185.67000	0.18567	300.30000	0.30030	185.670		9.52	0.18	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	569.16000	0.56916	782.90000	0.78290	569.160		10.36	0.39	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	789.43000	0.78943	1,039.42000	1.03942	789.430		10.66	0.47	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	792.67000	0.79267	658.53000	0.65853	792.670		10.89	0.46	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	323.11000	0.32311	268.42000	0.26842	323.110		11.87	0.23	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	267.63000	0.26763	222.62000	0.22262	267.630		12.04	0.19	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,685.43000	3.68543	4,080.33000	4.08033	3,685.430		12.91	0.92	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000	0.00000	0.00000	0.000		15.62	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.74383	89.08929		10.66321	89.49586		10.71	0.00	0.00	0	77,035.00
R2032	On 03/08/2023	Bond Future	9.60	Call	296.53000	0.29653	388.79000	0.38879	296.530		10.02	0.12	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,103.70000	1.10370	1,351.13000	1.35113	1,103.700		10.28	0.34	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	6,071.23000	6.07123	6,486.26000	6.48626	6,071.230		12.07	0.84	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.83373	86.82436		10.75097	87.23242		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.91853	88.72327		10.84171	89.09350		10.35	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,443.43000	1.44343	1,594.81000	1.59481	1,443.430		9.87	0.30	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,929.12000	2.92912	3,151.44000	3.15144	2,929.120		10.36	0.48	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,043.58000	1.04358	997.74000	0.99774	1,043.580		12.14	0.19	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.01058	86.49668		10.94386	86.81055		10.14	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

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			11.25376	86.32325		11.17944	86.75103		12.06	0.00	0.00	0	124,019.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.06000	0.00006		0.30000	0.00030	0.060	10.95	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	11.62000	0.01162		35.89000	0.03589	11.620	10.96	0.01	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	31.38000	0.03138		79.85000	0.07985	31.380	11.10	0.04	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	44.35000	0.04435		105.89000	0.10589	44.350	11.16	0.05	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	477.91000	0.47791		728.87000	0.72887	477.910	11.76	0.32	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	742.97000	0.74297	1,047.60000	1.04760	742.970		11.94	0.43	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	147.93000	0.14793		152.78000	0.15278	147.930	12.95	0.11	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	111.23000	0.11123		117.90000	0.11790	111.230	13.07	0.09	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	7.33000	0.00733		10.16000	0.01016	7.330	14.00	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.15000	0.00015		0.26000	0.00026	0.150	15.08	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.35458	88.12181		11.27938	88.54680		12.64	0.00	0.00	0	43,147.00
R2035	On 02/11/2023	Bond Future			11.45747	85.48998		11.38052	85.91702		12.82	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,279.52000	1.27952	1,715.30000	1.71530	1,279.520		11.94	0.28	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,316.45000	2.31645	2,864.52000	2.86452	2,316.450		12.38	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,038.91000	1.03891	1,201.78000	1.20178	1,038.910		14.58	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.55990	87.35967		11.48819	87.75012		12.37	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,674.44000	1.67444	1,965.15000	1.96515	1,674.440		11.67	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,707.86000	2.70786	3,056.83000	3.05683	2,707.860		12.02	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,115.91000	1.11591	1,158.08000	1.15808	1,115.910		14.55	0.17	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.66005	84.75352		11.59714	85.08978		12.39	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			11.55603	81.48181		11.47678	81.93866		13.01	0.00	0.00	0	38,234.00
R2037	On 04/05/2023	Bond Future	10.95	Call	66.65000	0.06665		136.15000	0.13615	66.650	12.15	0.07	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	107.51000	0.10751		202.65000	0.20265	107.510	12.26	0.10	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,777.44000	1.77744	2,169.86000	2.16986	1,777.440		13.49	0.70	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	293.76000	0.29376		261.00000	0.26100	293.760	13.77	0.20	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.04000	0.00004		0.07000	0.00007	0.040	16.40	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.66711	78.92180		11.58672	79.37714		14.37	0.00	0.00	0	113,292.00
R2037	On 03/08/2023	Bond Future	10.30	Call	223.66000	0.22366		357.20000	0.35720	223.660	13.04	0.09	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	955.88000	0.95588		1,252.91000	1.25291	955.880	13.62	0.27	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.76814	80.60221		11.68590	81.06080		13.87	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.86808	78.10882		11.79050	78.53431		14.20	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.97565	79.81166		11.90589	80.18790		13.74	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			11.79147	82.21311		11.70721	82.72746		13.88	0.00	396,431,616.42	4,822	33,362.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.01000	0.00001		0.05000	0.00005	0.010	12.66	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	2.09000	0.00209		8.02000	0.00802	2.090	12.39	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	11.34000	0.01134		32.47000	0.03247	11.340	12.60	0.01	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	11.03	Call	26.51000	0.02651		65.38000	0.06538	26.510	12.74	0.03	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	348.72000	0.34872		555.07000	0.55507	348.720	13.40	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	493.38000	0.49338		426.07000	0.42607	493.380	14.43	0.28	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	29.86000	0.02986		29.53000	0.02953	29.860	15.79	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1.31000	0.00131		1.60000	0.00160	1.310	16.97	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.90507	79.41779		11.81941	79.93182		15.38	0.00	0.00	0	110,837.00
R2040	On 02/11/2023	Bond Future			12.00864	81.10880		11.92094	81.62725		14.86	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.11144	78.37617		12.02785	78.86251		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.22120	80.08474		12.14470	80.52276		14.93	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			11.87567	78.42575		11.79136	78.94385		14.84	0.00	0.00	0	56,835.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,522.77000	1.52277		1,309.12000	1.30912	1,522.770	14.84	0.60	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	780.69000	0.78069		672.20000	0.67220	780.690	15.33	0.39	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	357.82000	0.35782		313.70000	0.31370	357.820	15.84	0.21	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.98588	75.67678		11.90014	76.19507		16.48	0.00	382,773,153.24	5,058	36,862.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,474.33000	3.47433		3,467.30000	3.46730	3,474.330	16.03	0.57	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,699.10000	2.69910		2,738.88000	2.73888	2,699.100	16.48	0.48	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.08624	77.28817		11.99847	77.81125		15.94	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.18578	74.59712		12.10178	75.09023		16.29	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.29157	76.22329		12.21413	76.67103		15.46	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			11.83316	77.08339		11.75379	77.58178		15.55	0.00	1,310,417.63	17	69,822.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.07000	0.00007		0.41000	0.00041	0.070	14.09	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	37.66000	0.03766		85.75000	0.08575	37.660	14.39	0.04	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.93275	78.68944		11.85218	79.18772		16.34	0.00	0.00	0	171,858.00
R2048	On 02/11/2023	Bond Future			12.03347	75.92028		11.95097	76.42301		16.71	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.13377	77.58073		12.05499	78.05344		16.13	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.23113	74.82474		12.15886	75.25210		16.17	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			11.30677	66.75895		11.22736	67.15990		13.65	0.00	0.00	0	19,449.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.13000	0.00013		0.66000	0.00066	0.130	12.31	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	12.94000	0.01294		34.25000	0.03425	12.940	12.50	0.02	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,841.41000	1.84141		1,600.39000	1.60039	1,841.410	13.21	0.77	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	273.59000	0.27359		433.52000	0.43352	273.590	13.21	0.23	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,437.03000	1.43703		1,773.82000	1.77382	1,437.030	14.11	0.68	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	7.13000	0.00713		7.65000	0.00765	7.130	15.92	0.01	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.39908	68.14991		11.31870	68.55009		14.34	0.00	0.00	0	8,708.00
R209	On 03/08/2023	Bond Future	10.00	Call	169.01000	0.16901		274.93000	0.27493	169.010	13.01	0.08	0.00	0	1,800.00

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	On 03/08/2023	Bond Future	10.70	Call	759.27000	0.75927	1,007.02000	1.00702	759.270	13.53	0.26	0	1,800.00	
R209	On 02/11/2023	Bond Future	11.48974		66.44804		11.40761	66.85125		14.50	0.00	39,470,135.76	594	0.00
R209	On 01/02/2024	Bond Future	11.57609		67.90131		11.49840	68.27752		14.07	0.00	0	0	0.00
R209	On 02/05/2024	Bond Future	11.66773		66.22948		11.59752	66.56453		14.20	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R210	On 04/05/2023	Bond Future	224.57188		224.57188		224.39775	224.39775			0.00	0	0	132.00
R210	On 03/08/2023	Bond Future	229.30640		229.30640		229.09835	229.09835			0.00	0	0	371.00
R210	On 02/11/2023	Bond Future	231.08155		231.08155		230.85099	230.85099			0.00	0	0	0.00
R210	On 01/02/2024	Bond Future	236.18696		236.18696		235.82944	235.82944			0.00	0	0	0.00
R210	On 02/05/2024	Bond Future	238.14536		238.14536		237.61224	237.61224			0.00	0	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R213	On 04/05/2023	Bond Future	10.38536		83.49682		10.30576	83.86772		9.80	0.00	0	0	20,214.00
R213	On 03/08/2023	Bond Future	10.46827		85.23648		10.38753	85.60379		9.91	0.00	0	0	13,736.00
R213	On 02/11/2023	Bond Future	10.55353		83.49557		10.47055	83.86392		10.15	0.00	0	0	566.00
R213	On 01/02/2024	Bond Future	10.63692		85.32161		10.56023	85.65330		9.45	0.00	0	0	0.00
R213	On 02/05/2024	Bond Future	10.71842		83.62435		10.65253	83.90200		9.15	0.00	0	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R214	On 04/05/2023	Bond Future	11.66189		62.83146		11.58753	63.21521		15.21	0.00	51,521,797.20	820	11,680.00
R214	On 03/08/2023	Bond Future	11.75539		64.14058		11.68017	64.52375		16.00	0.00	0	0	14,224.00
R214	On 02/11/2023	Bond Future	11.84996		62.20454		11.77317	62.59080		16.31	0.00	0	0	0.00
R214	On 01/02/2024	Bond Future	11.94371		63.56498		11.87095	63.92619		15.87	0.00	0	0	0.00
R214	On 02/05/2024	Bond Future	12.03462		61.64715		11.96865	61.97061		16.24	0.00	0	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0	0.00
Total for Derivatives :											1,003,536,681.65	12,521	1 517 320.00	
Grand Total:											1,003,536,681.65	12,521	1 517 320.00	