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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2023

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	874.29100	874.29100	874.29100	876.79500	876.79500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	892.48600	892.48600	892.48600	895.04600	895.04600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.48400	911.48400	911.48400	914.09900	914.09900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	931.41200	931.41200	931.41200	934.08400	934.08400				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	951.74200	951.74200	951.74200	954.47200	954.47200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,003.98700	1,003.98700	1,003.98700	1,006.95400	1,006.95400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.88000	1,024.88000	1,024.88000	1,027.91400	1,027.91400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.69700	1,046.69700	1,046.69700	1,049.79600	1,049.79600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,069.58100	1,069.58100	1,069.58100	1,072.74800	1,072.74800				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,092.92700	1,092.92700	1,092.92700	1,096.16300	1,096.16300				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	877.87000	877.87000	877.87000	879.96000	879.96000				0.00	158,016,600.00	18	81.00
ALBI	On 03/08/2023	Index Future	896.13900	896.13900	896.13900	898.27600	898.27600				0.00	161,305,020.00	18	18.00
ALBI	On 02/11/2023	Index Future	915.21500	915.21500	915.21500	917.39800	917.39800				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
ALBI	On 01/02/2024	Index Future	935.22400	935.22400		937.45600	937.45600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	955.63800	955.63800		957.91800	957.91800			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	12.16864	74.02807		12.13811	74.17107			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.30643	75.58700		12.27439	75.73408			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.44685	73.41700		12.41342	73.56737			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.58875	75.03907		12.55385	75.19284			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.73629	72.89379		12.69992	73.05070			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	12.61730	70.89065		12.59163	71.02917			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.74783	72.38346		12.72096	72.52599			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.88034	69.67841		12.85239	69.82405			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.00770	71.21803		12.97864	71.36700			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.14440	68.52453		13.11421	68.67653			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	865.40200	865.40200		867.46800	867.46800			0.00	1,099,060,540.00	127	119.00
GOVI	On 03/08/2023	GOVI	883.41200	883.41200		885.52500	885.52500			0.00	2,208,530,000.00	250	795.00
GOVI	On 02/11/2023	GOVI	902.21700	902.21700		904.37500	904.37500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	921.94200	921.94200		924.14800	924.14800			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	942.06600	942.06600		944.32000	944.32000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.43882	168.43882		168.57586	168.57586			0.00	4,042,531.68	24	5,269.00
I2025	On 03/08/2023	Bond Future	170.21816	170.21816		170.38611	170.38611			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future	173.88201	173.88201		174.05379	174.05379			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.90848	175.90848		176.10942	176.10942			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.78554	179.78554		179.99033	179.99033			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	121.98758	121.98758		122.20766	122.20766			0.00	21,225,838.92	174	1,853.00
I2029	On 03/08/2023	Bond Future	124.55644	124.55644		124.78291	124.78291			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	125.89212	125.89212		126.14187	126.14187			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.67322	128.67322		128.92869	128.92869			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.12692	130.12692		130.40731	130.40731			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	115.94580	115.94580		116.49559	116.49559			0.00	9,507,555.60	82	982.00
I2033	On 03/08/2023	Bond Future	118.38741	118.38741		118.95048	118.95048			0.00	0.00	0	6,988.00
I2033	On 02/11/2023	Bond Future	119.49745	119.49745		120.09316	120.09316			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.13725	122.13725		122.74628	122.74628			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.35049	123.35049		123.99330	123.99330			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	128.63896	128.63896		129.14570	129.14570			0.00	0.00	0	2,894.00
I2038	On 03/08/2023	Bond Future	129.35918	129.35918		129.90730	129.90730			0.00	0.00	0	2,175.00
I2038	On 02/11/2023	Bond Future	132.14364	132.14364		132.70365	132.70365			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.02132	133.02132		133.62214	133.62214			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.95282	135.95282		136.56655	136.56655			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	112.79227	112.79227		112.20914	112.20914			0.00	0.00	0	12,310.00
I2046	On 03/08/2023	Bond Future	115.16753	115.16753		114.57362	114.57362			0.00	0.00	0	10,709.00
I2046	On 02/11/2023	Bond Future	115.53262	115.53262		114.95471	114.95471			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	118.08493	118.08493		117.49452	117.49452			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.51502	118.51502		117.94230	117.94230			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	115.15335	115.15335		115.80262	115.80262			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	115.36411	115.36411		116.05990	116.05990			0.00	0.00	0	9,630.00
I2050	On 02/11/2023	Bond Future	117.84726	117.84726		118.55822	118.55822			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	118.17746	118.17746		118.93550	118.93550			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.78192	120.78192		121.55621	121.55621			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	326.27400	326.27400		326.83000	326.83000			0.00	0.00	0	289.00
IGOV	On 03/08/2023	Index Future	333.14500	333.14500		333.71400	333.71400			0.00	0.00	0	624.00
IGOV	On 02/11/2023	Index Future	340.31600	340.31600		340.89700	340.89700			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	347.83300	347.83300		348.42800	348.42800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	355.50100	355.50100		356.10800	356.10800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.95800	92.04200		7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.07000	91.93000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.37500	91.62500		8.27500	91.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.42000	91.58000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.53000	91.47000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.55500	91.44500		8.42500	91.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.50000	91.50000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.35000	91.65000		8.20000	91.80000			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			8.19000	91.81000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.14500	91.85500		7.92500	92.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.02000	91.98000		7.88000	92.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.02500	91.97500		7.88500	92.11500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.80966	109.13063		8.72014	109.41226		5.06	0.00	51,946,179.88	476	39,090.00
R186	On 04/05/2023	Bond Future	8.36	Call	46.49000	0.04649		87.93000	0.08793	46.490	4.83	0.09	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,470.75000	1.47075	1,230.56000	1.23056	1,470.750		4.83	0.91	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.84267	106.09430		8.74472	106.38337		4.84	0.00	105,351,639.90	993	69,018.00
R186	On 02/11/2023	Bond Future			8.86035	108.35287		8.75314	108.64827		4.40	0.00	86,682,296.00	800	16,492.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,921.61000	1.92161	2,104.21000	2.10421	1,921.610		4.72	0.59	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	350.46000	0.35046	309.61000	0.30961	350.460		5.37	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.85724	105.41302		8.73916	105.71510		4.13	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.85590	107.71231		8.72510	108.02064		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			335.85521	335.85521		335.92348	335.92348			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.81518	333.81518		333.91681	333.91681			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.00038	341.00038		341.10463	341.10463			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			251.82359	251.82359		252.56726	252.56726			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			252.28637	252.28637		253.06397	253.06397			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			257.71663	257.71663		258.51134	258.51134			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.38687	258.38687		259.26704	259.26704			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.08153	264.08153		264.98005	264.98005			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			10.11665	91.98813		10.05436	92.26807		8.62	0.00	2,010,768,533.67	21,859	14,868.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000		0.02000	0.00002	0.000	6.21	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	35.94000	0.03594		62.53000	0.06253	35.940	8.12	0.06	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	74.19000	0.07419		118.61000	0.11861	74.190	8.38	0.10	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	154.69000	0.15469		227.27000	0.22727	154.690	8.70	0.18	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	462.72000	0.46272		601.81000	0.60181	462.720	9.30	0.39	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,617.58000	1.61758		1,854.89000	1.85489	1,617.580	10.31	0.76	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,468.96000	2.46896		2,731.07000	2.73107	2,468.960	10.83	0.88	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	6.00000	0.00600		5.45000	0.00545	6.000	12.16	0.01	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1.62000	0.00162		1.54000	0.00154	1.620	12.69	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.12000	0.00012		0.12000	0.00012	0.120	12.93	0.00	0.00	0	1,080.00

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R2030	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.20646	89.89516		10.14057	90.18233		8.79	0.00	1,965,018,302.44	21,859	88,763.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,202.78000	2.20278		2,382.42000	2.38242	2,202.780	9.11	0.59	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,896.66000	2.89666		3,100.86000	3.10086	2,896.660	9.34	0.67	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	43.97000	0.04397		39.11000	0.03911	43.970	10.66	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	22.21000	0.02221		19.64000	0.01964	22.210	10.66	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.28362	91.80897		10.21427	92.10236		8.46	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,037.78000	1.03778		1,134.50000	1.13450	1,037.780	8.22	0.30	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,875.43000	1.87543		2,016.19000	2.01619	1,875.430	8.51	0.45	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	748.20000	0.74820		696.65000	0.69665	748.200	9.78	0.20	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.35643	89.81072		10.28324	90.11069		8.26	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,274.08000	1.27408		1,376.38000	1.37638	1,274.080	8.01	0.32	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,850.23000	1.85023		1,980.04000	1.98004	1,850.230	8.22	0.41	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,112.55000	2.11255		2,253.09000	2.25309	2,112.550	8.31	0.44	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,384.27000	1.38427		1,304.73000	1.30473	1,384.270	9.30	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	764.52000	0.76452		717.31000	0.71731	764.520	9.87	0.17	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.44144	91.76948		10.36421	92.07574		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			10.79757	86.52740		10.73556	86.84330		10.26	0.00	523,231,187.80	6,047	72,110.00
R2032	On 04/05/2023	Bond Future	9.80	Call	0.01000	0.00001		0.06000	0.00006	0.010	7.38	0.00	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	0.05000	0.00005		0.19000	0.00019	0.050	7.62	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1.88000	0.00188		4.79000	0.00479	1.880	8.45	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	47.36000	0.04736		81.60000	0.08160	47.360	9.52	0.07	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	240.15000	0.24015		341.83000	0.34183	240.150	10.36	0.23	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	381.42000	0.38142		515.17000	0.51517	381.420	10.66	0.32	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,070.17000	1.07017		913.04000	0.91304	1,070.170	10.89	0.61	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	413.87000	0.41387		347.33000	0.34733	413.870	11.87	0.31	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	336.57000	0.33657		282.19000	0.28219	336.570	12.04	0.26	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,951.27000	2.95127		3,250.73000	3.25073	2,951.270	12.91	0.90	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			10.89611	88.32812		10.83113	88.65184		10.71	0.00	533,678,501.04	6,042	99,223.00
R2032	On 03/08/2023	Bond Future	9.60	Call	194.82000	0.19482		229.81000	0.22981	194.820	10.02	0.09	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	827.63000	0.82763		930.20000	0.93020	827.630	10.28	0.28	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,406.55000	5.40655		5,679.33000	5.67933	5,406.550	12.07	0.81	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.99287	86.04675		10.92495	86.37750		11.01	0.00	0.00	0	64,607.00
R2032	On 01/02/2024	Bond Future			11.08492	87.92841		11.01389	88.26655		10.35	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,194.86000	1.19486		1,291.79000	1.29179	1,194.860	9.87	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,534.03000	2.53403		2,691.96000	2.69196	2,534.030	10.36	0.44	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,177.86000	1.17786		1,113.65000	1.11365	1,177.860	12.14	0.21	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.18462	85.68490		11.11034	86.03014		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			11.35346	85.75414		11.33198	85.87629		12.06	0.00	165,934,260.90	1,935	27,631.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.95	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1.40000	0.00140		2.38000	0.00238	1.400	10.96	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	5.52000	0.00552		8.54000	0.00854	5.520	11.10	0.01	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	8.89000	0.00889		13.32000	0.01332	8.890	11.16	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	228.11000	0.22811		273.82000	0.27382	228.110	11.76	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	410.70000	0.41070		474.88000	0.47488	410.700	11.94	0.31	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	146.52000	0.14652		146.39000	0.14639	146.520	12.95	0.13	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	105.56000	0.10556		106.51000	0.10651	105.560	13.07	0.10	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	4.13000	0.00413		4.72000	0.00472	4.130	14.00	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.03000	0.00003		0.05000	0.00005	0.030	15.08	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.45862	87.53877		11.43606	87.66471		12.64	0.00	168,949,826.10	1,930	50,696.00
R2035	On 02/11/2023	Bond Future			11.56573	84.89430		11.54224	85.02304		12.82	0.00	0.00	0	99,908.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,088.28000	1.08828		1,127.52000	1.12752	1,088.280	11.94	0.25	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,035.33000	2.03533		2,093.85000	2.09385	2,035.330	12.38	0.39	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,125.95000	1.12595		1,105.96000	1.10596	1,125.950	14.58	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.67269	86.75067		11.64819	86.88243		12.37	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,470.39000	1.47039		1,512.73000	1.51273	1,470.390	11.67	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,428.90000	2.42890		2,487.34000	2.48734	2,428.900	12.02	0.39	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,199.01000	1.19901		1,180.07000	1.18007	1,199.010	14.55	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.77732	84.13171		11.75188	84.26605		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			11.65515	80.91582		11.62394	81.09339		13.01	0.00	15,616,753.26	193	36,111.00
R2037	On 04/05/2023	Bond Future	10.95	Call	15.77000	0.01577		24.31000	0.02431	15.770	12.15	0.02	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	30.37000	0.03037		44.48000	0.04448	30.370	12.26	0.04	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,275.89000	1.27589		1,417.23000	1.41723	1,275.890	13.49	0.63	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	312.93000	0.31293		295.15000	0.29515	312.930	13.77	0.23	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.01000	0.00001		0.01000	0.00001	0.010	16.40	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.77047	78.34197		11.73782	78.52445		14.37	0.00	14,806,632.33	189	114,931.00
R2037	On 03/08/2023	Bond Future	10.30	Call	159.94000	0.15994		176.31000	0.17631	159.940	13.04	0.07	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	765.43000	0.76543		817.86000	0.81786	765.430	13.62	0.24	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.87541	80.00987		11.84151	80.19635		13.87	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.97956	77.50327		11.94431	77.69400		14.20	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.09137	79.19333		12.05480	79.38796		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			11.89551	81.58512		11.86941	81.74193		13.88	0.00	1,774,884,285.60	21,755	20,230.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.66	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	0.12000	0.00012		0.26000	0.00026	0.120	12.39	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1.29000	0.00129		2.31000	0.00231	1.290	12.60	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
R2040	On 04/05/2023	Bond Future	11.03	Call	4.18000	0.00418		6.87000	0.00687	4.180	12.74	0.01	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	143.86000	0.14386		182.63000	0.18263	143.860	13.40	0.13	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	557.76000	0.55776		533.83000	0.53383	557.760	14.43	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	22.02000	0.02202		23.08000	0.02308	22.020	15.79	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	0.48000	0.00048		0.59000	0.00059	0.480	16.97	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.01347	78.77471		11.98615	78.93601		15.38	0.00	1,713,586,266.63	21,753	134,111.00
R2040	On 02/11/2023	Bond Future			12.12108	80.45181		12.09273	80.61665		14.86	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.22821	77.70457		12.19875	77.87316		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.34233	79.39893		12.31179	79.57095		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			11.95978	77.91469		11.94864	77.98205		14.84	0.00	2,000,303,836.37	25,673	30,443.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,721.65000	1.72165		1,701.93000	1.70193	1,721.650	14.84	0.70	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	848.05000	0.84805		849.23000	0.84923	848.050	15.33	0.45	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	356.36000	0.35636		365.74000	0.36574	356.360	15.84	0.24	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.07350	75.15320		12.06175	75.22306		16.48	0.00	1,938,952,560.00	25,800	80,399.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,720.81000	3.72081		3,690.83000	3.69083	3,720.810	16.03	0.60	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,894.72000	2.89472		2,871.89000	2.87189	2,894.720	16.48	0.51	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.17707	76.75319		12.16487	76.82468		15.94	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.28003	74.05025		12.26735	74.12343		16.29	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.38925	75.66490		12.37614	75.73943		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			11.90782	76.61982		11.90133	76.65992		15.55	0.00	3,568,414,876.86	46,573	27,967.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.09	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	8.66000	0.00866		11.61000	0.01161	8.660	14.39	0.01	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			12.01046	78.21433		12.00354	78.25642		16.34	0.00	3,642,675,991.09	46,573	225,390.00
R2048	On 02/11/2023	Bond Future			12.11407	75.43485		12.10688	75.47793		16.71	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.21744	77.08445		12.20995	77.12863		16.13	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.31778	74.31807		12.31006	74.36296		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			11.41193	66.23316		11.38009	66.39174		13.65	0.00	349,644,851.64	5,279	19,145.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.31	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1.62000	0.00162		2.97000	0.00297	1.620	12.50	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	109.17000	0.10917		144.08000	0.14408	109.170	13.21	0.13	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,202.78000	2.20278		2,079.11000	2.07911	2,202.780	13.21	0.87	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	991.20000	0.99120		1,111.97000	1.11197	991.200	14.11	0.60	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	4.26000	0.00426		4.50000	0.00450	4.260	15.92	0.01	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.50829	67.61156		11.47513	67.77438		14.34	0.00	333,122,156.12	4,927	11,687.00
R209	On 03/08/2023	Bond Future	10.00	Call	117.38000	0.11738		130.14000	0.13014	117.380	13.01	0.06	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	595.59000	0.59559	639.01000	0.63901	595.590	13.53	0.22	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future	11.60290		65.89804		11.56852	66.06447		14.50	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	11.69334		67.33912		11.65771	67.50925		14.07	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	11.78919		65.65535		11.75230	65.82899		14.20	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
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	224.25054		224.25054		224.50469	224.50469			0.00	0.00	0	132.00
R210	On 03/08/2023	Bond Future	228.97287		228.97287		229.23569	229.23569			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	230.69685		230.69685		231.00905	231.00905			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.79328		235.79328		236.11276	236.11276			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	237.69730		237.69730		238.07003	238.07003			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	10.54139		82.77590		10.47409	83.08587		9.80	0.00	5,711,537.10	69	9,397.00
R213	On 03/08/2023	Bond Future	10.63187		84.49852		10.56122	84.81617		9.91	0.00	21,209,128.52	251	27,135.00
R213	On 02/11/2023	Bond Future	10.72483		82.74168		10.65084	83.06624		10.15	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	10.81661		84.55096		10.73899	84.88274		9.45	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.90671		82.83732		10.82538	83.17611		9.15	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	11.76197		62.32080		11.73518	62.45684		15.21	0.00	143,026,236.00	2,295	11,585.00
R214	On 03/08/2023	Bond Future	11.85922		63.61773		11.83133	63.75749		16.00	0.00	146,002,690.35	2,295	16,532.00
R214	On 02/11/2023	Bond Future	11.95741		61.67036		11.92853	61.81322		16.31	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.05498		63.01895		12.02506	63.16502		15.87	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.14963		61.08956		12.11872	61.23863		16.24	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 :											24,941,206,615.80	266,259	1 651 723.00	
Grand Total:											24,941,206,615.80	266,259	1 651 723.00	