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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2023

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	872.56200	872.56200		874.30100	874.30100			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	890.82200	890.82200		892.60900	892.60900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	909.53700	909.53700		911.35700	911.35700			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	930.17900	930.17900		932.05000	932.05000			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	950.71200	950.71200		952.62200	952.62200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,000.46100	1,000.46100		1,004.55000	1,004.55000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,021.39800	1,021.39800		1,025.58700	1,025.58700			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,042.85600	1,042.85600		1,047.12800	1,047.12800			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,066.52300	1,066.52300		1,070.90300	1,070.90300			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,090.06600	1,090.06600		1,094.54000	1,094.54000			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	875.45400	875.45400		878.51800	878.51800			0.00	8,754,540.00	1	80.0
ALBI	On	03/08/2023	Index Future	893.77400	893.77400		896.91500	896.91500			0.00	8,937,740.00	1	19.0
ALBI	On	02/11/2023	Index Future	912.55100	912.55100		915.75300	915.75300			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	933.26100		933.26100		936.54600	936.54600			0.00	0.00	0	0.0
ALBI	On 02/05/2024	Index Future	953.86200		953.86200		957.21700	957.21700			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	12.20722		73.84791		12.15002	74.11524			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.34468		75.41194		12.28493	75.68565			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future	12.49140		73.21726		12.42917	73.49647			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future	12.62093		74.89767		12.55589	75.18384			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future	12.76572		72.76715		12.69788	73.05952			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	12.66129		70.65432		12.60394	70.96269			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	12.79189		72.15079		12.73220	72.46631			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future	12.93007		69.42054		12.86802	69.74255			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future	13.04752		71.01477		12.98299	71.34467			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future	13.18237		68.33414		13.11526	68.67123			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	862.99400		862.99400		866.03600	866.03600			0.00	353,827,540.00	41	95.0
GOVI	On 03/08/2023	GOVI	881.05400		881.05400		884.17200	884.17200			0.00	370,042,680.00	42	837.0
GOVI	On 02/11/2023	GOVI	899.56300		899.56300		902.74200	902.74200			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI	919.97900		919.97900		923.24000	923.24000			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI	940.28700		940.28700		943.61700	943.61700			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.45118		168.45118		168.50490	168.50490			0.00	5,053,535.40	30	5,239.0
I2025	On 03/08/2023	Bond Future	170.25113		170.25113		170.30751	170.30751			0.00	10,215,067.80	60	5,108.0
I2025	On 02/11/2023	Bond Future	173.86771		173.86771		173.92472	173.92472			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future	176.03767		176.03767		176.09719	176.09719			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future	179.96087		179.96087		180.02133	180.02133			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	122.32322		122.32322		121.95580	121.95580			0.00	75,840,396.40	620	1,233.0
I2029	On 03/08/2023	Bond Future	124.91396		124.91396		124.53990	124.53990			0.00	154,893,310.40	1,240	1,886.0
I2029	On 02/11/2023	Bond Future	126.22208		126.22208		125.83962	125.83962			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	129.11655		129.11655		128.72618	128.72618			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future	130.60962		130.60962		130.21027	130.21027			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			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
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	116.44233		116.44233		115.76786	115.76786			0.00	47,741,355.30	410	553.0
I2033	On 03/08/2023	Bond Future	118.90849		118.90849		118.22087	118.22087			0.00	97,504,961.80	820	7,164.0
I2033	On 02/11/2023	Bond Future	119.99637		119.99637		119.29363	119.29363			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	122.74789		122.74789		122.02997	122.02997			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	124.00278		124.00278		123.26855	123.26855			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	128.04593		128.04593		128.76260	128.76260			0.00	0.00	0	2,894.0
I2038	On 03/08/2023	Bond Future	128.76911		128.76911		129.50223	129.50223			0.00	0.00	0	2,175.0
I2038	On 02/11/2023	Bond Future	131.50442		131.50442		132.25254	132.25254			0.00	0.00	0	1,343.0
I2038	On 01/02/2024	Bond Future	132.47621		132.47621		133.24247	133.24247			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	135.42830		135.42830		136.21127	136.21127			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	112.73813		112.73813		112.58788	112.58788			0.00	0.00	0	10,249.0
I2046	On 03/08/2023	Bond Future	115.12598		115.12598		114.97351	114.97351			0.00	0.00	0	13,069.0
I2046	On 02/11/2023	Bond Future	115.45729		115.45729		115.30115	115.30115			0.00	0.00	0	4,231.0
I2046	On 01/02/2024	Bond Future	118.10537		118.10537		117.94648	117.94648			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	118.56173		118.56173		118.39909	118.39909			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	115.70415		115.70415		114.52613	114.52613			0.00	0.00	0	9,844.0
I2050	On 03/08/2023	Bond Future	115.94021		115.94021		114.73836	114.73836			0.00	0.00	0	9,630.0
I2050	On 02/11/2023	Bond Future	118.40302		118.40302		117.17527	117.17527			0.00	0.00	0	3,146.0
I2050	On 01/02/2024	Bond Future	118.84287		118.84287		117.58767	117.58767			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	121.49118		121.49118		120.20771	120.20771			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	326.51600		326.51600		325.75500	325.75500			0.00	6,530,320.00	2	283.0
IGOV	On 03/08/2023	Index Future	333.43000		333.43000		332.65800	332.65800			0.00	6,668,600.00	2	630.0
IGOV	On 02/11/2023	Index Future	340.51400		340.51400		339.72400	339.72400			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	348.31900		348.31900		347.51400	347.51400			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	356.08400		356.08400		355.26000	355.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.09500		91.90500		8.09000	91.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.37500		91.62500		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.46000		91.54000		8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.57000		91.43000		8.51500	91.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.57500		91.42500		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.59000		91.41000		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.53000		91.47000		8.48000	91.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.37000		91.63000		8.29500	91.70500			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
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.20000	91.80000		8.11000	91.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	8.15500	91.84500		8.05000	91.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	8.00000	92.00000		7.90500	92.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	8.00500	91.99500		7.90000	92.10000			0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.84677	109.01415		8.79236	109.18498		5.06	0.00	1,028,548,505.25	9,435	39,090.0
R186	On	04/05/2023	8.36	Call	Bond Future	14.00000	0.01400		39.40000	0.03940	14.000	4.83	0.04	0.00	0	200.0
R186	On	04/05/2023	8.36	Put	Bond Future	1,554.74000	1.55474	1,409.31000	1.40931	1,554.740	4.83	0.96	0.00	0.00	0	200.0
R186	On	03/08/2023			Bond Future	8.87871	105.98819		8.81916	106.16359		4.84	0.00	1,313,405,650.48	12,392	80,717.0
R186	On	02/11/2023			Bond Future	8.91082	108.21417		8.84580	108.39290		4.40	0.00	0.00	0	16,388.0
R186	On	02/11/2023	9.15	Call	Bond Future	1,821.93000	1.82193	1,937.93000	1.93793	1,821.930	4.72	0.58	0.00	0.00	0	1,715.0
R186	On	02/11/2023	10.42	Put	Bond Future	359.12000	0.35912	339.21000	0.33921	359.120	5.37	0.16	0.00	0.00	0	1,715.0
R186	On	01/02/2024			Bond Future	8.87727	105.36189		8.80541	105.54548		4.13	0.00	0.00	0	0.0
R186	On	02/05/2024			Bond Future	8.86709	107.68598		8.78750	107.87340		3.67	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	336.30677	336.30677		336.30800	336.30800			0.00	0.00	0	309.0
R197	On	03/08/2023			Bond Future	334.31622	334.31622		334.32048	334.32048			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	341.41794	341.41794		341.42115	341.42115			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	251.91604	251.91604		250.79918	250.79918			0.00	0.00	0	4,492.0
R202	On	03/08/2023			Bond Future	252.41091	252.41091		251.27265	251.27265			0.00	0.00	0	5,420.0
R202	On	02/11/2023			Bond Future	257.77296	257.77296		256.60950	256.60950			0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	258.65602	258.65602		257.46771	257.46771			0.00	0.00	0	0.0
R202	On	02/05/2024			Bond Future	264.42016	264.42016		263.20483	263.20483			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	10.18221	91.69467		10.12905	91.93253		8.62	0.00	126,171,865.92	1,376	14,104.0
R2030	On	04/05/2023	9.03	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	6.21	0.00	0.00	0	388.0
R2030	On	04/05/2023	9.58	Call	Bond Future	6.23000	0.00623		22.84000	0.02284	6.230	8.12	0.01	0.00	0	150.0
R2030	On	04/05/2023	9.67	Call	Bond Future	18.17000	0.01817		51.70000	0.05170	18.170	8.38	0.04	0.00	0	479.0
R2030	On	04/05/2023	9.78	Call	Bond Future	52.89000	0.05289		117.78000	0.11778	52.890	8.70	0.09	0.00	0	388.0
R2030	On	04/05/2023	10.00	Call	Bond Future	248.11000	0.24811		396.55000	0.39655	248.110	9.30	0.28	0.00	0	1,080.0
R2030	On	04/05/2023	10.42	Call	Bond Future	1,285.10000	1.28510	1,534.31000	1.53431	1,285.100	10.31	0.75	0.00	0.00	0	479.0
R2030	On	04/05/2023	10.65	Call	Bond Future	2,138.39000	2.13839	2,393.12000	2.39312	2,138.390	10.83	0.90	0.00	0.00	0	350.0
R2030	On	04/05/2023	11.34	Put	Bond Future	1.46000	0.00146		3.50000	0.00350	1.460	12.16	0.00	0.00	0	150.0
R2030	On	04/05/2023	11.62	Put	Bond Future	0.23000	0.00023		0.80000	0.00080	0.230	12.69	0.00	0.00	0	388.0
R2030	On	04/05/2023	12.04	Put	Bond Future	0.01000	0.00001		0.04000	0.00004	0.010	12.93	0.00	0.00	0	1,080.0

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
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	479.0	
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	350.0	
R2030	On 03/08/2023	Bond Future			10.27293	89.60663		10.21677	89.85033		8.79	0.00	102,420,378.09	1,143	90,155.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,996.22000	1.99622		2,160.30000	2.16030	1,996.220	9.11	0.56	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,665.81000	2.66581		2,851.02000	2.85102	2,665.810	9.34	0.65	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	43.88000	0.04388		42.38000	0.04238	43.880	10.66	0.02	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	21.83000	0.02183		21.22000	0.02122	21.830	10.66	0.01	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.35973	91.48836		10.30070	91.73689		8.46	0.00	0.00	0	10.0	
R2030	On 02/11/2023	Bond Future	9.57	Call	919.96000	0.91996		1,006.31000	1.00631	919.960	8.22	0.28	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,706.10000	1.70610		1,831.66000	1.83166	1,706.100	8.51	0.43	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	789.40000	0.78940		753.13000	0.75313	789.400	9.78	0.21	0.00	0	800.0	
R2030	On 01/02/2024	Bond Future			10.41769	89.56059		10.35528	89.81542		8.26	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,176.59000	1.17659		1,267.65000	1.26765	1,176.590	8.01	0.30	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,727.88000	1.72788		1,843.30000	1.84330	1,727.880	8.22	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,980.66000	1.98066		2,105.53000	2.10553	1,980.660	8.31	0.43	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,435.00000	1.43500		1,374.16000	1.37416	1,435.000	9.30	0.30	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	790.92000	0.79092		756.69000	0.75669	790.920	9.87	0.18	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.50055	91.53595		10.43469	91.79619		7.64	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			10.87294	86.14551		10.79482	86.54138		10.26	0.00	188,658,666.90	2,190	72,110.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.38	0.00	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.01000	0.00001	0.000	7.62	0.00	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	0.06000	0.00006		0.95000	0.00095	0.060	8.45	0.00	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	7.92000	0.00792		34.60000	0.03460	7.920	9.52	0.02	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	87.78000	0.08778		205.85000	0.20585	87.780	10.36	0.12	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	170.56000	0.17056		340.04000	0.34004	170.560	10.66	0.20	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,195.83000	1.19583		1,011.06000	1.01106	1,195.830	10.89	0.72	0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	401.08000	0.40108		359.73000	0.35973	401.080	11.87	0.35	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	312.33000	0.31233		286.50000	0.28650	312.330	12.04	0.29	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,536.06000	2.53606		2,938.56000	2.93856	2,536.060	12.91	0.91	0.00	0	400.0	
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	400.0	
R2032	On 03/08/2023	Bond Future			10.97269	87.94867		10.89098	88.35362		10.71	0.00	323,211,362.25	3,675	104,432.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	146.94000	0.14694		189.79000	0.18979	146.940	10.02	0.07	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	688.90000	0.68890		819.15000	0.81915	688.900	10.28	0.25	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,062.74000	5.06274		5,412.83000	5.41283	5,062.740	12.07	0.80	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.07797	85.63469		10.99264	86.04787		11.01	0.00	0.00	0	64,607.0	
R2032	On 01/02/2024	Bond Future			11.15832	87.58082		11.06900	88.00405		10.35	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,083.66000	1.08366		1,206.25000	1.20625	1,083.660	9.87	0.25	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,355.72000	2.35572		2,556.49000	2.55649	2,355.720	10.36	0.42	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,227.92000	1.22792		1,152.77000	1.15277	1,227.920	12.14	0.22	0.00	0	1,200.0	
R2032	On 02/05/2024	Bond Future			11.25686	85.35087		11.16343	85.78320		10.14	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	

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			11.39846	85.49904			11.33556	85.85591		12.06	0.00	584,471,437.44	6,836	25,706.0
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	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	0.06000	0.00006			0.77000	0.00077	0.060	10.96	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	0.44000	0.00044			3.55000	0.00355	0.440	11.10	0.00	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	0.90000	0.00090			6.02000	0.00602	0.900	11.16	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	96.21000	0.09621			208.93000	0.20893	96.210	11.76	0.12	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	216.61000	0.21661			391.79000	0.39179	216.610	11.94	0.22	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	95.02000	0.09502			104.36000	0.10436	95.020	12.95	0.11	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	62.10000	0.06210			72.09000	0.07209	62.100	13.07	0.07	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	0.77000	0.00077			1.81000	0.00181	0.770	14.00	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	0.00000	0.00000			0.01000	0.00001	0.000	15.08	0.00	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.50356	87.28868			11.43800	87.65387		12.64	0.00	541,626,259.40	6,205	55,564.0
R2035	On 02/11/2023	Bond Future			11.61693	84.61465			11.54878	84.98717		12.82	0.00	0.00	0	99,908.0
R2035	On 02/11/2023	Bond Future	10.62	Call	989.27000	0.98927			1,099.84000	1.09984	989.270	11.94	0.24	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	1,890.12000	1.89012			2,056.84000	2.05684	1,890.120	12.38	0.38	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,151.50000	1.15150			1,093.60000	1.09360	1,151.500	14.58	0.21	0.00	0	400.0
R2035	On 01/02/2024	Bond Future			11.71248	86.53731			11.64141	86.91894		12.37	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	1,385.94000	1.38594			1,507.19000	1.50719	1,385.940	11.67	0.27	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	2,315.10000	2.31510			2,483.26000	2.48326	2,315.100	12.02	0.38	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,212.55000	1.21255			1,158.09000	1.15809	1,212.550	14.55	0.19	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.81484	83.93413			11.74093	84.32397		12.39	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			11.68967	80.72010			11.62699	81.07601		13.01	0.00	215,845,547.40	2,674	35,561.0
R2037	On 04/05/2023	Bond Future	10.95	Call	2.34000	0.00234			12.31000	0.01231	2.340	12.15	0.00	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	6.01000	0.00601			25.13000	0.02513	6.010	12.26	0.01	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	999.84000	0.99984			1,323.12000	1.32312	999.840	13.49	0.62	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	232.60000	0.23260			232.82000	0.23282	232.600	13.77	0.22	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	0.00000	0.00000			0.00000	0.00000	0.000	16.40	0.00	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.80459	78.15194			11.73933	78.51600		14.37	0.00	208,978,287.56	2,674	122,200.0
R2037	On 03/08/2023	Bond Future	10.30	Call	131.63000	0.13163			165.00000	0.16500	131.630	13.04	0.06	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	680.82000	0.68082			790.11000	0.79011	680.820	13.62	0.22	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.91499	79.79296			11.84730	80.16445		13.87	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.00808	77.34946			11.93767	77.73001		14.20	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.11741	79.05517			12.04431	79.44392		13.74	0.00	19,289,461.48	244	244.0
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			11.92994	81.37900			11.87235	81.72424		13.88	0.00	380,690,962.00	4,678	17,730.0
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	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	0.00000	0.00000			0.05000	0.00005	0.000	12.39	0.00	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	0.06000	0.00006			0.73000	0.00073	0.060	12.60	0.00	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
R2040	On 04/05/2023	Bond Future	11.03	Call	0.33000	0.00033		2.71000	0.00271	0.330	12.74	0.00	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	53.19000	0.05319		129.58000	0.12958	53.190	13.40	0.07	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	467.78000	0.46778		452.54000	0.45254	467.780	14.43	0.35	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	6.69000	0.00669		11.66000	0.01166	6.690	15.79	0.01	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	0.03000	0.00003		0.15000	0.00015	0.030	16.97	0.00	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			12.04757	78.57410		11.98761	78.92738		15.38	0.00	342,504,501.90	4,359	139,795.0	
R2040	On 02/11/2023	Bond Future			12.16041	80.22403		12.09826	80.58445		14.86	0.00	0.00	0	29.0	
R2040	On 01/02/2024	Bond Future			12.25706	77.54003		12.19246	77.90923		15.28	0.00	0.00	0	11.0	
R2040	On 02/05/2024	Bond Future			12.36889	79.24982		12.30187	79.62696		14.93	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			11.99944	77.67571		11.94175	78.02376		14.84	0.00	308,372,568.70	3,970	30,443.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,759.63000	1.75963		1,588.98000	1.58898	1,759.630	14.84	0.78	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	784.54000	0.78454		733.63000	0.73363	784.540	15.33	0.49	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	271.83000	0.27183		280.21000	0.28021	271.830	15.84	0.23	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			12.11310	74.91856		12.05309	75.27461		16.48	0.00	257,570,009.28	3,438	84,450.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,804.44000	3.80444		3,624.41000	3.62441	3,804.440	16.03	0.62	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,952.40000	2.95240		2,808.15000	2.80815	2,952.400	16.48	0.52	0.00	0	4,754.0	
R2044	On 02/11/2023	Bond Future			12.22187	76.49168		12.15971	76.85495		15.94	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.31516	73.84813		12.25062	74.22017		16.29	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.42249	75.47648		12.35558	75.85658		15.46	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			11.95303	76.34154		11.89510	76.69845		15.55	0.00	333,154,480.56	4,364	24,817.0	
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	1,500.0	
R2048	On 04/05/2023	Bond Future	11.10	Call	0.83000	0.00083		5.44000	0.00544	0.830	14.39	0.00	0.00	0	1,500.0	
R2048	On 03/08/2023	Bond Future			12.05581	77.93951		11.99562	78.30465		16.34	0.00	292,818,739.07	3,757	239,474.0	
R2048	On 02/11/2023	Bond Future			12.16474	75.13253		12.10235	75.50509		16.71	0.00	0.00	0	11,069.0	
R2048	On 01/02/2024	Bond Future			12.25903	76.83995		12.19424	77.22147		16.13	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.35777	74.08631		12.29064	74.47610		16.17	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	
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 04/05/2023	Bond Future			11.45233	66.03272		11.39428	66.32100		13.65	0.00	212,889,489.28	3,224	18,008.0	
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.31	0.00	0.00	0	500.0	
R209	On 04/05/2023	Bond Future	10.50	Call	0.08000	0.00008		0.92000	0.00092	0.080	12.50	0.00	0.00	0	4,500.0	
R209	On 04/05/2023	Bond Future	11.00	Call	37.32000	0.03732		95.09000	0.09509	37.320	13.21	0.06	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	11.00	Put	2,331.37000	2.33137		2,100.86000	2.10086	2,331.370	13.21	0.94	0.00	0	8,250.0	
R209	On 04/05/2023	Bond Future	11.50	Call	739.01000	0.73901		994.46000	0.99446	739.010	14.11	0.57	0.00	0	2,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	0.81000	0.00081		1.91000	0.00191	0.810	15.92	0.00	0.00	0	9,750.0	
R209	On 03/08/2023	Bond Future			11.54849	67.41494		11.48826	67.70984		14.34	0.00	170,424,968.32	2,528	13,156.0	
R209	On 03/08/2023	Bond Future	10.00	Call	94.16000	0.09416		117.90000	0.11790	94.160	13.01	0.05	0.00	0	1,800.0	

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	On 03/08/2023	Bond Future	10.70	Call	520.55000	0.52055	603.38000	0.60338	520.550	13.53	0.20	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.64845	65.67845	11.58609	65.97934		14.50	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.72867	67.17102	11.66398	67.47927		14.07	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.82235	65.49981	11.75534	65.81466		14.20	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
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			224.58021	224.58021	224.34187	224.34187			0.00	13,474,812.60	60	72.0
R210	On 03/08/2023	Bond Future			229.33675	229.33675	229.09543	229.09543			0.00	27,520,410.00	120	371.0
R210	On 02/11/2023	Bond Future			231.00360	231.00360	230.75644	230.75644			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.30122	236.30122	236.04992	236.04992			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.26946	238.26946	238.01207	238.01207			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			10.60199	82.49806	10.53878	82.78789		9.80	0.00	124,407,074.48	1,508	8,503.0
R213	On 03/08/2023	Bond Future			10.69301	84.22488	10.62674	84.52153		9.91	0.00	98,711,559.36	1,172	27,889.0
R213	On 02/11/2023	Bond Future			10.79422	82.43877	10.72489	82.74142		10.15	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			10.87285	84.31162	10.80002	84.62173		9.45	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.96083	82.61284	10.88451	82.92962		9.15	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			11.80740	62.09117	11.74937	62.38472		15.21	0.00	49,672,936.00	800	11,715.0
R214	On 03/08/2023	Bond Future			11.90471	63.39085	11.84456	63.69113		16.00	0.00	50,712,680.00	800	16,996.0
R214	On 02/11/2023	Bond Future			12.00806	61.42108	11.94586	61.72743		16.31	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			12.09659	62.81672	12.03212	63.13051		15.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.18958	60.89773	12.12292	61.21834		16.24	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 :												8,461,562,660.82	86,891	1 697 396.
Grand Total:												8,461,562,660.82	86,891	1 697 396.