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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2022

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	02/02/2023	Index Future	846.89100	846.89100		843.56300	843.56300			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	863.97500	863.97500		860.66100	860.66100			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	881.30000	881.30000		878.59200	878.59200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	899.16400	899.16400		896.99300	896.99300			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	0.00000	0.00000		896.99000	896.99000			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	963.93200	963.93200		955.50700	955.50700			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	983.37700	983.37700		974.87500	974.87500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,003.09700	1,003.09700		995.18500	995.18500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,023.43000	1,023.43000		1,016.02700	1,016.02700			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	0.00000	0.00000		1,016.03000	1,016.03000			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	847.66200	847.66200		839.56400	839.56400			0.00	33,906,480.00	4	109.0
ALBI	On	04/05/2023	Index Future	864.76100	864.76100		856.58200	856.58200			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	882.10200	882.10200		874.42700	874.42700			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 02/11/2023	Index Future		899.98300	899.98300		892.74100	892.74100			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		0.00000	0.00000		892.74000	892.74000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			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 03/11/2022	Bond Future		12.63000	71.23123		12.63000	71.23123			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.60994	73.54920		12.78537	72.76011			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.77716	71.25585		12.95850	70.45771			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.95346	72.70151		13.12954	71.94343			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.13904	70.39627		13.31145	69.67065			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		15.19140	64.72120		13.31000	13.31000			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 03/11/2022	Bond Future		12.80500	69.70090		12.80500	69.70090			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.76778	72.09412		12.93189	71.23445			0.00	0.00	0	4,715.0
ES42	On 04/05/2023	Bond Future		12.91764	69.30287		13.08720	68.43253			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.07043	70.70903		13.23578	69.87642			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.23060	67.89532		13.39323	67.09312			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		14.96547	62.29240		13.40000	13.40000			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 02/02/2023	GOVI		835.57800	835.57800		827.57600	827.57600			0.00	0.00	0	851.0
GOVI	On 04/05/2023	GOVI		852.43400	852.43400		844.35000	844.35000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		869.52800	869.52800		861.94100	861.94100			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		887.15300	887.15300		879.99300	879.99300			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		0.00000	0.00000		879.99000	879.99000			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.98124	165.98124		165.98124	165.98124			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.83103	166.83103		166.93642	166.93642			0.00	0.00	0	6,088.0
I2025	On 04/05/2023	Bond Future		170.23752	170.23752		170.36141	170.36141			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.94387	171.94387		172.20348	172.20348			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.46704	175.46704		175.84838	175.84838			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		160.25763	160.25763		175.85000	175.85000			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

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
I2029		On 03/11/2022	Bond Future	119.89642	119.89642		119.89642	119.89642			0.00	0.00	0	0.0
I2029		On 02/02/2023	Bond Future	121.33294	121.33294		122.55058	122.55058			0.00	0.00	0	1,392.0
I2029		On 04/05/2023	Bond Future	122.51679	122.51679		123.77070	123.77070			0.00	0.00	0	0.0
I2029		On 03/08/2023	Bond Future	125.00200	125.00200		126.37842	126.37842			0.00	0.00	0	0.0
I2029		On 02/11/2023	Bond Future	126.23305	126.23305		127.72251	127.72251			0.00	0.00	0	0.0
I2029		On 01/02/2024	Bond Future	116.54144	116.54144		127.72000	127.72000			0.00	0.00	0	0.0
I2033		On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future	115.71044	115.71044		115.71044	115.71044			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future	117.85942	117.85942		116.84580	116.84580			0.00	0.00	0	7,279.0
I2033		On 04/05/2023	Bond Future	118.88222	118.88222		117.85889	117.85889			0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future	121.29376	121.29376		120.34196	120.34196			0.00	0.00	0	0.0
I2033		On 02/11/2023	Bond Future	122.35779	122.35779		121.46719	121.46719			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future	112.96928	112.96928		121.47000	121.47000			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 03/11/2022	Bond Future	128.70123	128.70123		128.70123	128.70123			0.00	0.00	0	0.0
I2038		On 02/02/2023	Bond Future	128.08012	128.08012		129.00958	129.00958			0.00	0.00	0	4,059.0
I2038		On 04/05/2023	Bond Future	130.69573	130.69573		131.65692	131.65692			0.00	0.00	0	1,798.0
I2038		On 03/08/2023	Bond Future	131.38176	131.38176		132.46541	132.46541			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	134.07371	134.07371		135.26938	135.26938			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future	121.76127	121.76127		135.27000	135.27000			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 03/11/2022	Bond Future	116.20189	116.20189		116.20189	116.20189			0.00	0.00	0	0.0
I2046		On 02/02/2023	Bond Future	114.21955	114.21955		118.35468	118.35468			0.00	0.00	0	11,674.0
I2046		On 04/05/2023	Bond Future	114.51949	114.51949		118.74988	118.74988			0.00	0.00	0	5,677.0
I2046		On 03/08/2023	Bond Future	116.84255	116.84255		121.25229	121.25229			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	117.14647	117.14647		121.72762	121.72762			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future	108.07065	108.07065		121.73000	121.73000			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 03/11/2022	Bond Future	116.98817	116.98817		116.98817	116.98817			0.00	0.00	0	0.0
I2050		On 02/02/2023	Bond Future	114.30871	114.30871		119.16648	119.16648			0.00	0.00	0	9,301.0
I2050		On 04/05/2023	Bond Future	116.64291	116.64291		121.61144	121.61144			0.00	0.00	0	3,582.0
I2050		On 03/08/2023	Bond Future	116.82265	116.82265		121.98709	121.98709			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	119.21644	119.21644		124.56921	124.56921			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future	107.83106	107.83106		124.57000	124.57000			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 02/02/2023	Index Future	325.34700	325.34700		328.89200	328.89200			0.00	126,885,330.00	39	740.0
IGOV		On 04/05/2023	Index Future	331.98800	331.98800		335.63800	335.63800			0.00	0.00	0	16.0
IGOV		On 03/08/2023	Index Future	338.72200	338.72200		342.70700	342.70700			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
IGOV	On	02/11/2023			Index Future	345.66300	345.66300		349.96000	349.96000			0.00	0.00	0	0.0
IGOV	On	01/02/2024			Index Future	0.00000	0.00000		349.96000	349.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/11/2022			Jibar Tradeable Future	6.56000	93.44000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	7.28500	92.71500		7.27500	92.72500			0.00	0.00	0	68.0
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.33000	92.67000		7.33500	92.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/02/2023			Jibar Tradeable Future	7.77000	92.23000		7.77500	92.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.83000	92.17000		7.83500	92.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/04/2023			Jibar Tradeable Future	7.94000	92.06000		7.96000	92.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	8.07500	91.92500		8.12500	91.87500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.18500	91.81500		8.22000	91.78000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.23500	91.76500		8.28500	91.71500			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.26000	91.74000		8.32000	91.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.24000	91.76000		8.29000	91.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	8.23000	91.77000		8.31500	91.68500			0.00	0.00	0	0.0
R186	On	03/11/2022			Bond Future	9.16000	108.50704		9.16000	108.50704		5.86	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future	9.12280	105.76749		9.25594	105.33077		6.28	0.00	124,699,870.71	1,179	78,430.0
R186	On	04/05/2023			Bond Future	9.20345	107.90284		9.34439	107.46778		5.36	0.00	0.00	0	12,188.0
R186	On	03/08/2023			Bond Future	9.29864	104.76170		9.42311	104.40163		5.44	0.00	0.00	0	0.0
R186	On	02/11/2023			Bond Future	9.39878	106.88507		9.50841	106.58940		4.35	0.00	0.00	0	0.0
R186	On	02/11/2023	9.15	Call	Bond Future	1,462.42000	1.46242	1,568.42000	1.56842	1,462.420	4.17	0.45	0.00	0	1,715.0	
R186	On	02/11/2023	10.42	Put	Bond Future	965.92000	0.96592	1,263.13000	1.26313	965.920	4.87	0.29	0.00	0	1,715.0	
R186	On	01/02/2024			Bond Future	13.96607	93.33928		9.51000	9.51000		4.44	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	03/11/2022			Bond Future	330.83862	330.83862		330.83862	330.83862			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	328.26397	328.26397		327.90753	327.90753			0.00	0.00	0	977.0
R197	On	04/05/2023			Bond Future	334.96652	334.96652		334.63489	334.63489			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	332.67530	332.67530		332.59634	332.59634			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	339.49168	339.49168		339.63689	339.63689			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	03/11/2022			Bond Future	251.28256	251.28256		251.28256	251.28256			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	251.90059	251.90059		250.52805	250.52805			0.00	0.00	0	5,970.0
R202	On	04/05/2023			Bond Future	257.04344	257.04344		255.66726	255.66726			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	257.43139	257.43139		256.22607	256.22607			0.00	0.00	0	0.0
R202	On	02/11/2023			Bond Future	262.70626	262.70626		261.64947	261.64947			0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	237.67522	237.67522		261.65000	261.65000			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
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/11/2022		Bond Future	7.29500	101.60070		7.29500	101.60070		0.37	0.00	0.00	0	0.0
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022		Bond Future	10.82000	88.25322		10.82000	88.25322		9.79	0.00	0.00	0	0.0
R2030	On 02/02/2023		Bond Future	10.78168	86.74621		10.94238	86.04327		10.80	0.00	294,329,890.53	3,393	90,976.0
R2030	On 02/02/2023	8.81	Call	66.23000	0.06623		47.07000	0.04707	66.230	11.13	0.04	0.00	0	102.0
R2030	On 02/02/2023	9.08	Call	119.08000	0.11908		86.31000	0.08631	119.080	11.07	0.06	0.00	0	388.0
R2030	On 02/02/2023	9.66	Put	5,446.50000	5.44650		6,066.03000	6.06603	5,446.500	10.62	0.86	0.00	0	102.0
R2030	On 02/02/2023	9.83	Call	437.30000	0.43730		330.60000	0.33060	437.300	10.48	0.18	0.00	0	388.0
R2030	On 02/02/2023	9.94	Put	4,323.72000	4.32372		4,902.45000	4.90245	4,323.720	10.40	0.79	0.00	0	102.0
R2030	On 02/02/2023	11.16	Put	1,157.65000	1.15765		1,428.14000	1.42814	1,157.650	10.96	0.35	0.00	0	388.0
R2030	On 02/02/2023	11.35	Call	3,364.80000	3.36480		2,886.95000	2.88695	3,364.800	11.16	0.71	0.00	0	5,000.0
R2030	On 02/02/2023	11.55	Call	3,999.52000	3.99952		3,479.87000	3.47987	3,999.520	11.38	0.76	0.00	0	5,000.0
R2030	On 04/05/2023		Bond Future	10.91422	88.49877		11.08113	87.79033		10.50	0.00	0.00	0	0.0
R2030	On 04/05/2023	9.03	Call	361.37000	0.36137		275.96000	0.27596	361.370	10.59	0.12	0.00	0	388.0
R2030	On 04/05/2023	9.58	Call	669.90000	0.66990		528.48000	0.52848	669.900	10.29	0.19	0.00	0	150.0
R2030	On 04/05/2023	9.67	Call	737.51000	0.73751		584.69000	0.58469	737.510	10.24	0.21	0.00	0	479.0
R2030	On 04/05/2023	9.78	Call	827.61000	0.82761		660.34000	0.66034	827.610	10.18	0.23	0.00	0	388.0
R2030	On 04/05/2023	10.00	Call	1,035.47000	1.03547		836.28000	0.83628	1,035.470	10.06	0.28	0.00	0	1,080.0
R2030	On 04/05/2023	10.42	Call	1,626.82000	1.62682		1,352.04000	1.35204	1,626.820	10.16	0.38	0.00	0	479.0
R2030	On 04/05/2023	10.65	Call	2,039.24000	2.03924		1,720.44000	1.72044	2,039.240	10.26	0.44	0.00	0	350.0
R2030	On 04/05/2023	11.34	Put	1,857.21000	1.85721		2,119.21000	2.11921	1,857.210	10.80	0.38	0.00	0	150.0
R2030	On 04/05/2023	11.62	Put	1,484.28000	1.48428		1,703.97000	1.70397	1,484.280	11.07	0.32	0.00	0	388.0
R2030	On 04/05/2023	12.04	Put	1,057.44000	1.05744		1,220.51000	1.22051	1,057.440	11.50	0.24	0.00	0	1,080.0
R2030	On 04/05/2023	12.50	Put	727.75000	0.72775		843.27000	0.84327	727.750	11.99	0.17	0.00	0	479.0
R2030	On 04/05/2023	12.57	Put	687.51000	0.68751		796.88000	0.79688	687.510	12.06	0.17	0.00	0	350.0
R2030	On 03/08/2023		Bond Future	11.06257	86.26671		11.22154	85.61343		10.26	0.00	0.00	0	0.0
R2030	On 03/08/2023	10.40	Call	1,769.22000	1.76922		1,492.64000	1.49264	1,769.220	9.80	0.37	0.00	0	1,012.0
R2030	On 03/08/2023	10.65	Call	2,182.39000	2.18239		1,867.32000	1.86732	2,182.390	9.89	0.42	0.00	0	350.0
R2030	On 03/08/2023	12.59	Put	1,126.84000	1.12684		1,235.14000	1.23514	1,126.840	11.52	0.22	0.00	0	1,012.0
R2030	On 03/08/2023	12.89	Put	930.17000	0.93017		1,018.70000	1.01870	930.170	11.82	0.18	0.00	0	350.0
R2030	On 02/11/2023		Bond Future	11.20682	88.01519		11.35940	87.40772		8.02	0.00	0.00	0	0.0
R2030	On 01/02/2024		Bond Future	13.76363	77.13484		11.36000	11.36000		8.57	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 03/11/2022		Bond Future	11.29000	83.53602		11.29000	83.53602		12.08	0.00	0.00	0	0.0
R2032	On 02/02/2023		Bond Future	11.26131	86.00384		11.43127	85.16511		12.78	0.00	21,156,944.64	246	116,026.0
R2032	On 02/02/2023	9.31	Call	56.32000	0.05632		38.30000	0.03830	56.320	12.04	0.03	0.00	0	454.0
R2032	On 02/02/2023	9.47	Call	84.53000	0.08453		58.36000	0.05836	84.530	12.04	0.04	0.00	0	500.0
R2032	On 02/02/2023	9.92	Call	228.01000	0.22801		163.20000	0.16320	228.010	11.94	0.10	0.00	0	750.0
R2032	On 02/02/2023	10.16	Put	6,084.36000	6.08436		6,824.56000	6.82456	6,084.360	11.88	0.86	0.00	0	454.0

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
R2032	On 02/02/2023	Bond Future	10.22	Call	408.26000	0.40826		299.64000	0.29964	408.260	11.86	0.16	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,565.96000	4.56596		5,239.28000	5.23928	4,565.960	11.79	0.77	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	901.34000	0.90134		690.78000	0.69078	901.340	11.92	0.29	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,090.07000	1.09007		1,362.88000	1.36288	1,090.070	13.24	0.30	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	350.01000	0.35001		455.54000	0.45554	350.010	14.50	0.11	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.39140	83.57846		11.56724	82.73107		13.39	0.00	0.00	0	66,368.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,489.14000	1.48914		1,189.05000	1.18905	1,489.140	12.65	0.32	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,059.99000	3.05999		2,588.24000	2.58824	3,059.990	13.25	0.51	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	667.29000	0.66729		755.41000	0.75541	667.290	15.75	0.14	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.52957	85.25493		11.69921	84.45674		12.25	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,532.74000	4.53274		4,011.55000	4.01155	4,532.740	12.40	0.60	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.67348	82.82305		11.83855	82.06542		10.16	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			13.79974	76.22141		11.84000	11.84000		10.33	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future			11.68500	83.55666		11.68500	83.55666		13.88	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future			11.62051	86.33511		11.80034	85.34040		14.60	0.00	0.00	0	161,005.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	81.51000	0.08151		54.39000	0.05439	81.510	13.30	0.04	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	100.07000	0.10007		67.35000	0.06735	100.070	13.30	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	261.10000	0.26110		183.62000	0.18362	261.100	13.32	0.10	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	517.54000	0.51754		377.16000	0.37716	517.540	13.33	0.17	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,154.40000	6.15440		7,004.21000	7.00421	6,154.400	13.33	0.82	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,092.84000	1.09284		835.82000	0.83582	1,092.840	13.66	0.30	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,325.07000	4.32507		5,059.48000	5.05948	4,325.070	13.67	0.69	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,664.01000	1.66401		2,075.94000	2.07594	1,664.010	14.96	0.36	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	385.18000	0.38518		515.02000	0.51502	385.180	16.89	0.11	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.74464	83.57280		11.93017	82.56628		15.29	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	425.38000	0.42538		325.50000	0.32550	425.380	14.19	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	901.27000	0.90127		713.85000	0.71385	901.270	14.20	0.20	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,114.13000	1.11413		891.58000	0.89158	1,114.130	14.20	0.24	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,059.09000	2.05909		1,703.52000	1.70352	2,059.090	14.37	0.37	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,066.65000	2.06665		2,402.11000	2.40211	2,066.650	15.92	0.32	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,202.07000	1.20207		1,414.88000	1.41488	1,202.070	16.94	0.20	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.87732	85.24911		12.05805	84.28819		14.22	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			12.01740	82.47228		12.19487	81.54781		12.03	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future			13.89688	75.92180		12.19000	12.19000		12.09	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 03/11/2022	Bond Future			11.83000	79.61670		11.83000	79.61670		14.79	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.74983	78.10644		11.93431	77.07446		16.45	0.00	0.00	0	129,164.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	961.80000	0.96180		722.68000	0.72268	961.800	15.14	0.28	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,949.82000	1.94982		2,424.22000	2.42422	1,949.820	16.40	0.41	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			11.87440	79.68484		12.06460	78.63988		16.35	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
R2037	On 04/05/2023	Bond Future	11.03	Call	1,590.98000		1.59098	1,290.33000	1.29033	1,590.980	15.23	0.31	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	3,345.78000		3.34578	2,844.80000	2.84480	3,345.780	16.05	0.50	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	935.83000		0.93583	1,108.50000	1.10850	935.830	18.94	0.16	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			12.00936		77.02563	12.19560	76.02194		16.08	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future			12.13808		78.58681	12.32154	77.61546		12.90	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			13.88390		68.14489	12.32000	12.32000		13.72	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 03/11/2022	Bond Future			11.87000		81.55117	11.87000	81.55117		15.56	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			11.80479		79.79802	11.96829	78.81348		17.34	0.00	0.00	0	119,362.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	152.66000		0.15266	109.10000	0.10910	152.660	15.79	0.06	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	731.25000		0.73125	559.81000	0.55981	731.250	15.82	0.21	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	1,108.23000		1.10823	868.80000	0.86880	1,108.230	16.07	0.29	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,012.91000		2.01291	2,449.70000	2.44970	2,012.910	17.47	0.39	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,610.43000		1.61043	1,982.87000	1.98287	1,610.430	17.85	0.33	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.92463		81.41073	12.09298	80.41434		17.24	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	561.56000		0.56156	445.70000	0.44570	561.560	16.01	0.13	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,156.12000		1.15612	945.16000	0.94516	1,156.120	16.02	0.23	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,435.78000		1.43578	1,184.83000	1.18483	1,435.780	16.03	0.27	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,627.64000		2.62764	2,239.73000	2.23973	2,627.640	16.52	0.41	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,115.17000		2.11517	2,423.87000	2.42387	2,115.170	18.48	0.30	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,303.92000		1.30392	1,510.31000	1.51031	1,303.920	19.53	0.20	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			12.05412		78.53566	12.21807	77.58305		17.00	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			12.17714		80.12745	12.33783	79.20933		13.65	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			13.83773		69.30221	12.34000	12.34000		14.56	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 03/11/2022	Bond Future			11.82500		78.61148	11.82500	78.61148		16.41	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.76627		76.85815	11.93470	75.82440		18.30	0.00	0.00	0	95,227.0	
R2044	On 02/02/2023	Bond Future	11.20	Call	1,209.50000		1.20950	943.73000	0.94373	1,209.500	16.98	0.31	0.00	0	1,300.0	
R2044	On 02/02/2023	Bond Future	11.90	Call	3,172.92000		3.17292	2,644.87000	2.64487	3,172.920	18.11	0.57	0.00	0	1,300.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	2,103.86000		2.10386	2,573.65000	2.57365	2,103.860	18.30	0.40	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.87801		78.41145	12.05139	77.36459		18.22	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	4,351.47000		4.35147	4,906.19000	4.90619	4,351.470	17.83	0.51	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,633.22000		3.63322	4,120.95000	4.12095	3,633.220	18.22	0.45	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	3,030.93000		3.03093	3,456.07000	3.45607	3,030.930	18.63	0.39	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.99841		75.60153	12.16806	74.59494		17.98	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			12.11234		77.13379	12.27932	76.15856		14.54	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			13.67907		66.66681	12.28000	12.28000		15.43	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 03/11/2022	Bond Future			11.73000		77.65253	11.73000	77.65253		16.99	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 02/02/2023	Bond Future			11.66855		80.30122		11.82640	79.30291		17.90	0.00	1,846,928.06	23	250,517.0
R2048	On 02/02/2023	Bond Future	11.00	Call	1,046.87000		1.04687		824.11000	0.82411	1,046.870	16.68	0.27	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,929.89000		2.92989		2,458.03000	2.45803	2,929.890	17.81	0.53	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			11.77287		77.46144		11.93526	76.45070		18.86	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			11.88605		78.97755		12.04456	78.00752		17.60	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.99460		76.15640		12.15030	75.21847		16.53	0.00	0.00	0	13,000.0
R2048	On 01/02/2024	Bond Future			13.50828		70.11974		12.15000	12.15000		15.83	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.69000		64.28110		11.69000	64.28110		15.65	0.00	0.00	0	0.0
R209	On 02/02/2023	Bond Future			11.61067		66.51909		11.78411	65.67930		16.54	0.00	0.00	0	24,672.0
R209	On 04/05/2023	Bond Future			11.72351		64.70925		11.90195	63.85884		17.27	0.00	113,888,280.00	1,760	5,070.0
R209	On 04/05/2023	Bond Future	10.00	Call	468.84000		0.46884		364.52000	0.36452	468.840	16.03	0.13	17,138,722.23	2,000	6,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,146.63000		5.14663		5,766.76000	5.76676	5,146.630	16.05	0.66	85,180,859.55	2,000	10,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,709.61000		1.70961		2,043.81000	2.04381	1,709.610	18.05	0.30	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.84133		66.00720		12.01533	65.19083		16.11	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.96217		64.19361		12.13308	63.40453		13.58	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			13.59571		59.08386		12.13000	12.13000		13.70	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 03/11/2022	Bond Future			229.26668		229.26668		229.26668	229.26668			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			233.51594		233.51594		231.77858	231.77858			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			235.20284		235.20284		233.45163	233.45163			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			239.97394		239.97394		238.37046	238.37046			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			241.72228		241.72228		240.24596	240.24596			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			223.10446		223.10446		240.25000	240.25000			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 03/11/2022	Bond Future			11.16500		79.13251		11.16500	79.13251		11.32	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			11.14158		81.42811		11.30150	80.71736		12.02	0.00	0.00	0	33,035.0
R213	On 02/02/2023	Bond Future	9.16	Call	58.94000		0.05894		42.16000	0.04216	58.940	11.86	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,597.35000		5.59735		6,227.70000	6.22770	5,597.350	11.43	0.86	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,229.08000		4.22908		4,804.93000	4.80493	4,229.080	11.34	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	674.65000		0.67465		523.04000	0.52304	674.650	11.38	0.25	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	544.54000		0.54454		686.02000	0.68602	544.540	13.22	0.18	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.26894		79.51835		11.43433	78.80107		12.46	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.40716		81.11324		11.56544	80.44420		11.46	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
R213	On 02/11/2023		Bond Future	11.55617	79.20429	11.70902	78.57518		9.38	0.00	0.00	0	0.0
R213	On 01/02/2024		Bond Future	13.80418	72.97722	11.71000	11.71000		9.60	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 03/11/2022		Bond Future	11.74500	62.08522	11.74500	62.08522		17.00	0.00	0.00	0	0.0
R214	On 02/02/2023		Bond Future	11.66890	64.28099	11.83177	63.45373		17.95	0.00	7,006,627.91	109	71,370.0
R214	On 02/02/2023	11.10	Call	1,003.99000	1.00399	790.76000	0.79076	1,003.990	16.85	0.31	0.00	0	1,600.0
R214	On 02/02/2023	11.80	Call	2,634.40000	2.63440	2,211.57000	2.21157	2,634.400	18.05	0.56	0.00	0	1,600.0
R214	On 04/05/2023		Bond Future	11.77021	62.27905	11.93746	61.44120		18.85	0.00	0.00	0	0.0
R214	On 03/08/2023		Bond Future	11.87713	63.52825	12.04027	62.72254		17.60	0.00	0.00	0	0.0
R214	On 02/11/2023		Bond Future	11.98861	61.51662	12.14890	60.73628		14.93	0.00	0.00	0	0.0
R214	On 01/02/2024		Bond Future	13.48487	56.63565	12.15000	12.15000		15.06	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 :											826,039,933.63	10,753	1 449 156.
Grand Total:											826,039,933.63	10,753	1 449 156.