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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2023

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	874.30100	874.30100	874.30100	875.89300	875.89300				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	892.60900	892.60900	892.60900	894.11700	894.11700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.35700	911.35700	911.35700	913.14900	913.14900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	932.05000	932.05000	932.05000	933.11300	933.11300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	952.62200	952.62200	952.62200	953.48200	953.48200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.55000	1,004.55000	1,004.55000	1,006.62300	1,006.62300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,025.58700	1,025.58700	1,025.58700	1,027.56600	1,027.56600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,047.12800	1,047.12800	1,047.12800	1,049.43900	1,049.43900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,070.90300	1,070.90300	1,070.90300	1,072.38300	1,072.38300				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,094.54000	1,094.54000	1,094.54000	1,095.79200	1,095.79200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	878.51800	878.51800	878.51800	880.51400	880.51400				0.00	0.00	0	81.00
ALBI	On 03/08/2023	Index Future	896.91500	896.91500	896.91500	898.83400	898.83400				0.00	0.00	0	18.00
ALBI	On 02/11/2023	Index Future	915.75300	915.75300	915.75300	917.96700	917.96700				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	936.54600	936.54600		938.03600	938.03600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	957.21700	957.21700		958.51200	958.51200			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	12.15002	74.11524		12.11675	74.27134			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.28493	75.68565		12.25245	75.83502			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.42917	73.49647		12.39057	73.67039			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.55589	75.18384		12.53004	75.29800			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.69788	73.05952		12.67499	73.15852			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	12.60394	70.96269		12.56550	71.17063			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.73220	72.46631		12.69408	72.66906			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.86802	69.74255		12.82446	69.97008			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.98299	71.34467		12.94966	71.51609			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.11526	68.67123		13.08398	68.82929			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	866.03600	866.03600		868.01300	868.01300			0.00	0.00	0	119.00
GOVI	On 03/08/2023	GOVI	884.17200	884.17200		886.07300	886.07300			0.00	0.00	0	795.00
GOVI	On 02/11/2023	GOVI	902.74200	902.74200		904.93400	904.93400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	923.24000	923.24000		924.71800	924.71800			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	943.61700	943.61700		944.90400	944.90400			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.50490	168.50490		168.47004	168.47004			0.00	0.00	0	5,269.00
I2025	On 03/08/2023	Bond Future	170.30751	170.30751		170.24919	170.24919			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future	173.92472	173.92472		173.91364	173.91364			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.09719	176.09719		175.94049	175.94049			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.02133	180.02133		179.81845	179.81845			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	121.95580	121.95580		121.83618	121.83618			0.00	0.00	0	1,853.00
I2029	On 03/08/2023	Bond Future	124.53990	124.53990		124.40129	124.40129			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	125.83962	125.83962		125.73353	125.73353			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.72618	128.72618		128.51108	128.51108			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.21027	130.21027		129.96116	129.96116			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	115.76786	115.76786		115.78006	115.78006			0.00	0.00	0	963.00
I2033	On 03/08/2023	Bond Future	118.22087	118.22087		118.21765	118.21765			0.00	0.00	0	7,007.00
I2033	On 02/11/2023	Bond Future	119.29363	119.29363		119.32388	119.32388			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.02997	122.02997		121.95981	121.95981			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.26855	123.26855		123.16914	123.16914			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	128.76260	128.76260		128.31854	128.31854			0.00	0.00	0	2,894.00
I2038	On 03/08/2023	Bond Future	129.50223	129.50223		129.03136	129.03136			0.00	0.00	0	2,175.00
I2038	On 02/11/2023	Bond Future	132.25254	132.25254		131.80863	131.80863			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.24247	133.24247		132.67854	132.67854			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.21127	136.21127		135.60282	135.60282			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	112.58788	112.58788		111.72779	111.72779			0.00	0.00	0	10,249.00
I2046	On 03/08/2023	Bond Future	114.97351	114.97351		114.07994	114.07994			0.00	0.00	0	13,069.00
I2046	On 02/11/2023	Bond Future	115.30115	115.30115		114.42150	114.42150			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	117.94648	117.94648		116.94914	116.94914			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.39909	118.39909		117.35418	117.35418			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	114.52613	114.52613		114.53748	114.53748			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	114.73836	114.73836		114.73478	114.73478			0.00	0.00	0	9,630.00
I2050	On 02/11/2023	Bond Future	117.17527	117.17527		117.20417	117.20417			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	117.58767	117.58767		117.52011	117.52011			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.20771	120.20771		120.11012	120.11012			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	325.75500	325.75500		325.13800	325.13800			0.00	26,060,400.00	8	285.00
IGOV	On 03/08/2023	Index Future	332.65800	332.65800		331.98400	331.98400			0.00	26,612,640.00	8	628.00
IGOV	On 02/11/2023	Index Future	339.72400	339.72400		339.12900	339.12900			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	347.51400	347.51400		346.62000	346.62000			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	355.26000	355.26000		354.26200	354.26200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.09000	91.91000		8.06500	91.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.35500	91.64500		8.36500	91.63500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51000	91.49000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.51500	91.48500		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.53500	91.46500		8.55500	91.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.53500	91.46500		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.48000	91.52000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.29500	91.70500		8.33000	91.67000			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			8.11000	91.89000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.05000	91.95000		8.12500	91.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.90500	92.09500		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.90000	92.10000		7.97500	92.02500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.79236	109.18498		8.75836	109.29191		5.06	0.00	0.00	0	39,090.00
R186	On 04/05/2023	Bond Future	8.36	Call	39.40000	0.03940		56.60000	0.05660	39.400	4.83	0.09	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,409.31000	1.40931		1,319.58000	1.31958	1,409.310	4.83	0.91	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.81916	106.16359		8.78703	106.25838		4.84	0.00	594,728,431.18	5,602	71,675.00
R186	On 02/11/2023	Bond Future			8.84580	108.39290		8.79951	108.52038		4.40	0.00	0.00	0	16,388.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,937.93000	1.93793		2,018.33000	2.01833	1,937.930	4.72	0.60	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	339.21000	0.33921		322.88000	0.32288	339.210	5.37	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.80541	105.54548		8.79029	105.58416		4.13	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.78750	107.87340		8.78161	107.88729		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			336.30800	336.30800		336.09886	336.09886			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.32048	334.32048		334.06236	334.06236			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.42115	341.42115		341.25272	341.25272			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			250.79918	250.79918		250.82478	250.82478			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			251.27265	251.27265		251.26540	251.26540			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			256.60950	256.60950		256.67355	256.67355			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.46771	257.46771		257.32028	257.32028			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.20483	263.20483		262.99156	262.99156			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			10.12905	91.93253		10.07018	92.19687		8.62	0.00	59,204,549.32	644	14,224.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.21	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	22.84000	0.02284		42.50000	0.04250	22.840	8.12	0.04	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	51.70000	0.05170		87.06000	0.08706	51.700	8.38	0.08	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	117.78000	0.11778		179.57000	0.17957	117.780	8.70	0.15	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	396.55000	0.39655		524.77000	0.52477	396.550	9.30	0.36	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,534.31000	1.53431		1,761.96000	1.76196	1,534.310	10.31	0.77	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,393.12000	2.39312		2,643.87000	2.64387	2,393.120	10.83	0.89	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	3.50000	0.00350		3.34000	0.00334	3.500	12.16	0.01	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	0.80000	0.00080		0.81000	0.00081	0.800	12.69	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.04000	0.00004		0.05000	0.00005	0.040	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			10.21677	89.85033		10.15765	90.10778		8.79	0.00	57,863,612.52	644	89,407.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,160.30000	2.16030		2,321.12000	2.32112	2,160.300	9.11	0.58	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,851.02000	2.85102		3,034.14000	3.03414	2,851.020	9.34	0.67	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	42.38000	0.04238		38.24000	0.03824	42.380	10.66	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	21.22000	0.02122		19.06000	0.01906	21.220	10.66	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.30070	91.73689		10.23228	92.02605		8.46	0.00	917,368.90	10	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,006.31000	1.00631		1,100.04000	1.10004	1,006.310	8.22	0.30	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,831.66000	1.83166		1,968.90000	1.96890	1,831.660	8.51	0.44	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	753.13000	0.75313		701.87000	0.70187	753.130	9.78	0.20	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.35528	89.81542		10.30229	90.03250		8.26	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,267.65000	1.26765		1,342.19000	1.34219	1,267.650	8.01	0.32	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,843.30000	1.84330		1,937.92000	1.93792	1,843.300	8.22	0.41	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,105.53000	2.10553		2,207.98000	2.20798	2,105.530	8.31	0.44	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,374.16000	1.37416		1,317.58000	1.31758	1,374.160	9.30	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	756.69000	0.75669		723.41000	0.72341	756.690	9.87	0.17	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.43469	91.79619		10.38423	91.99622		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			10.79482	86.54138		10.75613	86.73834		10.26	0.00	210,814,801.68	2,436	72,110.00
R2032	On 04/05/2023	Bond Future	9.80	Call	0.00000	0.00000		0.01000	0.00001	0.000	7.38	0.00	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	0.01000	0.00001		0.05000	0.00005	0.010	7.62	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	0.95000	0.00095		2.17000	0.00217	0.950	8.45	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	34.60000	0.03460		54.56000	0.05456	34.600	9.52	0.05	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	205.85000	0.20585		272.29000	0.27229	205.850	10.36	0.22	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	340.04000	0.34004		429.15000	0.42915	340.040	10.66	0.31	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,011.06000	1.01106		920.78000	0.92078	1,011.060	10.89	0.61	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	359.73000	0.35973		329.49000	0.32949	359.730	11.87	0.29	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	286.50000	0.28650		263.44000	0.26344	286.500	12.04	0.24	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,938.56000	2.93856		3,131.69000	3.13169	2,938.560	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			10.89098	88.35362		10.85294	88.54300		10.71	0.00	215,229,418.32	2,436	101,659.00
R2032	On 03/08/2023	Bond Future	9.60	Call	189.79000	0.18979		211.08000	0.21108	189.790	10.02	0.09	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	819.15000	0.81915		881.52000	0.88152	819.150	10.28	0.28	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,412.83000	5.41283		5,575.46000	5.57546	5,412.830	12.07	0.82	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.99264	86.04787		10.94778	86.26614		11.01	0.00	0.00	0	64,607.00
R2032	On 01/02/2024	Bond Future			11.06900	88.00405		11.03780	88.15253		10.35	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,206.25000	1.20625		1,251.07000	1.25107	1,206.250	9.87	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,556.49000	2.55649		2,628.79000	2.62879	2,556.490	10.36	0.45	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,152.77000	1.15277		1,127.22000	1.12722	1,152.770	12.14	0.21	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.16343	85.78320		11.13528	85.91402		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			11.33556	85.85591		11.31199	85.99020		12.06	0.00	0.00	0	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	0.77000	0.00077		1.49000	0.00149	0.770	10.96	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	3.55000	0.00355		6.06000	0.00606	3.550	11.10	0.01	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	6.02000	0.00602		9.85000	0.00985	6.020	11.16	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	208.93000	0.20893		258.50000	0.25850	208.930	11.76	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	391.79000	0.39179		462.93000	0.46293	391.790	11.94	0.32	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	104.36000	0.10436		104.79000	0.10479	104.360	12.95	0.10	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	72.09000	0.07209		73.35000	0.07335	72.090	13.07	0.08	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1.81000	0.00181		2.17000	0.00217	1.810	14.00	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.01000	0.00001		0.01000	0.00001	0.010	15.08	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.43800	87.65387		11.41557	87.77933		12.64	0.00	0.00	0	50,696.00
R2035	On 02/11/2023	Bond Future			11.54878	84.98717		11.52096	85.13992		12.82	0.00	0.00	0	99,908.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,099.84000	1.09984		1,145.86000	1.14586	1,099.840	11.94	0.26	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,056.84000	2.05684		2,125.64000	2.12564	2,056.840	12.38	0.40	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,093.60000	1.09360		1,069.27000	1.06927	1,093.600	14.58	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.64141	86.91894		11.62607	87.00163		12.37	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,507.19000	1.50719		1,536.17000	1.53617	1,507.190	11.67	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,483.26000	2.48326		2,522.75000	2.52275	2,483.260	12.02	0.40	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,158.09000	1.15809		1,148.42000	1.14842	1,158.090	14.55	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.74093	84.32397		11.72879	84.38825		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			11.62699	81.07601		11.59848	81.23868		13.01	0.00	0.00	0	35,561.00
R2037	On 04/05/2023	Bond Future	10.95	Call	12.31000	0.01231		19.72000	0.01972	12.310	12.15	0.02	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	25.13000	0.02513		37.91000	0.03791	25.130	12.26	0.03	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,323.12000	1.32312		1,461.49000	1.46149	1,323.120	13.49	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	232.82000	0.23282		223.49000	0.22349	232.820	13.77	0.20	0.00	0	703.00
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	400.00
R2037	On 03/08/2023	Bond Future			11.73933	78.51600		11.71165	78.67117		14.37	0.00	0.00	0	120,741.00
R2037	On 03/08/2023	Bond Future	10.30	Call	165.00000	0.16500		179.88000	0.17988	165.000	13.04	0.07	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	790.11000	0.79011		837.19000	0.83719	790.110	13.62	0.24	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.84730	80.16445		11.81439	80.34601		13.87	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.93767	77.73001		11.91617	77.84676		14.20	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.04431	79.44392		12.02551	79.54436		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			11.87235	81.72424		11.83882	81.92634		13.88	0.00	0.00	0	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	0.05000	0.00005		0.14000	0.00014	0.050	12.39	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	0.73000	0.00073		1.57000	0.00157	0.730	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	2.71000	0.00271		5.17000	0.00517	2.710	12.74	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	129.58000	0.12958		175.92000	0.17592	129.580	13.40	0.13	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	452.54000	0.45254		421.32000	0.42132	452.540	14.43	0.31	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	11.66000	0.01166		12.12000	0.01212	11.660	15.79	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	0.15000	0.00015		0.19000	0.00019	0.150	16.97	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.98761	78.92738		11.95465	79.12264		15.38	0.00	0.00	0	136,826.00
R2040	On 02/11/2023	Bond Future			12.09826	80.58445		12.06009	80.80711		14.86	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.19246	77.90923		12.16490	78.06757		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.30187	79.62696		12.27660	79.76991		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			11.94175	78.02376		11.90314	78.25820		14.84	0.00	0.00	0	30,443.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,588.98000	1.58898		1,460.07000	1.46007	1,588.980	14.84	0.70	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	733.63000	0.73363		669.91000	0.66991	733.630	15.33	0.43	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	280.21000	0.28021		258.06000	0.25806	280.210	15.84	0.21	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.05309	75.27461		12.01477	75.50347		16.48	0.00	0.00	0	81,465.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,624.41000	3.62441		3,501.97000	3.50197	3,624.410	16.03	0.59	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,808.15000	2.80815		2,707.65000	2.70765	2,808.150	16.48	0.50	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.15971	76.85495		12.11622	77.11088		15.94	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.25062	74.22017		12.21692	74.41569		16.29	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.35558	75.85658		12.32378	76.03838		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			11.89510	76.69845		11.85132	76.97017		15.55	0.00	26,844,457.50	350	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	5.44000	0.00544		10.61000	0.01061	5.440	14.39	0.01	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.99562	78.30465		11.95194	78.57162		16.34	0.00	78,304.65	1	235,717.00
R2048	On 02/11/2023	Bond Future			12.10235	75.50509		12.05341	75.79967		16.71	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.19424	77.22147		12.15450	77.45722		16.13	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.29064	74.47610		12.25253	74.69903		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			11.39428	66.32100		11.36053	66.48942		13.65	0.00	0.00	0	19,145.00
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	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	0.92000	0.00092		1.91000	0.00191	0.920	12.50	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	95.09000	0.09509		131.04000	0.13104	95.090	13.21	0.12	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,100.86000	2.10086		1,968.39000	1.96839	2,100.860	13.21	0.88	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	994.46000	0.99446		1,126.88000	1.12688	994.460	14.11	0.62	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1.91000	0.00191		2.11000	0.00211	1.910	15.92	0.00	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.48826	67.70984		11.45514	67.87280		14.34	0.00	2,166,714.88	32	11,719.00
R209	On 03/08/2023	Bond Future	10.00	Call	117.90000	0.11790		130.84000	0.13084	117.900	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	603.38000	0.60338	647.56000	0.64756	603.380	13.53	0.22	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future	11.58609		65.97934		11.54784	66.16485		14.50	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	11.66398		67.47927		11.63632	67.61169		14.07	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	11.75534		65.81466		11.73007	65.93394		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	224.34187		224.34187		223.65581	223.65581			0.00	0.00	0	132.00
R210	On 03/08/2023	Bond Future	229.09543		229.09543		228.36464	228.36464			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	230.75644		230.75644		230.07527	230.07527			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.04992		236.04992		235.15782	235.15782			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.01207		238.01207		237.04765	237.04765			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	10.53878		82.78789		10.49499	82.98945		9.80	0.00	0.00	0	9,257.00
R213	On 03/08/2023	Bond Future	10.62674		84.52153		10.58344	84.71610		9.91	0.00	0.00	0	27,135.00
R213	On 02/11/2023	Bond Future	10.72489		82.74142		10.67414	82.96385		10.15	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	10.80002		84.62173		10.76346	84.77796		9.45	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.88451		82.92962		10.85096	83.06936		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	11.74937		62.38472		11.71058	62.58219		15.21	0.00	0.00	0	11,585.00
R214	On 03/08/2023	Bond Future	11.84456		63.69113		11.80612	63.88425		16.00	0.00	63,691.13	1	16,531.00
R214	On 02/11/2023	Bond Future	11.94586		61.72743		11.90247	61.94258		16.31	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.03212		63.13051		11.99811	63.29707		15.87	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.12292		61.21834		12.09080	61.37378		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 :											1,220,584,390.08	12,172	1 676 296.00	
Grand Total:											1,220,584,390.08	12,172	1 676 296.00	