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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2023

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	872.31600	872.31600		872.56200	872.56200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	890.56700	890.56700		890.82200	890.82200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	909.27800	909.27800		909.53700	909.53700			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	929.91100	929.91100		930.17900	930.17900			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	950.43900	950.43900		950.71200	950.71200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	999.41800	999.41800		1,000.46100	1,000.46100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,020.32800	1,020.32800		1,021.39800	1,021.39800			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,041.76500	1,041.76500		1,042.85600	1,042.85600			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,065.40400	1,065.40400		1,066.52300	1,066.52300			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,088.92300	1,088.92300		1,090.06600	1,090.06600			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	875.48700	875.48700		875.45400	875.45400			0.00	569,066,550.00	65	15.0
ALBI	On	03/08/2023	Index Future	893.80400	893.80400		893.77400	893.77400			0.00	580,972,600.00	65	84.0
ALBI	On	02/11/2023	Index Future	912.58300	912.58300		912.55100	912.55100			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		933.29000	933.29000	933.26100	933.26100			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future		953.89300	953.89300	953.86200	953.86200			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		12.20597	73.85373	12.20722	73.84791			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.34366	75.41660	12.34468	75.41194			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.49022	73.22254	12.49140	73.21726			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.61994	74.90202	12.62093	74.89767			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future		12.76461	72.77192	12.76572	72.76715			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		12.65536	70.68611	12.66129	70.65432			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.78597	72.18197	12.79189	72.15079			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.92381	69.45291	12.93007	69.42054			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		13.04122	71.04686	13.04752	71.01477			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future		13.17575	68.36728	13.18237	68.33414			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		863.01900	863.01900	862.99400	862.99400			0.00	0.00	0	95.0
GOVI	On 03/08/2023		GOVI		881.07500	881.07500	881.05400	881.05400			0.00	0.00	0	837.0
GOVI	On 02/11/2023		GOVI		899.58700	899.58700	899.56300	899.56300			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		920.00000	920.00000	919.97900	919.97900			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI		940.30900	940.30900	940.28700	940.28700			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future		168.70279	168.70279	168.45118	168.45118			0.00	0.00	0	5,239.0
I2025	On 03/08/2023		Bond Future		170.50485	170.50485	170.25113	170.25113			0.00	117,648,346.50	690	5,798.0
I2025	On 02/11/2023		Bond Future		174.12797	174.12797	173.86771	173.86771			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.30038	176.30038	176.03767	176.03767			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future		180.23024	180.23024	179.96087	179.96087			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		122.52021	122.52021	122.32322	122.32322			0.00	0.00	0	1,233.0
I2029	On 03/08/2023		Bond Future		125.11297	125.11297	124.91396	124.91396			0.00	0.00	0	1,886.0
I2029	On 02/11/2023		Bond Future		126.42578	126.42578	126.22208	126.22208			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		129.32313	129.32313	129.11655	129.11655			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future		130.82034	130.82034	130.60962	130.60962			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	116.56379		116.56379		116.44233	116.44233			0.00	0.00	0	553.0
I2033	On 03/08/2023	Bond Future	119.03048		119.03048		118.90849	118.90849			0.00	0.00	0	7,164.0
I2033	On 02/11/2023	Bond Future	120.12140		120.12140		119.99637	119.99637			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	122.87414		122.87414		122.74789	122.74789			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	124.13137		124.13137		124.00278	124.00278			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	129.46472		129.46472		128.04593	128.04593			0.00	0.00	0	2,894.0
I2038	On 03/08/2023	Bond Future	130.21545		130.21545		128.76911	128.76911			0.00	0.00	0	2,175.0
I2038	On 02/11/2023	Bond Future	132.98248		132.98248		131.50442	131.50442			0.00	0.00	0	1,343.0
I2038	On 01/02/2024	Bond Future	133.98488		133.98488		132.47621	132.47621			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	136.97134		136.97134		135.42830	135.42830			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	113.97199		113.97199		112.73813	112.73813			0.00	0.00	0	10,249.0
I2046	On 03/08/2023	Bond Future	116.38390		116.38390		115.12598	115.12598			0.00	0.00	0	13,069.0
I2046	On 02/11/2023	Bond Future	116.74224		116.74224		115.45729	115.45729			0.00	0.00	0	4,231.0
I2046	On 01/02/2024	Bond Future	119.41816		119.41816		118.10537	118.10537			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	119.90266		119.90266		118.56173	118.56173			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	116.49030		116.49030		115.70415	115.70415			0.00	106,938,095.40	918	9,844.0
I2050	On 03/08/2023	Bond Future	116.74105		116.74105		115.94021	115.94021			0.00	107,168,283.90	918	10,548.0
I2050	On 02/11/2023	Bond Future	119.22174		119.22174		118.40302	118.40302			0.00	0.00	0	3,146.0
I2050	On 01/02/2024	Bond Future	119.67734		119.67734		118.84287	118.84287			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	122.34471		122.34471		121.49118	121.49118			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	328.29800		328.29800		326.51600	326.51600			0.00	62,376,620.00	19	275.0
IGOV	On 03/08/2023	Index Future	335.24800		335.24800		333.43000	333.43000			0.00	63,697,120.00	19	638.0
IGOV	On 02/11/2023	Index Future	342.37100		342.37100		340.51400	340.51400			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	350.21800		350.21800		348.31900	348.31900			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	358.02500		358.02500		356.08400	356.08400			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.08000		91.92000		8.09500	91.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.36500		91.63500		8.37500	91.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.43500		91.56500		8.46000	91.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.54500		91.45500		8.57000	91.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.53500		91.46500		8.57500	91.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.55000		91.45000		8.59000	91.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.48000		91.52000		8.53000	91.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.31000		91.69000		8.37000	91.63000			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		8.13000	91.87000		8.20000	91.80000				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024	Jibar Tradeable Future		8.07000	91.93000		8.15500	91.84500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024	Jibar Tradeable Future		7.91500	92.08500		8.00000	92.00000				0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025	Jibar Tradeable Future		7.91000	92.09000		8.00500	91.99500				0.00	0.00	0	0.0
R186	On	04/05/2023	Bond Future		8.82416	109.08510		8.84677	109.01415			5.06	0.00	6,545,106.00	60	39,040.0
R186	On	04/05/2023	Bond Future	8.36 Call	12.99000	0.01299		14.00000	0.01400	12.990	4.83	0.04	0.00	0.00	0	200.0
R186	On	04/05/2023	Bond Future	8.36 Put	1,482.78000	1.48278	1,554.74000	1.55474	1,482.780	4.83	0.96	0.00	0.00	0.00	0	200.0
R186	On	03/08/2023	Bond Future		8.85479	106.05860		8.87871	105.98819			4.84	0.00	32,878,166.00	310	81,027.0
R186	On	02/11/2023	Bond Future		8.88439	108.28678		8.91082	108.21417			4.40	0.00	0.00	0	16,388.0
R186	On	02/11/2023	Bond Future	9.15 Call	1,860.34000	1.86034	1,821.93000	1.82193	1,860.340	4.72	0.58	0.00	0.00	0.00	0	1,715.0
R186	On	02/11/2023	Bond Future	10.42 Put	345.08000	0.34508	359.12000	0.35912	345.080	5.37	0.15	0.00	0.00	0.00	0	1,715.0
R186	On	01/02/2024	Bond Future		8.84882	105.43453		8.87727	105.36189			4.13	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future		8.83534	107.76070		8.86709	107.68598			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		336.52537	336.52537		336.30677	336.30677				0.00	0.00	0	309.0
R197	On	03/08/2023	Bond Future		334.53333	334.53333		334.31622	334.31622				0.00	0.00	0	0.0
R197	On	02/11/2023	Bond Future		346.79873	346.79873		341.41794	341.41794				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		252.93230	252.93230		251.91604	251.91604				0.00	0.00	0	4,492.0
R202	On	03/08/2023	Bond Future		253.44409	253.44409		252.41091	252.41091				0.00	0.00	0	5,420.0
R202	On	02/11/2023	Bond Future		258.82974	258.82974		257.77296	257.77296				0.00	0.00	0	0.0
R202	On	01/02/2024	Bond Future		259.73121	259.73121		258.65602	258.65602				0.00	0.00	0	0.0
R202	On	02/05/2024	Bond Future		265.52056	265.52056		264.42016	264.42016				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		10.20788	91.58010		10.18221	91.69467			8.62	0.00	915,801.00	10	14,104.0
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	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	9.58 Call	3.13000	0.00313		6.23000	0.00623	3.130	8.12	0.01	0.00	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	9.67 Call	10.44000	0.01044		18.17000	0.01817	10.440	8.38	0.02	0.00	0.00	0	479.0
R2030	On	04/05/2023	Bond Future	9.78 Call	34.64000	0.03464		52.89000	0.05289	34.640	8.70	0.06	0.00	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	10.00 Call	193.99000	0.19399		248.11000	0.24811	193.990	9.30	0.25	0.00	0.00	0	1,080.0
R2030	On	04/05/2023	Bond Future	10.42 Call	1,173.84000	1.17384		1,285.10000	1.28510	1,173.840	10.31	0.74	0.00	0.00	0	479.0
R2030	On	04/05/2023	Bond Future	10.65 Call	2,020.50000	2.02050		2,138.39000	2.13839	2,020.500	10.83	0.90	0.00	0.00	0	350.0
R2030	On	04/05/2023	Bond Future	11.34 Put	1.04000	0.00104		1.46000	0.00146	1.040	12.16	0.00	0.00	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	11.62 Put	0.14000	0.00014		0.23000	0.00023	0.140	12.69	0.00	0.00	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	12.04 Put	0.00000	0.00000		0.01000	0.00001	0.000	12.93	0.00	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	0.00000	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	0.00000	0.000	12.93	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.30034	89.48799		10.27293	89.60663			8.79	0.00	625,789,514.07	6,993	90,165.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,921.95000	1.92195		1,996.22000	1.99622	1,921.950	9.11	0.55	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,580.74000	2.58074		2,665.81000	2.66581	2,580.740	9.34	0.64	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	45.28000	0.04528		43.88000	0.04388	45.280	10.66	0.02	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	22.51000	0.02251		21.83000	0.02183	22.510	10.66	0.01	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.38843	91.36783		10.35973	91.48836			8.46	0.00	0.00	0	10.0
R2030	On 02/11/2023	Bond Future	9.57	Call	881.88000	0.88188		919.96000	0.91996	881.880	8.22	0.27	0.00	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,649.45000	1.64945		1,706.10000	1.70610	1,649.450	8.51	0.42	0.00	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	11.57	Put	809.89000	0.80989		789.40000	0.78940	809.890	9.78	0.21	0.00	0.00	0	800.0
R2030	On 01/02/2024	Bond Future			10.44829	89.43598		10.41769	89.56059			8.26	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,135.35000	1.13535		1,176.59000	1.17659	1,135.350	8.01	0.30	0.00	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.93	Call	1,675.00000	1.67500		1,727.88000	1.72788	1,675.000	8.22	0.39	0.00	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.07	Call	1,923.20000	1.92320		1,980.66000	1.98066	1,923.200	8.31	0.42	0.00	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,467.80000	1.46780		1,435.00000	1.43500	1,467.800	9.30	0.30	0.00	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	12.10	Put	809.94000	0.80994		790.92000	0.79092	809.940	9.87	0.18	0.00	0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.53277	91.40897		10.50055	91.53595			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			10.89330	86.04273		10.87294	86.14551			10.26	0.00	51,453,552.54	598	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	0.00	500	0.0
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.62	0.00	0.00	0.00	0	6,500.0
R2032	On 04/05/2023	Bond Future	10.03	Call	0.02000	0.00002		0.06000	0.00006	0.020	8.45	0.00	0.00	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.30	Call	4.27000	0.00427		7.92000	0.00792	4.270	9.52	0.01	853,005.09	1,000	0.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	62.54000	0.06254		87.78000	0.08778	62.540	10.36	0.10	0.00	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.62	Call	130.51000	0.13051		170.56000	0.17056	130.510	10.66	0.17	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	10.69	Put	1,245.76000	1.24576		1,195.83000	1.19583	1,245.760	10.89	0.75	32,517,587.86	500	0.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	405.38000	0.40538		401.08000	0.40108	405.380	11.87	0.37	0.00	0.00	0	13,000.0
R2032	On 04/05/2023	Bond Future	11.06	Put	312.20000	0.31220		312.33000	0.31233	312.200	12.04	0.30	0.00	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,427.34000	2.42734		2,536.06000	2.53606	2,427.340	12.91	0.92	0.00	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	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.99427	87.84214		10.97269	87.94867			10.71	0.00	173,927,437.20	1,980	103,050.0
R2032	On 03/08/2023	Bond Future	9.60	Call	136.32000	0.13632		146.94000	0.14694	136.320	10.02	0.07	0.00	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	655.34000	0.65534		688.90000	0.68890	655.340	10.28	0.24	0.00	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,969.87000	4.96987		5,062.74000	5.06274	4,969.870	12.07	0.80	0.00	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.10041	85.52647		11.07797	85.63469			11.01	0.00	0.00	0	64,607.0
R2032	On 01/02/2024	Bond Future			11.18204	87.46889		11.15832	87.58082			10.35	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	1,051.79000	1.05179		1,083.66000	1.08366	1,051.790	9.87	0.24	0.00	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.76	Call	2,303.02000	2.30302		2,355.72000	2.35572	2,303.020	10.36	0.42	0.00	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,247.56000	1.24756		1,227.92000	1.22792	1,247.560	12.14	0.22	0.00	0.00	0	1,200.0
R2032	On 02/05/2024	Bond Future			11.28162	85.23678		11.25686	85.35087			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			11.40358	85.47008		11.39846	85.49904		12.06	0.00	49,914,526.72	584	25,514.0
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	0.02000	0.00002		0.06000	0.00006	0.020	10.96	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	0.21000	0.00021		0.44000	0.00044	0.210	11.10	0.00	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	0.46000	0.00046		0.90000	0.00090	0.460	11.16	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	76.85000	0.07685		96.21000	0.09621	76.850	11.76	0.10	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	185.00000	0.18500		216.61000	0.21661	185.000	11.94	0.21	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	81.17000	0.08117		95.02000	0.09502	81.170	12.95	0.10	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	51.34000	0.05134		62.10000	0.06210	51.340	13.07	0.07	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	0.43000	0.00043		0.77000	0.00077	0.430	14.00	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.08	0.00	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.50917	87.25754		11.50356	87.28868		12.64	0.00	130,013,734.60	1,490	54,858.0
R2035	On 02/11/2023	Bond Future			11.62268	84.58333		11.61693	84.61465		12.82	0.00	0.00	0	99,908.0
R2035	On 02/11/2023	Bond Future	10.62	Call	975.89000	0.97589		989.27000	0.98927	975.890	11.94	0.24	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	1,870.84000	1.87084		1,890.12000	1.89012	1,870.840	12.38	0.37	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,151.41000	1.15141		1,151.50000	1.15150	1,151.410	14.58	0.22	0.00	0	400.0
R2035	On 01/02/2024	Bond Future			11.71869	86.50408		11.71248	86.53731		12.37	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	1,371.86000	1.37186		1,385.94000	1.38594	1,371.860	11.67	0.27	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	2,296.21000	2.29621		2,315.10000	2.31510	2,296.210	12.02	0.38	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,213.51000	1.21351		1,212.55000	1.21255	1,213.510	14.55	0.19	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.82124	83.90050		11.81484	83.93413		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			11.69435	80.69362		11.68967	80.72010		13.01	0.00	448,979,301.68	5,564	30,518.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1.32000	0.00132		2.34000	0.00234	1.320	12.15	0.00	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	3.73000	0.00373		6.01000	0.00601	3.730	12.26	0.01	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	948.20000	0.94820		999.84000	0.99984	948.200	13.49	0.62	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	210.72000	0.21072		232.60000	0.23260	210.720	13.77	0.21	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			11.80973	78.12337		11.80459	78.15194		14.37	0.00	393,976,154.91	5,043	127,243.0
R2037	On 03/08/2023	Bond Future	10.30	Call	126.89000	0.12689		131.63000	0.13163	126.890	13.04	0.06	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	666.40000	0.66640		680.82000	0.68082	666.400	13.62	0.22	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.92022	79.76437		11.91499	79.79296		13.87	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.01374	77.31898		12.00808	77.34946		14.20	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.12323	79.02435		12.11741	79.05517		13.74	0.00	19,281,941.40	244	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 04/05/2023	Bond Future			11.91948	81.44153		11.92994	81.37900		13.88	0.00	0.00	0	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		0.00000	0.00000	0.000	12.39	0.00	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	0.03000	0.00003		0.06000	0.00006	0.030	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	0.19000	0.00019		0.33000	0.00033	0.190	12.74	0.00	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	45.53000	0.04553		53.19000	0.05319	45.530	13.40	0.06	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	409.70000	0.40970		467.78000	0.46778	409.700	14.43	0.33	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	3.93000	0.00393		6.69000	0.00669	3.930	15.79	0.01	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	0.01000	0.00001		0.03000	0.00003	0.010	16.97	0.00	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.03696	78.63644		12.04757	78.57410		15.38	0.00	0.00	0	139,795.0
R2040	On 02/11/2023	Bond Future			12.14932	80.28815		12.16041	80.22403		14.86	0.00	0.00	0	29.0
R2040	On 01/02/2024	Bond Future			12.24576	77.60441		12.25706	77.54003		15.28	0.00	0.00	0	11.0
R2040	On 02/05/2024	Bond Future			12.35709	79.31601		12.36889	79.24982		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			11.96409	77.88866		11.99944	77.67571		14.84	0.00	0.00	0	30,443.0
R2044	On 04/05/2023	Bond Future	11.75	Put	1,565.75000	1.56575		1,759.63000	1.75963	1,565.750	14.84	0.76	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	643.72000	0.64372		784.54000	0.78454	643.720	15.33	0.45	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	198.12000	0.19812		271.83000	0.27183	198.120	15.84	0.19	0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			12.07665	75.13449		12.11310	74.91856		16.48	0.00	0.00	0	84,450.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,660.26000	3.66026		3,804.44000	3.80444	3,660.260	16.03	0.61	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,827.82000	2.82782		2,952.40000	2.95240	2,827.820	16.48	0.51	0.00	0	4,754.0
R2044	On 02/11/2023	Bond Future			12.18399	76.71270		12.22187	76.49168		15.94	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.27609	74.07298		12.31516	73.84813		16.29	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.38191	75.70661		12.42249	75.47648		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			11.92321	76.52489		11.95303	76.34154		15.55	0.00	0.00	0	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	0.65000	0.00065		0.83000	0.00083	0.650	14.39	0.00	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			12.02512	78.12529		12.05581	77.93951		16.34	0.00	1,406,255.22	18	239,474.0
R2048	On 02/11/2023	Bond Future			12.13283	75.32267		12.16474	75.13253		16.71	0.00	0.00	0	11,069.0
R2048	On 01/02/2024	Bond Future			12.22612	77.03330		12.25903	76.83995		16.13	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.32361	74.28420		12.35777	74.08631		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			11.45285	66.03015		11.45233	66.03272		13.65	0.00	49,522,612.50	750	18,758.0
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	0.04000	0.00004		0.08000	0.00008	0.040	12.50	0.00	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	28.87000	0.02887		37.32000	0.03732	28.870	13.21	0.05	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,325.49000	2.32549		2,331.37000	2.33137	2,325.490	13.21	0.95	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	706.42000	0.70642		739.01000	0.73901	706.420	14.11	0.57	0.00	0	2,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	0.44000	0.00044		0.81000	0.00081	0.440	15.92	0.00	0.00	0	9,750.0
R209	On 03/08/2023	Bond Future			11.54928	67.41108		11.54849	67.41494		14.34	0.00	94,375,512.00	1,400	12,806.0
R209	On 03/08/2023	Bond Future	10.00	Call	91.62000	0.09162		94.16000	0.09416	91.620	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	513.11000		0.51311		520.55000	0.52055	513.110	13.53	0.20	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	568.64000		0.56864		0.00000	0.00000	568.640	13.59	0.22	101,512,771.02	7,000	3,500.0
R209	On 03/08/2023	Bond Future	11.25	Call	1,383.64000		1.38364		0.00000	0.00000	1,383.640	14.34	0.40	94,413,481.04	3,500	3,500.0
R209	On 02/11/2023	Bond Future			11.64918		65.67494		11.64845	65.67845		14.50	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.72963		67.16646		11.72867	67.17102		14.07	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.82329		65.49541		11.82235	65.49981		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			225.01439		225.01439		224.58021	224.58021			0.00	0.00	0	72.0
R210	On 03/08/2023	Bond Future			229.77615		229.77615		229.33675	229.33675			0.00	0.00	0	371.0
R210	On 02/11/2023	Bond Future			231.45301		231.45301		231.00360	231.00360			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.75772		236.75772		236.30122	236.30122			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.73457		238.73457		238.26946	238.26946			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			10.62270		82.40339		10.60199	82.49806		9.80	0.00	0.00	0	8,503.0
R213	On 03/08/2023	Bond Future			10.71502		84.12666		10.69301	84.22488		9.91	0.00	246,491,113.80	2,930	25,611.0
R213	On 02/11/2023	Bond Future			10.81713		82.33907		10.79422	82.43877		10.15	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			10.89716		84.20844		10.87285	84.31162		9.45	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.98624		82.50772		10.96083	82.61284		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			11.80288		62.11395		11.80740	62.09117		15.21	0.00	16,149,627.00	260	11,585.0
R214	On 03/08/2023	Bond Future			11.90027		63.41294		11.90471	63.39085		16.00	0.00	0.00	0	16,996.0
R214	On 02/11/2023	Bond Future			12.00338		61.44405		12.00806	61.42108		16.31	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			12.09193		62.83931		12.09659	62.81672		15.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.18471		60.92107		12.18958	60.89773		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 :														4,178,784,817.46	43,428	1 700 242.

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
Grand Total:											4,178,784,817.46	43,428	1 700 242