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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2023

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	883.21100	883.21100		883.63300	883.63300			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	901.33900	901.33900		901.77200	901.77200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	920.21200	920.21200		920.65400	920.65400			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	939.16400	939.16400		939.61300	939.61300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	958.01200	958.01200		958.46700	958.46700			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,018.89200	1,018.89200		1,020.09600	1,020.09600			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,039.80600	1,039.80600		1,041.03600	1,041.03600			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,061.57800	1,061.57800		1,062.83400	1,062.83400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,083.44200	1,083.44200		1,084.72200	1,084.72200			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,105.18500	1,105.18500		1,106.48700	1,106.48700			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	891.64200	891.64200		891.92900	891.92900			0.00	0.00	0	99.0
ALBI	On	03/08/2023	Index Future	909.94400	909.94400		910.23900	910.23900			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	928.99700	928.99700		929.29800	929.29800			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		948.13000	948.13000	948.43600	948.43600			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future		967.15800	967.15800	967.46600	967.46600			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		11.92105	75.19885	11.90309	75.28477			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.05319	76.76059	12.03433	76.84902			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.18860	74.58968	12.16892	74.68009			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.34069	76.14167	12.32038	76.23295			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future		12.50770	73.88769	12.48682	73.97939			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		12.31458	72.55318	12.32704	72.48348			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.43734	74.06009	12.45013	73.98972			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.56237	71.36542	12.57566	71.29356			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		12.69497	72.84941	12.70896	72.77508			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future		12.84397	70.06227	12.85881	69.98498			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			878.89500	878.89500	879.17900	879.17900			0.00	3,779,248,500.00	430	410.0
GOVI	On 03/08/2023	GOVI			896.93600	896.93600	897.22700	897.22700			0.00	3,856,824,800.00	430	430.0
GOVI	On 02/11/2023	GOVI			915.71600	915.71600	916.01300	916.01300			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI			934.57600	934.57600	934.87700	934.87700			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI			953.33200	953.33200	953.63600	953.63600			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future		168.98713	168.98713	169.23940	169.23940			0.00	0.00	0	5,381.0
I2025	On 03/08/2023		Bond Future		170.75569	170.75569	171.01477	171.01477			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future		174.37132	174.37132	174.63597	174.63597			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.21548	176.21548	176.48306	176.48306			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future		179.78866	179.78866	180.05843	180.05843			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		122.34702	122.34702	122.50154	122.50154			0.00	0.00	0	2,115.0
I2029	On 03/08/2023		Bond Future		124.88793	124.88793	125.04683	125.04683			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future		126.20692	126.20692	126.36907	126.36907			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		128.83484	128.83484	128.99883	128.99883			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future		130.08748	130.08748	130.25197	130.25197			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 04/05/2023		Bond Future		116.24042	116.24042	116.61993	116.61993			0.00	0.00	0	1,540.0
I2033	On 03/08/2023		Bond Future		118.65445	118.65445	119.04306	119.04306			0.00	0.00	0	6,141.0

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 02/11/2023	Bond Future	119.75077	119.75077		120.14752	120.14752			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future	122.24429	122.24429		122.64784	122.64784			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future	123.26915	123.26915		123.67819	123.67819			0.00	0.00	0	0.0
I2033		On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	129.92299	129.92299		129.92653	129.92653			0.00	0.00	0	4,625.0
I2038		On 03/08/2023	Bond Future	130.66270	130.66270		130.66757	130.66757			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	133.42934	133.42934		133.43432	133.43432			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future	134.19750	134.19750		134.20030	134.20030			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future	136.91767	136.91767		136.91813	136.91813			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	114.42531	114.42531		114.49742	114.49742			0.00	0.00	0	17,308.0
I2046		On 03/08/2023	Bond Future	116.80159	116.80159		116.87653	116.87653			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	117.19218	117.19218		117.26840	117.26840			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future	119.63191	119.63191		119.70832	119.70832			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future	119.91994	119.91994		119.99483	119.99483			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	116.35375	116.35375		117.14524	117.14524			0.00	0.00	0	13,796.0
I2050		On 03/08/2023	Bond Future	116.58774	116.58774		117.39698	117.39698			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	119.05640	119.05640		119.88272	119.88272			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future	119.29689	119.29689		120.13840	120.13840			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future	121.71504	121.71504		122.57126	122.57126			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	328.95100	328.95100		329.13600	329.13600			0.00	0.00	0	654.0
IGOV		On 03/08/2023	Index Future	335.78400	335.78400		335.97400	335.97400			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future	342.89400	342.89400		343.08800	343.08800			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future	350.03400	350.03400		350.23100	350.23100			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future	357.13500	357.13500		357.33400	357.33400			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future	7.98000	92.02000		7.97500	92.02500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future	7.99500	92.00500		8.00000	92.00000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	8.24000	91.76000		8.23500	91.76500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future	8.27500	91.72500		8.25000	91.75000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future	8.34500	91.65500		8.31000	91.69000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future	8.38000	91.62000		8.34500	91.65500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future	8.23000	91.77000		8.20000	91.80000			0.00	0.00	0	272.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future	8.05000	91.95000		8.00500	91.99500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future	7.84500	92.15500		7.79500	92.20500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/09/2024	Jibar Tradeable Future	7.76000	92.24000		7.71000	92.29000			0.00	0.00	0	68.0
JIBAR FUTURE		On 18/12/2024	Jibar Tradeable Future	7.71500	92.28500		7.66000	92.34000			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 19/03/2025	Jibar Tradeable Future			7.71000		92.29000		7.68500	92.31500			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.50047		110.10738		8.47157	110.19926		5.40	0.00	19,378,898.88	176	87,475.0
R186	On 04/05/2023	Bond Future	8.36	Call	454.98000		0.45498		502.88000	0.50288	454.980	5.19	0.40	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	902.49000		0.90249		858.51000	0.85851	902.490	5.19	0.60	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.51666		107.06030		8.48482	107.15525		5.15	0.00	0.00	0	21,350.0
R186	On 02/11/2023	Bond Future			8.51721		109.30205		8.48236	109.39905		4.69	0.00	0.00	0	1,109.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,662.13000		2.66213	2,731.08000	2.73108		2,662.130	5.00	0.67	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	304.77000		0.30477	294.88000	0.29488		304.770	5.65	0.13	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.53286		106.24552		8.49502	106.34318		4.34	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.57661		108.37208		8.53549	108.46967		3.81	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			336.54838		336.54838	336.83039	336.83039				0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			334.45434		334.45434	334.74550	334.74550				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			341.53616		341.53616	341.83366	341.83366				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			253.10504		253.10504	253.92077	253.92077				0.00	0.00	0	4,960.0
R202	On 03/08/2023	Bond Future			253.53688		253.53688	254.37189	254.37189				0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			258.90516		258.90516	259.75812	259.75812				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			259.34900		259.34900	260.21546	260.21546				0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			264.60621		264.60621	265.48559	265.48559				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			9.87745		93.06914	9.88243	93.04646			8.82	0.00	570,327,689.92	6,128	76,458.0
R2030	On 04/05/2023	Bond Future	9.03	Call	1.92000		0.00192	2.13000	0.00213	1.920	5.51	0.00	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	306.47000		0.30647	311.43000	0.31143	306.470	7.59	0.25	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	450.61000		0.45061	455.70000	0.45570	450.610	7.87	0.33	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	670.75000		0.67075	675.32000	0.67532	670.750	8.20	0.42	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,240.10000		1.24010	1,241.65000	1.24165	1,240.100	8.82	0.60	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,674.21000		2.67421	2,666.70000	2.66670	2,674.210	9.88	0.83	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,568.06000		3.56806	3,555.97000	3.55597	3,568.060	10.39	0.90	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	19.66000		0.01966	22.38000	0.02238	19.660	11.77	0.02	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	8.74000		0.00874	10.19000	0.01019	8.740	12.28	0.01	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	2.48000		0.00248	3.00000	0.00300	2.480	12.97	0.00	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	0.30000		0.00030	0.38000	0.00038	0.300	12.97	0.00	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	0.21000		0.00021	0.27000	0.00027	0.210	12.97	0.00	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			9.96076		90.97188	9.96578	90.94972			9.05	0.00	0.00	0	39,779.0

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R2030	On 03/08/2023	Bond Future	10.40	Call	3,042.75000	3.04275		3,035.48000	3.03548	3,042.750	9.37	0.66		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	3,810.74000	3.81074		3,801.26000	3.80126	3,810.740	9.60	0.74		0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	46.59000	0.04659		48.30000	0.04830	46.590	10.94	0.02		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	24.96000	0.02496		26.00000	0.02600	24.960	10.94	0.01		0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.03257	92.87676		10.03783	92.85422		8.64	0.00		0.00	0	0.0
R2030	On 02/11/2023	Bond Future	9.57	Call	1,526.36000	1.52636		1,523.12000	1.52312	1,526.360	8.40	0.38		0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.07	Call	2,532.29000	2.53229		2,526.28000	2.52628	2,532.290	8.69	0.52		0.00	0	800.0
R2030	On 02/11/2023	Bond Future	11.57	Put	653.95000	0.65395		661.94000	0.66194	653.950	9.97	0.17		0.00	0	800.0
R2030	On 01/02/2024	Bond Future			10.12021	90.78341		10.12604	90.75925		8.45	0.00		0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,703.69000	1.70369		1,698.72000	1.69872	1,703.690	8.10	0.38		0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.93	Call	2,356.76000	2.35676		2,349.93000	2.34993	2,356.760	8.25	0.47		0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.07	Call	2,649.94000	2.64994		2,642.34000	2.64234	2,649.940	8.34	0.50		0.00	0	400.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,185.52000	1.18552		1,195.55000	1.19555	1,185.520	9.29	0.25		0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	12.10	Put	672.19000	0.67219		679.04000	0.67904	672.190	9.95	0.15		0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.23280	92.59986		10.23939	92.57348		7.95	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			10.52432	87.93098		10.52454	87.92984		10.53	0.00		112,287,861.46	1,277	164,838.0
R2032	On 04/05/2023	Bond Future	9.80	Call	6.07000	0.00607		6.87000	0.00687	6.070	6.52	0.01		0.00	0	500.0
R2032	On 04/05/2023	Bond Future	9.85	Call	12.28000	0.01228		13.65000	0.01365	12.280	6.76	0.02		0.00	0	6,500.0
R2032	On 04/05/2023	Bond Future	10.03	Call	81.16000	0.08116		86.36000	0.08636	81.160	7.62	0.09		0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.30	Call	430.50000	0.43050		443.13000	0.44313	430.500	8.87	0.31		0.00	0	500.0
R2032	On 04/05/2023	Bond Future	10.53	Call	995.88000	0.99588		1,011.51000	1.01151	995.880	9.76	0.51		0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,276.82000	1.27682		1,292.55000	1.29255	1,276.820	10.07	0.58		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	10.69	Put	661.16000	0.66116		677.75000	0.67775	661.160	10.32	0.37		0.00	0	500.0
R2032	On 04/05/2023	Bond Future	11.00	Put	303.68000	0.30368		316.79000	0.31679	303.680	11.33	0.19		0.00	0	13,000.0
R2032	On 04/05/2023	Bond Future	11.06	Put	259.70000	0.25970		271.94000	0.27194	259.700	11.51	0.17		0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	4,362.19000	4.36219		4,368.89000	4.36889	4,362.190	12.40	0.92		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	0.09000	0.00009		0.12000	0.00012	0.090	15.69	0.00		0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.61593	89.73547		10.61598	89.73522		11.05	0.00		320,535,098.84	3,572	11,590.0
R2032	On 03/08/2023	Bond Future	9.60	Call	484.42000	0.48442		490.04000	0.49004	484.420	10.37	0.17		0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	1,493.31000	1.49331		1,501.94000	1.50194	1,493.310	10.63	0.40		0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	6,720.54000	6.72054		6,726.47000	6.72647	6,720.540	12.40	0.85		312,207,497.68	4,080	5,000.0
R2032	On 02/11/2023	Bond Future			10.70637	87.45337		10.70641	87.45317		11.25	0.00		0.00	0	0.0
R2032	On 01/02/2024	Bond Future			10.80871	89.25318		10.80897	89.25192		10.51	0.00		0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	1,668.64000	1.66864		1,673.03000	1.67303	1,668.640	9.91	0.33		0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.76	Call	3,233.71000	3.23371		3,238.59000	3.23859	3,233.710	10.32	0.51		0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	970.54000	0.97054		974.93000	0.97493	970.540	12.05	0.17		0.00	0	1,200.0
R2032	On 02/05/2024	Bond Future			10.92876	86.88180		10.92938	86.87887		10.29	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 04/05/2023	Bond Future			11.14704	86.93848		11.11227	87.14029		13.27	0.00		19,648,096.48	226	152,776.0
R2035	On 04/05/2023	Bond Future	9.85	Call	5.13000	0.00513		7.30000	0.00730	5.130	11.99	0.01		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	Options Interest
R2035	On 04/05/2023	Bond Future	10.42	Call	112.68000	0.11268		138.92000	0.13892	112.680	12.16	0.08	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	199.16000	0.19916		238.85000	0.23885	199.160	12.31	0.13	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	243.53000	0.24353		289.24000	0.28924	243.530	12.36	0.15	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,029.71000	1.02971		1,141.87000	1.14187	1,029.710	12.96	0.44	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,373.52000	1.37352		1,503.17000	1.50317	1,373.520	13.15	0.52	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	255.59000	0.25559		240.99000	0.24099	255.590	14.16	0.14	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	209.39000	0.20939		197.71000	0.19771	209.390	14.28	0.12	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	33.69000	0.03369		32.48000	0.03248	33.690	15.22	0.02	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	2.80000	0.00280		2.82000	0.00282	2.800	16.32	0.00	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.24843	88.72259		11.21212	88.92948		14.07	0.00	195,189,698.00	2,200	16,018.0	
R2035	On 02/11/2023	Bond Future			11.35247	86.07345		11.31470	86.28472		14.38	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,896.97000	1.89697		1,977.38000	1.97738	1,896.970	13.54	0.34	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	3,061.73000	3.06173		3,169.46000	3.16946	3,061.730	13.97	0.46	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,258.40000	1.25840		1,223.39000	1.22339	1,258.400	16.08	0.20	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			11.47083	87.84502		11.43168	88.05961		13.20	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	2,128.85000	2.12885		2,208.70000	2.20870	2,128.850	12.52	0.34	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	3,243.91000	3.24391		3,347.82000	3.34782	3,243.910	12.85	0.45	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,241.15000	1.24115		1,209.08000	1.20908	1,241.150	15.33	0.18	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.59572	85.09740		11.55527	85.31463		12.71	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			11.40470	82.35755		11.38562	82.46897		14.30	0.00	0.00	0	59,603.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	358.62000	0.35862		397.44000	0.39744	358.620	13.43	0.20	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	471.84000	0.47184		517.83000	0.51783	471.840	13.54	0.25	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,705.86000	2.70586		2,807.32000	2.80732	2,705.860	14.79	0.74	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	371.01000	0.37101		366.15000	0.36615	371.010	15.07	0.19	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	0.99000	0.00099		1.10000	0.00110	0.990	17.71	0.00	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.51441	79.79002		11.49444	79.90460		15.99	0.00	0.00	0	74,633.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	532.02000	0.53202		556.98000	0.55698	532.020	14.70	0.16	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,586.36000	1.58636		1,637.84000	1.63784	1,586.360	15.26	0.35	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.61474	81.46078		11.59401	81.57786		15.55	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.72759	78.88183		11.70624	79.00028		15.07	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			11.85593	80.45897		11.83402	80.57828		13.80	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 04/05/2023	Bond Future			11.59989	83.39012		11.60112	83.38248		15.24	0.00	41,695,060.00	500	44,241.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	2.72000	0.00272		3.19000	0.00319	2.720	13.75	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	65.20000	0.06520		70.39000	0.07039	65.200	13.73	0.05	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	160.32000	0.16032		169.50000	0.16950	160.320	13.95	0.10	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	253.14000	0.25314		264.98000	0.26498	253.140	14.09	0.15	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,070.14000	1.07014		1,089.74000	1.08974	1,070.140	14.76	0.42	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	501.36000	0.50136		521.90000	0.52190	501.360	15.80	0.22	0.00	0	684.0	

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	12.78	Put	65.35000	0.06535		71.53000	0.07153	65.350	17.17	0.04	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	7.94000	0.00794		9.20000	0.00920	7.940	18.36	0.01	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.71043	80.59336		11.71156	80.58646		17.09	0.00	0.00	0	106,075.0	
R2040	On 02/11/2023	Bond Future			11.81163	82.28093		11.81279	82.27395		16.64	0.00	0.00	0	18.0	
R2040	On 01/02/2024	Bond Future			11.92483	79.46841		11.92620	79.46031		16.17	0.00	0.00	0	11.0	
R2040	On 02/05/2024	Bond Future			12.05230	81.05696		12.05399	81.04713		14.83	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			11.67874	79.64517		11.71015	79.44850		16.31	0.00	79,645,170.00	1,000	62,104.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,269.55000	1.26955		1,383.15000	1.38315	1,269.550	16.31	0.44	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	725.13000	0.72513		806.87000	0.80687	725.130	16.80	0.29	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	393.54000	0.39354		448.10000	0.44810	393.540	17.31	0.18	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			11.78561	76.89673		11.81806	76.69684		18.33	0.00	0.00	0	24,373.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,276.04000	3.27604		3,388.10000	3.38810	3,276.040	17.90	0.49	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,598.34000	2.59834		2,695.32000	2.69532	2,598.340	18.33	0.41	0.00	0	4,754.0	
R2044	On 02/11/2023	Bond Future			11.88330	78.50690		11.91689	78.30291		17.86	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.99217	75.74190		12.02718	75.53273		17.41	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.11414	77.25585		12.15073	77.04096		15.99	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			11.64542	78.27168		11.67116	78.10682		17.09	0.00	147,620,388.48	1,886	75,798.0	
R2048	On 04/05/2023	Bond Future	10.40	Call	9.86000	0.00986		9.78000	0.00978	9.860	15.44	0.01	0.00	0	1,500.0	
R2048	On 04/05/2023	Bond Future	11.10	Call	306.29000	0.30629		294.12000	0.29412	306.290	15.93	0.17	0.00	0	1,500.0	
R2048	On 03/08/2023	Bond Future			11.74211	79.87793		11.76865	79.71050		18.18	0.00	0.00	0	167,550.0	
R2048	On 02/11/2023	Bond Future			11.84026	77.10709		11.86775	76.93620		18.73	0.00	0.00	0	0.0	
R2048	On 01/02/2024	Bond Future			11.94964	78.69395		11.97832	78.51863		17.24	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.06293	75.82617		12.09292	75.64586		16.76	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	
R209	On 04/05/2023	Bond Future			11.15897	67.50793		11.13888	67.61065		15.01	0.00	55,086,470.88	816	21,507.0	
R209	On 04/05/2023	Bond Future	10.00	Call	10.06000	0.01006		12.75000	0.01275	10.060	13.54	0.01	0.00	0	500.0	
R209	On 04/05/2023	Bond Future	10.50	Call	133.62000	0.13362		153.47000	0.15347	133.620	13.85	0.11	0.00	0	4,500.0	
R209	On 04/05/2023	Bond Future	11.00	Call	769.09000	0.76909		828.47000	0.82847	769.090	14.57	0.39	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	11.00	Put	1,587.93000	1.58793		1,544.59000	1.54459	1,587.930	14.57	0.61	0.00	0	8,250.0	
R209	On 04/05/2023	Bond Future	11.50	Call	2,225.97000	2.22597		2,317.34000	2.31734	2,225.970	15.46	0.73	0.00	0	2,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	26.64000	0.02664		27.28000	0.02728	26.640	17.29	0.02	0.00	0	9,750.0	
R209	On 03/08/2023	Bond Future			11.25029	68.89333		11.22936	68.99884		15.95	0.00	0.00	0	1,690.0	
R209	On 03/08/2023	Bond Future	10.00	Call	414.86000	0.41486		435.87000	0.43587	414.860	14.67	0.14	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.70	Call	1,282.04000	1.28204		1,327.06000	1.32706	1,282.040	15.17	0.34	0.00	0	1,800.0	
R209	On 02/11/2023	Bond Future			11.34044	67.18356		11.31876	67.29131		16.26	0.00	0.00	0	594.0	
R209	On 01/02/2024	Bond Future			11.43919	68.56623		11.41690	68.67537		14.96	0.00	0.00	0	0.0	
R209	On 02/05/2024	Bond Future			11.55080	66.78879		11.52794	66.89890		14.37	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	

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/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	224.73630		224.73630		224.38588	224.38588			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future	229.40363		229.40363		229.04812	229.04812			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future	231.10389		231.10389		230.74055	230.74055			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	235.91572		235.91572		235.54196	235.54196			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	237.45934		237.45934		237.07264	237.07264			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	10.28218		83.97800		10.27695	84.00249		10.01	0.00	23,513,840.00	280	32,641.0
R213	On 03/08/2023	Bond Future	10.36616		85.70135		10.36050	85.72722		10.21	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future	10.45323		83.94107		10.44728	83.96759		10.45	0.00	0.00	0	582.0
R213	On 01/02/2024	Bond Future	10.55659		85.66909		10.55059	85.69511		9.62	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.66939		83.83084		10.66347	83.85582		9.43	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	11.45356		63.91606		11.46377	63.86221		16.68	0.00	35,153,833.00	550	17,430.0
R214	On 03/08/2023	Bond Future	11.54385		65.22771		11.55428	65.17341		17.76	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future	11.63553		63.29269		11.64630	63.23732		18.24	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.73789		64.59540		11.74920	64.53808		16.81	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	11.84418		62.58821		11.85611	62.52860		16.27	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 :												9,568,362,903.62	23,551	1 465 621.
Grand Total:												9,568,362,903.62	23,551	1 465 621.