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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2023

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	876.62500	876.62500		880.72400	880.72400				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	894.87700	894.87700		899.07400	899.07400				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	913.92700	913.92700		918.21400	918.21400				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	933.90900	933.90900		938.29200	938.29200				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	954.29200	954.29200		958.76800	958.76800				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,005.13500	1,005.13500		1,011.86200	1,011.86200				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,026.06300	1,026.06300		1,032.94400	1,032.94400				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,047.90500	1,047.90500		1,054.93500	1,054.93500				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,070.81700	1,070.81700		1,078.00200	1,078.00200				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,094.18900	1,094.18900		1,101.52700	1,101.52700				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	878.50500	878.50500		884.25500	884.25500				0.00	0.00	0	99.0
ALBI	On 03/08/2023	Index Future	896.79600	896.79600		902.67900	902.67900				0.00	0.00	0	17.0
ALBI	On 02/11/2023	Index Future	915.88700	915.88700		921.89600	921.89600				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	935.91200	935.91200		942.05400	942.05400			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future	956.33900	956.33900		962.61300	962.61300			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	12.17497	73.99847		12.06558	74.51233			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future	12.31272	75.55817		12.19869	76.08318			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future	12.45338	73.38767		12.33449	73.92408			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future	12.59553	75.00925		12.47148	75.55751			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future	12.74345	72.86295		12.61400	73.42322			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	12.63345	70.80374		12.51902	71.42342			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future	12.76434	72.29613		12.64544	72.92916			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future	12.89749	69.58930		12.77385	70.23600			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future	13.02550	71.12705		12.89705	71.78809			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future	13.16298	68.43126		13.02935	69.10678			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	866.04800	866.04800		871.71800	871.71800			0.00	0.00	0	262.0
GOVI	On 03/08/2023		GOVI	884.07900	884.07900		889.88100	889.88100			0.00	0.00	0	575.0
GOVI	On 02/11/2023		GOVI	902.89900	902.89900		908.82600	908.82600			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI	922.64100	922.64100		928.69800	928.69800			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI	942.77800	942.77800		948.96500	948.96500			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future	168.60232	168.60232		168.62874	168.62874			0.00	0.00	0	5,293.0
I2025	On 03/08/2023		Bond Future	170.41394	170.41394		170.44172	170.44172			0.00	0.00	0	5,108.0
I2025	On 02/11/2023		Bond Future	174.08230	174.08230		174.11076	174.11076			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future	176.13861	176.13861		176.16779	176.16779			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future	180.01998	180.01998		180.04962	180.04962			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	122.18457	122.18457		122.20873	122.20873			0.00	0.00	0	2,027.0
I2029	On 03/08/2023		Bond Future	124.75992	124.75992		124.78516	124.78516			0.00	0.00	0	1,886.0
I2029	On 02/11/2023		Bond Future	126.11851	126.11851		126.14428	126.14428			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future	128.90479	128.90479		128.93123	128.93123			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future	130.38278	130.38278		130.40968	130.40968			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	Options Inter
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		116.00543	116.00543	116.72878	116.72878			0.00	0.00	0	986.0
I2033		On 03/08/2023	Bond Future		118.45058	118.45058	119.18968	119.18968			0.00	0.00	0	6,988.0
I2033		On 02/11/2023	Bond Future		119.58246	119.58246	120.33754	120.33754			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future		122.22437	122.22437	122.99615	122.99615			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future		123.45988	123.45988	124.24850	124.24850			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		129.46899	129.46899	129.79342	129.79342			0.00	173,876,853.57	1,343	2,894.0
I2038		On 03/08/2023	Bond Future		130.23811	130.23811	130.56989	130.56989			0.00	0.00	0	2,175.0
I2038		On 02/11/2023	Bond Future		133.04156	133.04156	133.38062	133.38062			0.00	178,674,815.08	1,343	1,343.0
I2038		On 01/02/2024	Bond Future		133.96753	133.96753	134.31411	134.31411			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		136.91943	136.91943	137.27349	137.27349			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		113.38844	113.38844	114.49232	114.49232			0.00	479,746,489.64	4,231	12,310.0
I2046		On 03/08/2023	Bond Future		115.77825	115.77825	116.90622	116.90622			0.00	0.00	0	10,709.0
I2046		On 02/11/2023	Bond Future		116.18535	116.18535	117.33754	117.33754			0.00	491,580,215.85	4,231	4,231.0
I2046		On 01/02/2024	Bond Future		118.75231	118.75231	119.92995	119.92995			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		119.22782	119.22782	120.43127	120.43127			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future		115.81700	115.81700	116.85248	116.85248			0.00	364,360,282.00	3,146	9,844.0
I2050		On 03/08/2023	Bond Future		116.07514	116.07514	117.13299	117.13299			0.00	0.00	0	9,630.0
I2050		On 02/11/2023	Bond Future		118.57374	118.57374	119.65452	119.65452			0.00	373,032,986.04	3,146	3,146.0
I2050		On 01/02/2024	Bond Future		118.95152	118.95152	120.05604	120.05604			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		121.57238	121.57238	122.70120	122.70120			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		327.44900	327.44900	328.77800	328.77800			0.00	0.00	0	654.0
IGOV		On 03/08/2023	Index Future		334.34800	334.34800	335.71000	335.71000			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future		341.54500	341.54500	342.93600	342.93600			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future		349.09000	349.09000	350.51300	350.51300			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		356.78500	356.78500	358.23800	358.23800			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future		7.98500	92.01500	7.96500	92.03500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future		8.03000	91.97000	8.02000	91.98000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		8.27000	91.73000	8.27500	91.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future		8.32000	91.68000	8.30000	91.70000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future		8.41000	91.59000	8.36000	91.64000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		8.43500	91.56500	8.38500	91.61500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		8.37500	91.62500	8.29000	91.71000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		8.25000	91.75000	8.12000	91.88000			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 Inter
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.05500	91.94500		7.88000	92.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	7.98500	92.01500		7.80500	92.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	7.92500	92.07500		7.74000	92.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	7.95500	92.04500		7.78000	92.22000			0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.71055	109.44249		8.57873	109.85908		5.06	0.00	1,488,198,979.02	13,598	41,262.0
R186	On	04/05/2023	8.36	Call	Bond Future	101.08000	0.10108		224.73000	0.22473	101.080	4.83	0.17	0.00	0	200.0
R186	On	04/05/2023	8.36	Put	Bond Future	1,213.48000	1.21348		920.54000	0.92054	1,213.480	4.83	0.83	0.00	0	200.0
R186	On	03/08/2023			Bond Future	8.73409	106.41480		8.59048	106.84059		4.84	0.00	7,236,206.40	68	66,155.0
R186	On	02/11/2023			Bond Future	8.74150	108.68041		8.58440	109.11534		4.40	0.00	1,467,511,576.23	13,503	15,692.0
R186	On	02/11/2023	9.15	Call	Bond Future	2,127.83000	2.12783		2,418.81000	2.41881	2,127.830	4.72	0.62	0.00	0	1,715.0
R186	On	02/11/2023	10.42	Put	Bond Future	307.55000	0.30755		258.56000	0.25856	307.550	5.37	0.14	0.00	0	1,715.0
R186	On	01/02/2024			Bond Future	8.72633	105.74799		8.55343	106.19248		4.13	0.00	0.00	0	0.0
R186	On	02/05/2024			Bond Future	8.71091	108.05416		8.51925	108.50824		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	335.83647	335.83647		335.89205	335.89205			0.00	0.00	0	309.0
R197	On	03/08/2023			Bond Future	333.82957	333.82957		333.88792	333.88792			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	341.01568	341.01568		341.07542	341.07542			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	253.46734	253.46734		253.49976	253.49976			0.00	0.00	0	4,492.0
R202	On	03/08/2023			Bond Future	253.98393	253.98393		254.01839	254.01839			0.00	0.00	0	5,420.0
R202	On	02/11/2023			Bond Future	259.45130	259.45130		259.48648	259.48648			0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	260.22786	260.22786		260.26399	260.26399			0.00	0.00	0	0.0
R202	On	02/05/2024			Bond Future	265.96193	265.96193		265.99853	265.99853			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	10.07060	92.19498		9.95036	92.73791		8.62	0.00	460,974.90	5	32,540.0
R2030	On	04/05/2023	9.03	Call	Bond Future	0.02000	0.00002		0.35000	0.00035	0.020	6.21	0.00	0.00	0	388.0
R2030	On	04/05/2023	9.58	Call	Bond Future	63.81000	0.06381		161.18000	0.16118	63.810	8.12	0.09	0.00	0	150.0
R2030	On	04/05/2023	9.67	Call	Bond Future	119.41000	0.11941		261.95000	0.26195	119.410	8.38	0.14	0.00	0	479.0
R2030	On	04/05/2023	9.78	Call	Bond Future	226.14000	0.22614		431.11000	0.43111	226.140	8.70	0.23	0.00	0	388.0
R2030	On	04/05/2023	10.00	Call	Bond Future	591.28000	0.59128		921.81000	0.92181	591.280	9.30	0.44	0.00	0	1,080.0
R2030	On	04/05/2023	10.42	Call	Bond Future	1,814.86000	1.81486		2,300.88000	2.30088	1,814.860	10.31	0.78	0.00	0	479.0
R2030	On	04/05/2023	10.65	Call	Bond Future	2,677.40000	2.67740		3,198.40000	3.19840	2,677.400	10.83	0.89	0.00	0	350.0
R2030	On	04/05/2023	11.34	Put	Bond Future	7.65000	0.00765		7.76000	0.00776	7.650	12.16	0.01	0.00	0	150.0
R2030	On	04/05/2023	11.62	Put	Bond Future	2.33000	0.00233		2.66000	0.00266	2.330	12.69	0.00	0.00	0	388.0
R2030	On	04/05/2023	12.04	Put	Bond Future	0.22000	0.00022		0.31000	0.00031	0.220	12.93	0.00	0.00	0	1,080.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/05/2023	Bond Future	12.50	Put	0.01000	0.00001		0.02000	0.00002	0.010	12.93	0.00		0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.01000	0.00001	0.000	12.93	0.00		0	350.0
R2030	On 03/08/2023	Bond Future			10.15757	90.10812		10.03091	90.66282		8.79	0.00	1,261,513.68	14	71,689.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,345.40000	2.34540		2,715.98000	2.71598	2,345.400	9.11	0.60	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	3,056.96000	3.05696		3,471.82000	3.47182	3,056.960	9.34	0.69	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	41.85000	0.04185		34.52000	0.03452	41.850	10.66	0.02	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	21.19000	0.02119		17.37000	0.01737	21.190	10.66	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.23214	92.02664		10.09888	92.59318		8.46	0.00	0.00	0	0.0
R2030	On 02/11/2023	Bond Future	9.57	Call	1,115.29000	1.11529		1,321.50000	1.32150	1,115.290	8.22	0.32	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,986.56000	1.98656		2,278.56000	2.27856	1,986.560	8.51	0.47	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	11.57	Put	715.33000	0.71533		627.13000	0.62713	715.330	9.78	0.19	0.00	0	800.0
R2030	On 01/02/2024	Bond Future			10.30208	90.03336		10.16152	90.61236		8.26	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,354.57000	1.35457		1,569.05000	1.56905	1,354.570	8.01	0.33	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.93	Call	1,951.66000	1.95166		2,219.86000	2.21986	1,951.660	8.22	0.42	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.07	Call	2,222.09000	2.22209		2,510.96000	2.51096	2,222.090	8.31	0.46	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,330.28000	1.33028		1,189.79000	1.18979	1,330.280	9.30	0.28	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	12.10	Put	733.53000	0.73353		651.53000	0.65153	733.530	9.87	0.17	0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.38413	91.99662		10.23572	92.58817		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			10.76698	86.68305		10.65208	87.27099		10.26	0.00	6,586,178,139.00	75,980	72,089.0
R2032	On 04/05/2023	Bond Future	9.80	Call	0.06000	0.00006		0.76000	0.00076	0.060	7.38	0.00	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	9.85	Call	0.18000	0.00018		1.86000	0.00186	0.180	7.62	0.00	0.00	0	6,500.0
R2032	On 04/05/2023	Bond Future	10.03	Call	4.50000	0.00450		21.36000	0.02136	4.500	8.45	0.01	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.30	Call	75.29000	0.07529		185.67000	0.18567	75.290	9.52	0.09	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	10.53	Call	316.36000	0.31636		569.16000	0.56916	316.360	10.36	0.27	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.62	Call	478.24000	0.47824		789.43000	0.78943	478.240	10.66	0.36	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	10.69	Put	1,026.36000	1.02636		792.67000	0.79267	1,026.360	10.89	0.57	0.00	0	500.0
R2032	On 04/05/2023	Bond Future	11.00	Put	414.01000	0.41401		323.11000	0.32311	414.010	11.87	0.29	0.00	0	13,000.0
R2032	On 04/05/2023	Bond Future	11.06	Put	340.70000	0.34070		267.63000	0.26763	340.700	12.04	0.25	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,117.02000	3.11702		3,685.43000	3.68543	3,117.020	12.91	0.90	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.62	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.86384	88.48868		10.74383	89.08929		10.71	0.00	1,008,505,485.96	11,397	88,432.0
R2032	On 03/08/2023	Bond Future	9.60	Call	217.40000	0.21740		296.53000	0.29653	217.400	10.02	0.10	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	889.41000	0.88941		1,103.70000	1.10370	889.410	10.28	0.29	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,551.99000	5.55199		6,071.23000	6.07123	5,551.990	12.07	0.82	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			10.95911	86.21094		10.83373	86.82436		11.01	0.00	5,636,902,311.90	65,385	64,607.0
R2032	On 01/02/2024	Bond Future			11.04959	88.09638		10.91853	88.72327		10.35	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	1,249.06000	1.24906		1,443.43000	1.44343	1,249.060	9.87	0.27	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.76	Call	2,620.13000	2.62013		2,929.12000	2.92912	2,620.130	10.36	0.45	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,152.58000	1.15258		1,043.58000	1.04358	1,152.580	12.14	0.20	0.00	0	1,200.0
R2032	On 02/05/2024	Bond Future			11.14772	85.85617		11.01058	86.49668		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			11.36345		85.69741		11.25376	86.32325		12.06	0.00	8,473,588,505.98	98,878	37,127.0
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000			0.06000	0.00006	0.000	10.95	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	2.39000	0.00239			11.62000	0.01162	2.390	10.96	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	8.31000	0.00831			31.38000	0.03138	8.310	11.10	0.01	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	12.84000	0.01284			44.35000	0.04435	12.840	11.16	0.02	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	254.00000	0.25400			477.91000	0.47791	254.000	11.76	0.21	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	440.40000	0.44040			742.97000	0.74297	440.400	11.94	0.31	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	186.55000	0.18655			147.93000	0.14793	186.550	12.95	0.15	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	138.60000	0.13860			111.23000	0.11123	138.600	13.07	0.12	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	7.53000	0.00753			7.33000	0.00733	7.530	14.00	0.01	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	0.10000	0.00010			0.15000	0.00015	0.100	15.08	0.00	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.46871	87.48252			11.35458	88.12181		12.64	0.00	0.00	0	43,147.0
R2035	On 02/11/2023	Bond Future			11.57620	84.83701			11.45747	85.48998		12.82	0.00	8,456,553,156.80	99,680	99,680.0
R2035	On 02/11/2023	Bond Future	10.62	Call	1,085.81000	1.08581			1,279.52000	1.27952	1,085.810	11.94	0.25	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	2,027.91000	2.02791			2,316.45000	2.31645	2,027.910	12.38	0.39	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,151.20000	1.15120			1,038.91000	1.03891	1,151.200	14.58	0.21	0.00	0	400.0
R2035	On 01/02/2024	Bond Future			11.68354	86.69242			11.55990	87.35967		12.37	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	1,464.65000	1.46465			1,674.44000	1.67444	1,464.650	11.67	0.28	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	2,418.36000	2.41836			2,707.86000	2.70786	2,418.360	12.02	0.39	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,220.19000	1.22019			1,115.91000	1.11591	1,220.190	14.55	0.19	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.78869	84.07177			11.66005	84.75352		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			11.66559	80.85655			11.55603	81.48181		13.01	0.00	33,555,468.25	415	38,234.0
R2037	On 04/05/2023	Bond Future	10.95	Call	21.66000	0.02166			66.65000	0.06665	21.660	12.15	0.03	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	39.46000	0.03946			107.51000	0.10751	39.460	12.26	0.05	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	1,293.32000	1.29332			1,777.44000	1.77744	1,293.320	13.49	0.61	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	373.21000	0.37321			293.76000	0.29376	373.210	13.77	0.25	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	0.02000	0.00002			0.04000	0.00004	0.020	16.40	0.00	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.78104	78.28303			11.66711	78.92180		14.37	0.00	191,636,857.44	2,448	112,732.0
R2037	On 03/08/2023	Bond Future	10.30	Call	162.72000	0.16272			223.66000	0.22366	162.720	13.04	0.07	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	768.16000	0.76816			955.88000	0.95588	768.160	13.62	0.23	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.88635	79.94983			11.76814	80.60221		13.87	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.99088	77.44217			11.86808	78.10882		14.20	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.10320	79.13052			11.97565	79.81166		13.74	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			11.90101	81.55213			11.79147	82.21311		13.88	0.00	0.00	0	33,362.0
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000			0.01000	0.00001	0.000	12.66	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	0.28000	0.00028			2.09000	0.00209	0.280	12.39	0.00	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2.34000	0.00234			11.34000	0.01134	2.340	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	6.78000	0.00678		26.51000	0.02651	6.780	12.74	0.01	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	170.73000	0.17073		348.72000	0.34872	170.730	13.40	0.14	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	626.46000	0.62646		493.38000	0.49338	626.460	14.43	0.36	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	33.16000	0.03316		29.86000	0.02986	33.160	15.79	0.03	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1.08000	0.00108		1.31000	0.00131	1.080	16.97	0.00	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			12.01891	78.74265		11.90507	79.41779		15.38	0.00	35,276,707.20	448	111,285.0	
R2040	On 02/11/2023	Bond Future			12.12669	80.41926		12.00864	81.10880		14.86	0.00	0.00	0	29.0	
R2040	On 01/02/2024	Bond Future			12.23400	77.67150		12.11144	78.37617		15.28	0.00	0.00	0	11.0	
R2040	On 02/05/2024	Bond Future			12.34841	79.36476		12.22120	80.08474		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			11.99027	77.73086		11.87567	78.42575		14.84	0.00	0.00	0	56,835.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,903.78000	1.90378		1,522.77000	1.52277	1,903.780	14.84	0.72	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	996.46000	0.99646		780.69000	0.78069	996.460	15.33	0.48	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	455.43000	0.45543		357.82000	0.35782	455.430	15.84	0.27	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			12.10491	74.96698		11.98588	75.67678		16.48	0.00	13,943,858.28	186	37,048.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,857.04000	3.85704		3,474.33000	3.47433	3,857.040	16.03	0.61	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,015.34000	3.01534		2,699.10000	2.69910	3,015.340	16.48	0.52	0.00	0	4,754.0	
R2044	On 02/11/2023	Bond Future			12.20959	76.56321		12.08624	77.28817		15.94	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.31374	73.85628		12.18578	74.59712		16.29	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.42428	75.46636		12.29157	76.22329		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			11.93275	76.46615		11.83316	77.08339		15.55	0.00	965,843,940.65	12,631	68,260.0	
R2048	On 04/05/2023	Bond Future	10.40	Call	0.01000	0.00001		0.07000	0.00007	0.010	14.09	0.00	0.00	0	1,500.0	
R2048	On 04/05/2023	Bond Future	11.10	Call	11.42000	0.01142		37.66000	0.03766	11.420	14.39	0.01	0.00	0	1,500.0	
R2048	On 03/08/2023	Bond Future			12.03606	78.05897		11.93275	78.68944		16.34	0.00	0.00	0	171,858.0	
R2048	On 02/11/2023	Bond Future			12.14059	75.27635		12.03347	75.92028		16.71	0.00	950,815,576.85	12,631	11,069.0	
R2048	On 01/02/2024	Bond Future			12.24493	76.92268		12.13377	77.58073		16.13	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.34634	74.15242		12.23113	74.82474		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			11.41646	66.21064		11.30677	66.75895		13.65	0.00	6,621,064.00	100	19,549.0	
R209	On 04/05/2023	Bond Future	10.00	Call	0.01000	0.00001		0.13000	0.00013	0.010	12.31	0.00	0.00	0	500.0	
R209	On 04/05/2023	Bond Future	10.50	Call	2.83000	0.00283		12.94000	0.01294	2.830	12.50	0.01	0.00	0	4,500.0	
R209	On 04/05/2023	Bond Future	11.00	Call	130.65000	0.13065		273.59000	0.27359	130.650	13.21	0.14	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	11.00	Put	2,246.78000	2.24678		1,841.41000	1.84141	2,246.780	13.21	0.86	0.00	0	8,250.0	
R209	On 04/05/2023	Bond Future	11.50	Call	1,025.36000	1.02536		1,437.03000	1.43703	1,025.360	14.11	0.59	0.00	0	2,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	7.37000	0.00737		7.13000	0.00713	7.370	15.92	0.01	0.00	0	9,750.0	
R209	On 03/08/2023	Bond Future			11.51273	67.58981		11.39908	68.14991		14.34	0.00	0.00	0	8,708.0	
R209	On 03/08/2023	Bond Future	10.00	Call	121.37000	0.12137		169.01000	0.16901	121.370	13.01	0.06	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	604.50000	0.60450	759.27000	0.75927	604.500	13.53	0.22	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.60746	65.87601	11.48974	66.44804		14.50	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.69804	67.31672	11.57609	67.90131		14.07	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.79412	65.63220	11.66773	66.22948		14.20	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			224.53839	224.53839	224.57188	224.57188			0.00	0.00	0	132.0
R210	On 03/08/2023	Bond Future			229.27103	229.27103	229.30640	229.30640			0.00	0.00	0	371.0
R210	On 02/11/2023	Bond Future			231.04534	231.04534	231.08155	231.08155			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.14985	236.14985	236.18696	236.18696			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.10771	238.10771	238.14536	238.14536			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			10.49534	82.98783	10.38536	83.49682		9.80	0.00	1,120,418,692.83	13,501	9,466.0
R213	On 03/08/2023	Bond Future			10.58335	84.71650	10.46827	85.23648		9.91	0.00	1,143,757,466.50	13,501	27,237.0
R213	On 02/11/2023	Bond Future			10.67400	82.96447	10.55353	83.49557		10.15	0.00	0.00	0	566.0
R213	On 01/02/2024	Bond Future			10.76326	84.77881	10.63692	85.32161		9.45	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.85085	83.06982	10.71842	83.62435		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			11.77659	62.24675	11.66189	62.83146		15.21	0.00	31,123,375.00	500	12,180.0
R214	On 03/08/2023	Bond Future			11.87410	63.54337	11.75539	64.14058		16.00	0.00	0.00	0	14,224.0
R214	On 02/11/2023	Bond Future			11.97278	61.59455	11.84996	62.20454		16.31	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			12.07087	62.94160	11.94371	63.56498		15.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.16612	61.01027	12.03462	61.64715		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 :												39,680,661,499.05	452,309	1 598 101.
Grand Total:												39,680,661,499.05	452,309	1 598 101.