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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2023

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
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	873.06100	873.06100		872.44000	872.44000				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	891.37700	891.37700		890.69000	890.69000				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	910.56300	910.56300		909.40400	909.40400				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	930.60500	930.60500		930.03700	930.03700				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	951.45800	951.45800		950.56900	950.56900				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,001.04500	1,001.04500		999.33800	999.33800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,022.04600	1,022.04600		1,020.24200	1,020.24200				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,044.04400	1,044.04400		1,041.67900	1,041.67900				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,067.02400	1,067.02400		1,065.31300	1,065.31300				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,090.93400	1,090.93400		1,088.83100	1,088.83100				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	877.65900	877.65900		876.07000	876.07000				0.00	0.00	0	15.0
ALBI	On 03/08/2023	Index Future	896.07200	896.07200		894.39500	894.39500				0.00	0.00	0	84.0
ALBI	On 02/11/2023	Index Future	915.35800	915.35800		913.18700	913.18700				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		935.50600	935.50600		933.90600	933.90600			0.00	0.00	0	0.0
ALBI	On 02/05/2024	Index Future		956.46900	956.46900		954.52300	954.52300			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		12.16276	74.05558		12.19938	73.88447			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.29767	75.62717		12.33687	75.44764			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.43383	73.47551		12.48312	73.25433			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.57274	75.10955		12.61259	74.93428			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.70951	73.00928		12.75691	72.80503			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		12.59229	71.02560		12.62881	70.82869			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.71965	72.53296		12.75846	72.32721			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.84778	69.84812		12.89517	69.60135			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.97191	71.40158		13.01152	71.19849			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.09883	68.75418		13.14483	68.52237			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		865.13300	865.13300		863.56900	863.56900			0.00	0.00	0	95.0
GOVI	On 03/08/2023	GOVI		883.28300	883.28300		881.63300	881.63300			0.00	0.00	0	837.0
GOVI	On 02/11/2023	GOVI		902.29400	902.29400		900.15700	900.15700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		922.15400	922.15400		920.58000	920.58000			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		942.81800	942.81800		940.90300	940.90300			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		168.79620	168.79620		168.74969	168.74969			0.00	0.00	0	5,239.0
I2025	On 03/08/2023	Bond Future		170.61032	170.61032		170.55196	170.55196			0.00	0.00	0	5,808.0
I2025	On 02/11/2023	Bond Future		174.32304	174.32304		174.17639	174.17639			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.38151	176.38151		176.34919	176.34919			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.37215	180.37215		180.28034	180.28034			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		122.51721	122.51721		122.50201	122.50201			0.00	0.00	0	1,233.0
I2029	On 03/08/2023	Bond Future		125.11734	125.11734		125.09382	125.09382			0.00	0.00	0	1,886.0
I2029	On 02/11/2023	Bond Future		126.49345	126.49345		126.40642	126.40642			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		129.30644	129.30644		129.30288	129.30288			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.84485	130.84485		130.79971	130.79971			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		116.69699	116.69699	116.68105	116.68105			0.00	0.00	0	553.0
I2033		On 03/08/2023	Bond Future		119.17363	119.17363	119.14966	119.14966			0.00	0.00	0	7,164.0
I2033		On 02/11/2023	Bond Future		120.32767	120.32767	120.24332	120.24332			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future		123.00361	123.00361	122.99853	122.99853			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future		124.30369	124.30369	124.25851	124.25851			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		129.34868	129.34868	129.33017	129.33017			0.00	0.00	0	2,894.0
I2038		On 03/08/2023	Bond Future		130.10464	130.10464	130.07749	130.07749			0.00	0.00	0	2,175.0
I2038		On 02/11/2023	Bond Future		132.93580	132.93580	132.84157	132.84157			0.00	0.00	0	1,343.0
I2038		On 01/02/2024	Bond Future		133.84677	133.84677	133.84038	133.84038			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		136.87499	136.87499	136.82366	136.82366			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		113.46205	113.46205	113.98829	113.98829			0.00	0.00	0	10,249.0
I2046		On 03/08/2023	Bond Future		115.86995	115.86995	116.40010	116.40010			0.00	0.00	0	13,069.0
I2046		On 02/11/2023	Bond Future		116.27550	116.27550	116.75892	116.75892			0.00	0.00	0	4,231.0
I2046		On 01/02/2024	Bond Future		118.86136	118.86136	119.43474	119.43474			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		119.37080	119.37080	119.91949	119.91949			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		115.91317	115.91317	116.30305	116.30305			0.00	0.00	0	9,844.0
I2050		On 03/08/2023	Bond Future		116.15864	116.15864	116.54922	116.54922			0.00	0.00	0	10,548.0
I2050		On 02/11/2023	Bond Future		118.68648	118.68648	119.02616	119.02616			0.00	0.00	0	3,146.0
I2050		On 01/02/2024	Bond Future		119.04935	119.04935	119.47676	119.47676			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		121.74266	121.74266	122.13980	122.13980			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		327.62000	327.62000	328.14100	328.14100			0.00	0.00	0	275.0
IGOV		On 03/08/2023	Index Future		334.57500	334.57500	335.08700	335.08700			0.00	0.00	0	638.0
IGOV		On 02/11/2023	Index Future		341.85600	341.85600	342.20700	342.20700			0.00	0.00	0	16.0
IGOV		On 01/02/2024	Index Future		349.45800	349.45800	350.04900	350.04900			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		357.36500	357.36500	357.85300	357.85300			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future		8.08500	91.91500	8.08000	91.92000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		8.39000	91.61000	8.39000	91.61000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future		8.46000	91.54000	8.46000	91.54000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future		8.56500	91.43500	8.56500	91.43500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		8.56500	91.43500	8.56500	91.43500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/10/2023	Jibar Tradeable Future		8.58000	91.42000	8.58000	91.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		8.52000	91.48000	8.52000	91.48000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		8.35500	91.64500	8.35500	91.64500			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			8.20000	91.80000		8.20000	91.80000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.13500	91.86500		8.14000	91.86000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.03000	91.97000		8.03000	91.97000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.00000	92.00000		8.00000	92.00000				0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.82302	109.08867		8.82356	109.08698			4.99	0.00	0.00	0	39,040.0
R186	On 04/05/2023	Bond Future	8.36	Call	1.55000	0.00155		9.40000	0.00940	1.550		4.30	0.01	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	1,467.77000	1.46777		1,477.31000	1.47731	1,467.770		4.30	0.99	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.85138	106.06865		8.85431	106.06002			4.79	0.00	377,498,325.35	3,559	81,027.0
R186	On 02/11/2023	Bond Future			8.86078	108.35169		8.88380	108.28840			4.44	0.00	0.00	0	16,388.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,859.16000	1.85916		1,857.52000	1.85752	1,859.160		4.62	0.59	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	314.35000	0.31435		342.22000	0.34222	314.350		5.30	0.15	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.85174	105.42707		8.84832	105.43580			4.25	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.82316	107.78938		8.83475	107.76209			3.64	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			336.87638	336.87638		336.53508	336.53508				0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			334.91188	334.91188		334.54176	334.54176				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			342.19997	342.19997		341.65116	341.65116				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			252.78750	252.78750		252.98964	252.98964				0.00	0.00	0	4,492.0
R202	On 03/08/2023	Bond Future			253.31144	253.31144		253.50164	253.50164				0.00	0.00	0	5,420.0
R202	On 02/11/2023	Bond Future			258.82382	258.82382		258.88902	258.88902				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			259.55003	259.55003		259.79063	259.79063				0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			265.42228	265.42228		265.58161	265.58161				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			10.17056	91.74673		10.20173	91.60753			8.67	0.00	0.00	0	14,092.0
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000		0.00000	0.00000	0.000		7.29	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	0.07000	0.00007		2.03000	0.00203	0.070		6.63	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	0.64000	0.00064		7.57000	0.00757	0.640		6.84	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	5.69000	0.00569		27.78000	0.02778	5.690		7.13	0.02	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	107.66000	0.10766		176.71000	0.17671	107.660		7.89	0.21	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,189.72000	1.18972		1,167.44000	1.16744	1,189.720		9.15	0.85	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,125.15000	2.12515		2,030.44000	2.03044	2,125.150		9.76	0.97	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	0.02000	0.00002		0.50000	0.00050	0.020		11.36	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	0.00000	0.00000		0.05000	0.00005	0.000		11.90	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	0.00000	0.00000		0.00000	0.00000	0.000		12.72	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	13.13	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	13.13	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.25977	89.66366		10.29396	89.51559			8.81	0.00	44,114,520.72	492	90,165.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,961.42000	1.96142		1,928.70000	1.92870	1,961.420		8.93	0.57	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,637.29000	2.63729		2,590.39000	2.59039	2,637.290		9.14	0.66	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	39.53000	0.03953		43.26000	0.04326	39.530		10.75	0.02	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	19.36000	0.01936		21.36000	0.02136	19.360		10.75	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.33469	91.59368		10.38169	91.39612			8.58	0.00	0.00	0	10.0
R2030	On 02/11/2023	Bond Future	9.57	Call	943.12000	0.94312		884.87000	0.88487	943.120		8.28	0.29	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,718.29000	1.71829		1,655.53000	1.65553	1,718.290		8.47	0.43	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	11.57	Put	738.21000	0.73821		798.98000	0.79898	738.210		9.73	0.20	0.00	0	800.0
R2030	On 01/02/2024	Bond Future			10.40705	89.60397		10.44126	89.46459			8.42	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,169.99000	1.16999		1,139.98000	1.13998	1,169.990		7.99	0.30	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.93	Call	1,692.32000	1.69232		1,681.66000	1.68166	1,692.320		8.10	0.39	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.07	Call	1,933.66000	1.93366		1,930.72000	1.93072	1,933.660		8.16	0.43	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,342.45000	1.34245		1,454.66000	1.45466	1,342.450		9.07	0.29	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	12.10	Put	744.91000	0.74491		801.06000	0.80106	744.910		9.75	0.17	0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.48135	91.61172		10.52533	91.43827			7.66	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			10.87592	86.13045		10.89713	86.02341			10.29	0.00	0.00	0	72,110.0
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		7.79	0.00	0.00	0	6,500.0
R2032	On 04/05/2023	Bond Future	10.03	Call	0.00000	0.00000		0.01000	0.00001	0.000		6.70	0.00	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.53	Call	10.69000	0.01069		48.04000	0.04804	10.690		8.41	0.03	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	10.62	Call	41.21000	0.04121		107.20000	0.10720	41.210		8.78	0.09	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.00	Put	206.69000	0.20669		377.97000	0.37797	206.690		10.29	0.29	0.00	0	13,000.0
R2032	On 04/05/2023	Bond Future	11.06	Put	138.43000	0.13843		285.76000	0.28576	138.430		10.50	0.21	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,460.28000	2.46028		2,394.96000	2.39496	2,460.280		11.54	0.97	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		15.83	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.97507	87.93691		10.99835	87.82202			10.70	0.00	967,306.01	11	103,121.0
R2032	On 03/08/2023	Bond Future	9.60	Call	136.91000	0.13691		131.93000	0.13193	136.910		10.08	0.07	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	629.65000	0.62965		643.14000	0.64314	629.650		10.10	0.24	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,989.39000	4.98939		4,945.97000	4.94597	4,989.390		11.80	0.81	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.07116	85.66757		11.10464	85.50609			11.19	0.00	0.00	0	64,382.0
R2032	On 01/02/2024	Bond Future			11.16415	87.55329		11.18653	87.44772			10.59	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	1,093.19000	1.09319		1,042.42000	1.04242	1,093.190		10.01	0.25	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.76	Call	2,276.38000	2.27638		2,288.65000	2.28865	2,276.380		10.21	0.42	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,170.50000	1.17050		1,247.32000	1.24732	1,170.500		11.95	0.21	0.00	0	1,200.0
R2032	On 02/05/2024	Bond Future			11.25650	85.35253		11.28630	85.21524			10.12	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			11.36608	85.68249		11.40235	85.47704			12.20	0.00	0.00	0	25,288.0
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		14.38	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
R2035	On 04/05/2023	Bond Future	10.42	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.18	0.00	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	0.08000	0.00008		0.09000	0.00009	0.080	12.18	0.00	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	0.18000	0.00018		0.22000	0.00022	0.180	12.18	0.00	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	55.71000	0.05571		62.06000	0.06206	55.710	12.18	0.09	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	152.44000	0.15244		160.71000	0.16071	152.440	12.18	0.20	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	21.99000	0.02199		64.20000	0.06420	21.990	12.69	0.04	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	11.21000	0.01121		38.88000	0.03888	11.210	12.81	0.02	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	0.01000	0.00001		0.20000	0.00020	0.010	13.77	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	14.38	0.00	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.46924	87.47957		11.50797	87.26420		12.78	0.00	78,731,613.00	900	54,020.0	
R2035	On 02/11/2023	Bond Future			11.57315	84.85369		11.62140	84.59030		12.94	0.00	0.00	0	99,689.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,039.14000	1.03914		971.63000	0.97163	1,039.140	12.02	0.25	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,974.15000	1.97415		1,865.92000	1.86592	1,974.150	12.48	0.39	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,105.27000	1.10527		1,143.09000	1.14309	1,105.270	14.76	0.21	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			11.67812	86.72151		11.71742	86.51088		12.51	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	1,425.35000	1.42535		1,368.50000	1.36850	1,425.350	11.71	0.27	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	2,340.52000	2.34052		2,292.62000	2.29262	2,340.520	11.94	0.39	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,143.38000	1.14338		1,206.95000	1.20695	1,143.380	14.47	0.18	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.77352	84.15176		11.81990	83.90754		12.46	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			11.65162	80.93587		11.68800	80.72955		13.12	0.00	277,448,162.36	3,428	30,510.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	0.55000	0.00055		0.77000	0.00077	0.550	13.02	0.00	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	1.76000	0.00176		2.39000	0.00239	1.760	13.02	0.00	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	980.33000	0.98033		933.42000	0.93342	980.330	13.17	0.71	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	82.83000	0.08283		175.44000	0.17544	82.830	13.45	0.12	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	15.56	0.00	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.76445	78.37557		11.80320	78.15967		14.51	0.00	143,740,795.38	1,834	128,852.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	135.35000	0.13535		125.90000	0.12590	135.350	13.11	0.06	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	673.60000	0.67360		666.07000	0.66607	673.600	13.43	0.22	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.86580	80.06267		11.91342	79.80155		13.96	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.96743	77.56883		12.00672	77.35678		14.26	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			12.07002	79.30687		12.11593	79.06302		13.38	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			11.86669	81.75830		11.88805	81.62989		13.95	0.00	395,546,655.40	4,838	15,311.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.66	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	14.29	0.00	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	0.01000	0.00001		0.02000	0.00002	0.010	13.74	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	0.07000	0.00007		0.13000	0.00013	0.070	13.74	0.00	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	31.60000	0.03160		45.26000	0.04526	31.600	13.74	0.05	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	192.93000	0.19293		314.23000	0.31423	192.930	14.04	0.23	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	0.18000	0.00018		1.66000	0.00166	0.180	15.42	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.62	0.00	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.98129	78.96476		12.00437	78.82838		15.46	0.00	238,473,575.20	3,020	141,086.0	
R2040	On 02/11/2023	Bond Future			12.08451	80.66455		12.11549	80.48427		14.90	0.00	0.00	0	29.0	
R2040	On 01/02/2024	Bond Future			12.18821	77.93361		12.21071	77.80465		15.28	0.00	0.00	0	11.0	
R2040	On 02/05/2024	Bond Future			12.29252	79.67980		12.32070	79.52070		14.55	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			11.92143	78.14699		11.94274	78.01776		14.86	0.00	0.00	0	30,436.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,261.67000	1.26167		1,435.63000	1.43563	1,261.670	14.71	0.76	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	384.86000	0.38486		545.49000	0.54549	384.860	14.86	0.37	0.00	0	4,423.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	71.50000	0.07150		148.27000	0.14827	71.500	15.36	0.10	0.00	0	1,798.0	
R2044	On 03/08/2023	Bond Future			12.03158	75.40293		12.05454	75.26598		16.51	0.00	6,484,651.98	86	84,500.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,465.68000	3.46568		3,568.88000	3.56888	3,465.680	16.05	0.59	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,658.35000	2.65835		2,748.20000	2.74820	2,658.350	16.51	0.49	0.00	0	4,754.0	
R2044	On 02/11/2023	Bond Future			12.13060	77.02609		12.16106	76.84703		15.93	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.22991	74.34022		12.25237	74.21004		16.38	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.32945	76.00591		12.35729	75.84682		15.57	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			11.84573	77.00499		11.89698	76.68682		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	18.33	0.00	0.00	0	1,500.0	
R2048	On 04/05/2023	Bond Future	11.10	Call	0.40000	0.00040		0.46000	0.00046	0.400	15.50	0.00	0.00	0	1,500.0	
R2048	On 03/08/2023	Bond Future			11.94405	78.62002		11.99798	78.29027		16.33	0.00	0.00	0	239,474.0	
R2048	On 02/11/2023	Bond Future			12.04227	75.86701		12.10465	75.49130		16.67	0.00	0.00	0	11,069.0	
R2048	On 01/02/2024	Bond Future			12.14110	77.53701		12.19695	77.20544		16.18	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.23109	74.82498		12.29336	74.46024		16.29	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			11.41055	66.24002		11.44671	66.06055		13.80	0.00	33,120,010.00	500	19,258.0	
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.69	0.00	0.00	0	500.0	
R209	On 04/05/2023	Bond Future	10.50	Call	0.01000	0.00001		0.01000	0.00001	0.010	13.73	0.00	0.00	0	4,500.0	
R209	On 04/05/2023	Bond Future	11.00	Call	18.59000	0.01859		22.62000	0.02262	18.590	13.73	0.04	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	11.00	Put	2,105.34000	2.10534		2,288.84000	2.28884	2,105.340	13.73	0.96	0.00	0	8,250.0	
R209	On 04/05/2023	Bond Future	11.50	Call	720.42000	0.72042		691.04000	0.69104	720.420	13.80	0.65	0.00	0	2,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	0.01000	0.00001		0.19000	0.00019	0.010	15.65	0.00	0.00	0	9,750.0	
R209	On 03/08/2023	Bond Future			11.50467	67.62931		11.54299	67.44179		14.49	0.00	0.00	0	12,806.0	
R209	On 03/08/2023	Bond Future	10.00	Call	98.43000	0.09843		90.79000	0.09079	98.430	13.10	0.05	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.70	Call	519.50000	0.51950		512.55000	0.51255	519.500	13.36	0.21	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.75	Call	577.06000	0.57706		568.23000	0.56823	577.060	13.42	0.22	0.00	0	3,500.0	
R209	On 03/08/2023	Bond Future	11.25	Call	1,407.43000	1.40743		1,386.15000	1.38615	1,407.430	14.08	0.41	0.00	0	3,500.0	



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 02/11/2023	Bond Future	11.59590		65.93188		11.64264	65.70641		14.62	0.00	131,863.76	2	2.0
R209	On 01/02/2024	Bond Future	11.68410		67.38318		11.72291	67.19838		14.17	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future	11.77128		65.73958		11.81631	65.52811		13.90	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	225.06710		225.06710		225.04095	225.04095			0.00	0.00	0	72.0
R210	On 03/08/2023	Bond Future	229.84356		229.84356		229.80217	229.80217			0.00	0.00	0	371.0
R210	On 02/11/2023	Bond Future	231.63755		231.63755		231.47992	231.47992			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	236.78880		236.78880		236.78446	236.78446			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	238.84192		238.84192		238.76197	238.76197			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	10.61050		82.45914		10.62661	82.38553		9.85	0.00	0.00	0	8,503.0
R213	On 03/08/2023	Bond Future	10.70114		84.18858		10.71919	84.10807		9.91	0.00	100,857,918.84	1,198	24,485.0
R213	On 02/11/2023	Bond Future	10.79292		82.44443		10.82147	82.32020		10.35	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future	10.88520		84.25918		10.90178	84.18884		9.64	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.96691		82.58767		10.99107	82.48775		9.16	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	11.74054		62.42959		11.77670	62.24619		15.28	0.00	0.00	0	11,585.0
R214	On 03/08/2023	Bond Future	11.83502		63.73897		11.87324	63.54766		16.08	0.00	0.00	0	16,996.0
R214	On 02/11/2023	Bond Future	11.92944		61.80871		11.97539	61.58169		16.35	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	12.02420		63.16923		12.06301	62.97984		15.89	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.11028		61.27944		12.15477	61.06483		15.97	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
<b>Total for Derivatives :</b>												<b>1,697,115,398.00</b>	<b>19,868</b>	<b>1 698 695.</b>
<b>Grand Total:</b>												<b>1,697,115,398.00</b>	<b>19,868</b>	<b>1 698 695.</b>