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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2023

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	875.89300	875.89300	874.29100	874.29100					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.11700	894.11700	892.48600	892.48600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	913.14900	913.14900	911.48400	911.48400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	933.11300	933.11300	931.41200	931.41200					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	953.48200	953.48200	951.74200	951.74200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,006.62300	1,006.62300	1,003.98700	1,003.98700					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,027.56600	1,027.56600	1,024.88000	1,024.88000					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.43900	1,049.43900	1,046.69700	1,046.69700					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,072.38300	1,072.38300	1,069.58100	1,069.58100					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,095.79200	1,095.79200	1,092.92700	1,092.92700					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	880.51400	880.51400	877.87000	877.87000					0.00	0.00	0	81.00
ALBI	On 03/08/2023	Index Future	898.83400	898.83400	896.13900	896.13900					0.00	0.00	0	18.00
ALBI	On 02/11/2023	Index Future	917.96700	917.96700	915.21500	915.21500					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 01/02/2024	Index Future	938.03600	938.03600		935.22400	935.22400			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	958.51200	958.51200		955.63800	955.63800			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.11675	74.27134		12.16864	74.02807			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.25245	75.83502		12.30643	75.58700			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.39057	73.67039		12.44685	73.41700			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.53004	75.29800		12.58875	75.03907			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.67499	73.15852		12.73629	72.89379			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.56550	71.17063		12.61730	70.89065			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.69408	72.66906		12.74783	72.38346			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.82446	69.97008		12.88034	69.67841			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.94966	71.51609		13.00770	71.21803			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.08398	68.82929		13.14440	68.52453			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	868.01300	868.01300		865.40200	865.40200			0.00	0.00	0	119.00
GOVI	On 03/08/2023	GOVI	886.07300	886.07300		883.41200	883.41200			0.00	0.00	0	795.00
GOVI	On 02/11/2023	GOVI	904.93400	904.93400		902.21700	902.21700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	924.71800	924.71800		921.94200	921.94200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	944.90400	944.90400		942.06600	942.06600			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.47004	168.47004		168.43882	168.43882			0.00	0.00	0	5,269.00
I2025	On 03/08/2023	Bond Future	170.24919	170.24919		170.21816	170.21816			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future	173.91364	173.91364		173.88201	173.88201			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.94049	175.94049		175.90848	175.90848			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.81845	179.81845		179.78554	179.78554			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	121.83618	121.83618		121.98758	121.98758			0.00	0.00	0	1,853.00
I2029	On 03/08/2023	Bond Future	124.40129	124.40129		124.55644	124.55644			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	125.73353	125.73353		125.89212	125.89212			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.51108	128.51108		128.67322	128.67322			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.96116	129.96116		130.12692	130.12692			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	115.78006	115.78006		115.94580	115.94580			0.00	2,199,821.14	19	963.00
I2033	On 03/08/2023	Bond Future	118.21765	118.21765		118.38741	118.38741			0.00	2,246,135.35	19	7,007.00
I2033	On 02/11/2023	Bond Future	119.32388	119.32388		119.49745	119.49745			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.95981	121.95981		122.13725	122.13725			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.16914	123.16914		123.35049	123.35049			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	128.31854	128.31854		128.63896	128.63896			0.00	0.00	0	2,894.00
I2038	On 03/08/2023	Bond Future	129.03136	129.03136		129.35918	129.35918			0.00	0.00	0	2,175.00
I2038	On 02/11/2023	Bond Future	131.80863	131.80863		132.14364	132.14364			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	132.67854	132.67854		133.02132	133.02132			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.60282	135.60282		135.95282	135.95282			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	111.72779	111.72779		112.79227	112.79227			0.00	527,355,168.80	4,720	10,249.00
I2046	On 03/08/2023	Bond Future	114.07994	114.07994		115.16753	115.16753			0.00	538,457,316.80	4,720	13,069.00
I2046	On 02/11/2023	Bond Future	114.42150	114.42150		115.53262	115.53262			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	116.94914	116.94914		118.08493	118.08493			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.35418	117.35418		118.51502	118.51502			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	114.53748	114.53748		115.15335	115.15335			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	114.73478	114.73478		115.36411	115.36411			0.00	0.00	0	9,630.00
I2050	On 02/11/2023	Bond Future	117.20417	117.20417		117.84726	117.84726			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	117.52011	117.52011		118.17746	118.17746			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.11012	120.11012		120.78192	120.78192			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	325.13800	325.13800		326.27400	326.27400			0.00	52,022,080.00	16	289.00
IGOV	On 03/08/2023	Index Future	331.98400	331.98400		333.14500	333.14500			0.00	0.00	0	624.00
IGOV	On 02/11/2023	Index Future	339.12900	339.12900		340.31600	340.31600			0.00	54,260,640.00	16	16.00
IGOV	On 01/02/2024	Index Future	346.62000	346.62000		347.83300	347.83300			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	354.26200	354.26200		355.50100	355.50100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.06500	91.93500		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.36500	91.63500		8.37500	91.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.42000	91.58000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.53000	91.47000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.55500	91.44500		8.55500	91.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.56000	91.44000		8.31500	91.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.51000	91.49000		8.50000	91.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.33000	91.67000		8.35000	91.65000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.16000	91.84000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.12500	91.87500		8.14500	91.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.98000	92.02000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.97500	92.02500		8.02500	91.97500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.75836	109.29191		8.80966	109.13063		5.06	0.00	0.00	0	39,090.00
R186	On 04/05/2023	Bond Future	8.36	Call	56.60000	0.05660		46.49000	0.04649	56.600	4.83	0.11	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,319.58000	1.31958	1,470.75000	1.47075	1,319.580		4.83	0.89	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.78703	106.25838		8.84267	106.09430		4.84	0.00	155,137,234.80	1,460	69,018.00
R186	On 02/11/2023	Bond Future			8.79951	108.52038		8.86035	108.35287		4.40	0.00	12,913,925.22	119	16,492.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,018.33000	2.01833	1,921.61000	1.92161	2,018.330		4.72	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	322.88000	0.32288	350.46000	0.35046	322.880		5.37	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.79029	105.58416		8.85724	105.41302		4.13	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.78161	107.88729		8.85590	107.71231		3.67	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.09886	336.09886		335.85521	335.85521			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.06236	334.06236		333.81518	333.81518			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.25272	341.25272		341.00038	341.00038			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			250.82478	250.82478		251.82359	251.82359			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			251.26540	251.26540		252.28637	252.28637			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			256.67355	256.67355		257.71663	257.71663			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.32028	257.32028		258.38687	258.38687			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.99156	262.99156		264.08153	264.08153			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			10.07018	92.19687		10.11665	91.98813		8.62	0.00	25,815,123.60	280	14,868.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.21	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	42.50000	0.04250	35.94000	0.03594	42.500		8.12	0.07	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	87.06000	0.08706	74.19000	0.07419	87.060		8.38	0.12	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	179.57000	0.17957	154.69000	0.15469	179.570		8.70	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	524.77000	0.52477	462.72000	0.46272	524.770		9.30	0.43	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,761.96000	1.76196	1,617.58000	1.61758	1,761.960		10.31	0.80	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,643.87000	2.64387	2,468.96000	2.46896	2,643.870		10.83	0.91	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	3.34000	0.00334	6.00000	0.00600	3.340		12.16	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	0.81000	0.00081	1.62000	0.00162	0.810		12.69	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.05000	0.00005	0.12000	0.00012	0.050		12.93	0.00	0.00	0	1,080.00

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R2030	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.15765	90.10778		10.20646	89.89516		8.79	0.00	0.00	0	88,763.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,321.12000	2.32112	2,202.78000	2.20278	2,321.120		9.11	0.60	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,034.14000	3.03414	2,896.66000	2.89666	3,034.140		9.34	0.69	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	38.24000	0.03824	43.97000	0.04397	38.240		10.66	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	19.06000	0.01906	22.21000	0.02221	19.060		10.66	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.23228	92.02605		10.28362	91.80897		8.46	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,100.04000	1.10004	1,037.78000	1.03778	1,100.040		8.22	0.32	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,968.90000	1.96890	1,875.43000	1.87543	1,968.900		8.51	0.46	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	701.87000	0.70187	748.20000	0.74820	701.870		9.78	0.19	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.30229	90.03250		10.35643	89.81072		8.26	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,342.19000	1.34219	1,274.08000	1.27408	1,342.190		8.01	0.33	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,937.92000	1.93792	1,850.23000	1.85023	1,937.920		8.22	0.42	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,207.98000	2.20798	2,112.55000	2.11255	2,207.980		8.31	0.46	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,317.58000	1.31758	1,384.27000	1.38427	1,317.580		9.30	0.28	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	723.41000	0.72341	764.52000	0.76452	723.410		9.87	0.17	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.38423	91.99622		10.44144	91.76948		7.64	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future			10.75613	86.73834		10.79757	86.52740		10.26	0.00	65,053,755.00	750	72,110.00
R2032	On 04/05/2023	Bond Future	9.80	Call	0.01000	0.00001	0.01000	0.00001	0.010		7.38	0.00	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	0.05000	0.00005	0.05000	0.00005	0.050		7.62	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	2.17000	0.00217	1.88000	0.00188	2.170		8.45	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	54.56000	0.05456	47.36000	0.04736	54.560		9.52	0.08	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	272.29000	0.27229	240.15000	0.24015	272.290		10.36	0.26	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	429.15000	0.42915	381.42000	0.38142	429.150		10.66	0.35	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	920.78000	0.92078	1,070.17000	1.07017	920.780		10.89	0.57	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	329.49000	0.32949	413.87000	0.41387	329.490		11.87	0.27	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	263.44000	0.26344	336.57000	0.33657	263.440		12.04	0.22	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,131.69000	3.13169	2,951.27000	2.95127	3,131.690		12.91	0.92	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000	0.00000	0.00000	0.000		15.62	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.85294	88.54300		10.89611	88.32812		10.71	0.00	0.00	0	99,223.00
R2032	On 03/08/2023	Bond Future	9.60	Call	211.08000	0.21108	194.82000	0.19482	211.080		10.02	0.10	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	881.52000	0.88152	827.63000	0.82763	881.520		10.28	0.29	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,575.46000	5.57546	5,406.55000	5.40655	5,575.460		12.07	0.82	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.94778	86.26614		10.99287	86.04675		11.01	0.00	0.00	0	64,607.00
R2032	On 01/02/2024	Bond Future			11.03780	88.15253		11.08492	87.92841		10.35	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,251.07000	1.25107	1,194.86000	1.19486	1,251.070		9.87	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,628.79000	2.62879	2,534.03000	2.53403	2,628.790		10.36	0.45	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,127.22000	1.12722	1,177.86000	1.17786	1,127.220		12.14	0.20	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.13528	85.91402		11.18462	85.68490		10.14	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future			11.31199	85.99020		11.35346	85.75414		12.06	0.00	9,286,941.60	108	27,631.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.95	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1.49000	0.00149		1.40000	0.00140	1.490	10.96	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	6.06000	0.00606		5.52000	0.00552	6.060	11.10	0.01	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	9.85000	0.00985		8.89000	0.00889	9.850	11.16	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	258.50000	0.25850	228.11000	0.22811	258.500		11.76	0.23	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	462.93000	0.46293	410.70000	0.41070	462.930		11.94	0.35	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	104.79000	0.10479	146.52000	0.14652	104.790		12.95	0.10	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	73.35000	0.07335	105.56000	0.10556	73.350		13.07	0.07	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	2.17000	0.00217	4.13000	0.00413	2.170		14.00	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.01000	0.00001	0.03000	0.00003	0.010		15.08	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.41557	87.77933		11.45862	87.53877		12.64	0.00	0.00	0	50,696.00
R2035	On 02/11/2023	Bond Future			11.52096	85.13992		11.56573	84.89430		12.82	0.00	0.00	0	99,908.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,145.86000	1.14586	1,088.28000	1.08828	1,145.860		11.94	0.26	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,125.64000	2.12564	2,035.33000	2.03533	2,125.640		12.38	0.40	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,069.27000	1.06927	1,125.95000	1.12595	1,069.270		14.58	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.62607	87.00163		11.67269	86.75067		12.37	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,536.17000	1.53617	1,470.39000	1.47039	1,536.170		11.67	0.29	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,522.75000	2.52275	2,428.90000	2.42890	2,522.750		12.02	0.40	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,148.42000	1.14842	1,199.01000	1.19901	1,148.420		14.55	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.72879	84.38825		11.77732	84.13171		12.39	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.59848	81.23868		11.65515	80.91582		13.01	0.00	961,865,971.20	11,840	35,561.00
R2037	On 04/05/2023	Bond Future	10.95	Call	19.72000	0.01972	15.77000	0.01577	19.720		12.15	0.03	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	37.91000	0.03791	30.37000	0.03037	37.910		12.26	0.05	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,461.49000	1.46149	1,275.89000	1.27589	1,461.490		13.49	0.69	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	223.49000	0.22349	312.93000	0.31293	223.490		13.77	0.18	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.00000	0.00000	0.01000	0.00001	0.000		16.40	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.71165	78.67117		11.77047	78.34197		14.37	0.00	914,158,995.40	11,620	120,741.00
R2037	On 03/08/2023	Bond Future	10.30	Call	179.88000	0.17988	159.94000	0.15994	179.880		13.04	0.08	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	837.19000	0.83719	765.43000	0.76543	837.190		13.62	0.25	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.81439	80.34601		11.87541	80.00987		13.87	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.91617	77.84676		11.97956	77.50327		14.20	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.02551	79.54436		12.09137	79.19333		13.74	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.83882	81.92634		11.89551	81.58512		13.88	0.00	444,860,026.20	5,430	20,230.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000	0.00000	0.00000	0.000		12.66	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	0.14000	0.00014	0.12000	0.00012	0.140		12.39	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1.57000	0.00157	1.29000	0.00129	1.570		12.60	0.00	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	11.03	Call	5.17000	0.00517		4.18000	0.00418	5.170	12.74	0.01	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	175.92000	0.17592		143.86000	0.14386	175.920	13.40	0.16	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	421.32000	0.42132		557.76000	0.55776	421.320	14.43	0.29	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	12.12000	0.01212		22.02000	0.02202	12.120	15.79	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	0.19000	0.00019		0.48000	0.00048	0.190	16.97	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.95465	79.12264		12.01347	78.77471		15.38	0.00	429,635,935.20	5,430	136,826.00
R2040	On 02/11/2023	Bond Future			12.06009	80.80711		12.12108	80.45181		14.86	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.16490	78.06757		12.22821	77.70457		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.27660	79.76991		12.34233	79.39893		14.93	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.90314	78.25820		11.95978	77.91469		14.84	0.00	166,846,482.40	2,132	30,443.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,460.07000	1.46007		1,721.65000	1.72165	1,460.070	14.84	0.65	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	669.91000	0.66991		848.05000	0.84805	669.910	15.33	0.40	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	258.06000	0.25806		356.36000	0.35636	258.060	15.84	0.19	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.01477	75.50347		12.07350	75.15320		16.48	0.00	160,973,398.04	2,132	81,465.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,501.97000	3.50197		3,720.81000	3.72081	3,501.970	16.03	0.58	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,707.65000	2.70765		2,894.72000	2.89472	2,707.650	16.48	0.49	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.11622	77.11088		12.17707	76.75319		15.94	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.21692	74.41569		12.28003	74.05025		16.29	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.32378	76.03838		12.38925	75.66490		15.46	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.85132	76.97017		11.90782	76.61982		15.55	0.00	847,133,691.02	11,006	28,317.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.09	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	10.61000	0.01061		8.66000	0.00866	10.610	14.39	0.01	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.95194	78.57162		12.01046	78.21433		16.34	0.00	837,259,182.72	10,656	235,718.00
R2048	On 02/11/2023	Bond Future			12.05341	75.79967		12.11407	75.43485		16.71	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.15450	77.45722		12.21744	77.08445		16.13	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.25253	74.69903		12.31778	74.31807		16.17	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.36053	66.48942		11.41193	66.23316		13.65	0.00	0.00	0	19,145.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.31	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1.91000	0.00191		1.62000	0.00162	1.910	12.50	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	131.04000	0.13104		109.17000	0.10917	131.040	13.21	0.15	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,968.39000	1.96839		2,202.78000	2.20278	1,968.390	13.21	0.85	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,126.88000	1.12688		991.20000	0.99120	1,126.880	14.11	0.65	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	2.11000	0.00211		4.26000	0.00426	2.110	15.92	0.00	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.45514	67.87280		11.50829	67.61156		14.34	0.00	0.00	0	11,687.00
R209	On 03/08/2023	Bond Future	10.00	Call	130.84000	0.13084		117.38000	0.11738	130.840	13.01	0.07	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 03/08/2023	Bond Future	10.70	Call	647.56000	0.64756	595.59000	0.59559	647.560	13.53	0.23	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.54784	66.16485	11.60290	65.89804		14.50	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.63632	67.61169	11.69334	67.33912		14.07	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.73007	65.93394	11.78919	65.65535		14.20	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			223.65581	223.65581	224.25054	224.25054			0.00	0.00	0	132.00
R210	On 03/08/2023	Bond Future			228.36464	228.36464	228.97287	228.97287			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future			230.07527	230.07527	230.69685	230.69685			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.15782	235.15782	235.79328	235.79328			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.04765	237.04765	237.69730	237.69730			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2023	Bond Future			10.49499	82.98945	10.54139	82.77590		9.80	0.00	11,618,523.00	140	9,257.00
R213	On 03/08/2023	Bond Future			10.58344	84.71610	10.63187	84.49852		9.91	0.00	0.00	0	27,135.00
R213	On 02/11/2023	Bond Future			10.67414	82.96385	10.72483	82.74168		10.15	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.76346	84.77796	10.81661	84.55096		9.45	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			10.85096	83.06936	10.90671	82.83732		9.15	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.71058	62.58219	11.76197	62.32080		15.21	0.00	0.00	0	11,585.00
R214	On 03/08/2023	Bond Future			11.80612	63.88425	11.85922	63.61773		16.00	0.00	0.00	0	16,532.00
R214	On 02/11/2023	Bond Future			11.90247	61.94258	11.95741	61.67036		16.31	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.99811	63.29707	12.05498	63.01895		15.87	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.09080	61.37378	12.14963	61.08956		16.24	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>6,219,100,347.49</b>	<b>72,613</b>	<b>1 671 617.00</b>	
<b>Grand Total:</b>											<b>6,219,100,347.49</b>	<b>72,613</b>	<b>1 671 617.00</b>	