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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2023

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 03/08/2023	Index Future	893.82000	893.82000		894.27600	894.27600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	913.27900	913.27900		913.52000	913.52000				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	933.31000	933.31000		933.62500	933.62500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.29400	954.29400		954.54700	954.54700				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	974.07600	974.07600		954.55000	954.55000				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,022.73400	1,022.73400		1,024.80800	1,024.80800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,044.99900	1,044.99900		1,046.86100	1,046.86100				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.91900	1,067.91900		1,069.90200	1,069.90200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,091.93000	1,091.93000		1,093.87700	1,093.87700				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,114.56500	1,114.56500		1,093.88000	1,093.88000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	894.99900	894.99900		896.50200	896.50200				0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	914.48300	914.48300		915.79400	915.79400				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	934.54100	934.54100		935.95000	935.95000				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 02/05/2024	Index Future	955.55300	955.55300		956.92300	956.92300			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	975.36100	975.36100		956.92000	956.92000			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	12.15000	74.11533		12.15000	74.11533			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34218	75.42337		12.31086	75.56669			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.47610	73.28577		12.44764	73.41345			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.61818	74.90974		12.58716	75.04606			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.75561	72.81062		12.72453	72.94448			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.93154	74.32700		12.72000	12.72000			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	12.60500	70.95697		12.60500	70.95697			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.80061	72.10489		12.77477	72.24104			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.92850	69.42865		12.90513	69.54967			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.05690	70.96703		13.03150	71.09643			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.18614	68.31529		13.16080	68.44219			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.34460	69.73472		13.16000	13.16000			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 03/08/2023	GOVI	882.29500	882.29500		883.81100	883.81100			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	901.50300	901.50300		902.83000	902.83000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	921.27600	921.27600		922.70000	922.70000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	941.99000	941.99000		943.37700	943.37700			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	961.51700	961.51700		943.38000	943.38000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.85964	168.85964		168.85964	168.85964			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.64261	170.64261		170.67043	170.67043			0.00	0.00	0	6,158.00
I2025	On 02/11/2023	Bond Future	174.39868	174.39868		174.38395	174.38395			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.44558	176.44558		176.44373	176.44373			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.45113	180.45113		180.43596	180.43596			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.35696	182.35696		180.44000	180.44000			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	122.59415	122.59415		122.59415	122.59415			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.19524	125.19524		125.19249	125.19249			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	126.60414	126.60414		126.56989	126.56989			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.40981	129.40981		129.38447	129.38447			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.96056	130.96056		130.92488	130.92488			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	133.69961	133.69961		130.93000	130.93000			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
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000	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	100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	116.52590	116.52590	116.52590	116.52590	116.52590	116.52590			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.53811	118.53811	118.63625	118.63625	118.63625	118.63625			0.00	0.00	0	7,344.00
I2033	On 02/11/2023	Bond Future	119.70785	119.70785	119.77829	119.77829	119.77829	119.77829			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.36065	122.36065	122.44184	122.44184	122.44184	122.44184			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.65563	123.65563	123.72942	123.72942	123.72942	123.72942			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.24191	126.24191	123.73000	123.73000	123.73000	123.73000			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	129.36566	129.36566	129.36566	129.36566	129.36566	129.36566			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	129.42300	129.42300	130.11830	130.11830	130.11830	130.11830			0.00	0.00	0	3,100.00
I2038	On 02/11/2023	Bond Future	132.27188	132.27188	132.94950	132.94950	132.94950	132.94950			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.15801	133.15801	133.86069	133.86069	133.86069	133.86069			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.18080	136.18080	136.88937	136.88937	136.88937	136.88937			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	136.92553	136.92553	136.89000	136.89000	136.89000	136.89000			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	113.63382	113.63382	113.63382	113.63382	113.63382	113.63382			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	115.58760	115.58760	115.74793	115.74793	115.74793	115.74793			0.00	0.00	0	12,946.00
I2046	On 02/11/2023	Bond Future	116.01558	116.01558	116.15055	116.15055	116.15055	116.15055			0.00	12,413,667.06	107	4,231.00
I2046	On 01/02/2024	Bond Future	118.58666	118.58666	118.73350	118.73350	118.73350	118.73350			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.09914	119.09914	119.24032	119.24032	119.24032	119.24032			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	121.58814	121.58814	119.24000	119.24000	119.24000	119.24000			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	116.09876	116.09876	116.09876	116.09876	116.09876	116.09876			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	116.03951	116.03951	116.34493	116.34493	116.34493	116.34493			0.00	0.00	0	10,574.00
I2050	On 02/11/2023	Bond Future	118.59381	118.59381	118.87651	118.87651	118.87651	118.87651			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	118.94566	118.94566	119.24360	119.24360	119.24360	119.24360			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.64581	121.64581	121.94155	121.94155	121.94155	121.94155			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	121.84741	121.84741	121.94000	121.94000	121.94000	121.94000			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	333.61300	333.61300	334.25700	334.25700	334.25700	334.25700			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	340.95500	340.95500	341.53000	341.53000	341.53000	341.53000			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	348.51100	348.51100	349.12500	349.12500	349.12500	349.12500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	356.42300	356.42300	357.02400	357.02400	357.02400	357.02400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	363.88600	363.88600	357.02000	357.02000	357.02000	357.02000			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 17/05/2023	Jibar Tradeable Future		8.00500	91.99500		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future		8.32500	91.67500		8.32500	91.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future		8.32000	91.68000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future		8.46000	91.54000		8.49500	91.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future		8.46500	91.53500		8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future		8.45000	91.55000		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future		8.40000	91.60000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future		8.32000	91.68000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future		8.06000	91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future		7.98500	92.01500		7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future		7.81000	92.19000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future		7.80500	92.19500		7.84000	92.16000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future		8.73500	109.36545		8.73500	109.36545		4.99	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future		8.74901	106.37069		8.75120	106.36422		4.83	0.00	7,445,948.30	70	85,181.00
R186	On 02/11/2023	Bond Future		8.73912	108.68698		8.75134	108.65324		4.46	0.00	108,143,545.10	995	16,395.00
R186	On 02/11/2023	Bond Future	9.15 Call	2,046.25000	2.04625	2,021.18000	2.02118	2,046.250	4.65	0.63	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	255.55000	0.25555	258.92000	0.25892	255.550	5.32	0.12	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future		8.72120	105.76114		8.73136	105.73509		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future		8.67499	108.13907		8.68967	108.10436		3.87	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future		8.71026	105.06419		8.69000	8.69000		3.57	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		336.96407	336.96407		336.96407	336.96407			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future		334.93770	334.93770		334.99203	334.99203			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future		342.31005	342.31005		342.28094	342.28094			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		252.64365	252.64365		252.64365	252.64365			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future		252.40015	252.40015		253.15758	253.15758			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future		257.95554	257.95554		258.66565	258.66565			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future		258.64275	258.64275		259.38838	259.38838			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future		264.51439	264.51439		265.25727	265.25727			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future		264.87057	264.87057		265.26000	265.26000			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		10.08000	92.15271		10.08000	92.15271		8.67	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future		10.20298	89.91030		10.17558	90.02960		8.70	0.00	107,532,718.80	1,196	95,281.00
R2030	On 03/08/2023	Bond Future	10.40 Call	2,027.22000	2.02722	2,125.25000	2.12525	2,027.220	8.83	0.59	0.00	0	1,012.00	

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
R2030	On 03/08/2023	Bond Future	10.65	Call	2,732.78000	2.73278	2,839.38000	2.83938	2,732.780	9.04	0.69	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	25.85000	0.02585	26.08000	0.02608	25.850	10.69	0.02	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	11.88000	0.01188	12.09000	0.01209	11.880	10.69	0.01	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.26952	91.86852	10.24618	91.96721		8.51	0.00	0.00	0	10.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	973.57000	0.97357	1,023.49000	1.02349	973.570	8.22	0.30	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,780.34000	1.78034	1,849.09000	1.84909	1,780.340	8.40	0.45	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	638.86000	0.63886	639.19000	0.63919	638.860	9.65	0.18	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.34008	89.87762	10.31372	89.98562		8.44	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,257.18000	1.25718	1,265.66000	1.26566	1,257.180	8.10	0.32	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,814.58000	1.81458	1,819.79000	1.81979	1,814.580	8.24	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,073.10000	2.07310	2,074.25000	2.07425	2,073.100	8.33	0.45	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,293.42000	1.29342	1,209.99000	1.20999	1,293.420	9.29	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	718.48000	0.71848	660.60000	0.66060	718.480	9.98	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.40889	91.89840	10.38279	92.00194		7.76	0.00	0.00	0	0.00	
R2030	On 01/08/2024	Bond Future			10.52909	89.79069	10.38000	10.38000		7.76	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			10.77000	86.66766	10.77000	86.66766		10.29	0.00	0.00	0	0.00	
R2032	On 03/08/2023	Bond Future			10.91781	88.22037	10.87021	88.45695		10.48	0.00	623,012,252.94	7,062	115,466.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	113.56000	0.11356	155.18000	0.15518	113.560	9.71	0.06	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	635.01000	0.63501	715.60000	0.71560	635.010	10.02	0.25	165,319,398.67	7,500	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	926.83000	0.92683	0.00000	0.00000	926.830	11.35	0.29	191,953,821.68	7,500	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	806.85000	0.80685	0.00000	0.00000	806.850	11.48	0.26	171,629,299.38	7,500	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,184.23000	5.18423	5,375.63000	5.37563	5,184.230	11.93	0.83	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.00686	85.97883	10.96167	86.19848		11.04	0.00	0.00	0	64,382.00	
R2032	On 01/02/2024	Bond Future			11.09840	87.86444	11.04971	88.09581		10.53	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,118.55000	1.11855	1,207.26000	1.20726	1,118.550	9.92	0.26	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,409.80000	2.40980	2,478.30000	2.47830	2,409.800	10.34	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,114.82000	1.11482	1,031.65000	1.03165	1,114.820	12.14	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.18626	85.67729	11.13674	85.90723		9.64	0.00	0.00	0	0.00	
R2032	On 01/08/2024	Bond Future			11.31499	87.44386	11.14000	11.14000		9.52	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	
R2035	On 04/05/2023	Bond Future			11.37500	85.63189	11.37500	85.63189		12.20	0.00	0.00	0	0.00	
R2035	On 03/08/2023	Bond Future			11.51569	87.22136	11.49455	87.33874		12.61	0.00	0.00	0	55,503.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,642.05000	1.64205	0.00000	0.00000	1,642.050	12.98	0.40	337,558,005.20	9,740	4,870.00	
R2035	On 02/11/2023	Bond Future			11.61755	84.61128	11.59954	84.70949		12.81	0.00	71,919,588.00	850	100,539.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	911.14000	0.91114	967.14000	0.96714	911.140	11.87	0.23	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,795.92000	1.79592	1,872.20000	1.87220	1,795.920	12.34	0.37	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,086.84000	1.08684	1,093.85000	1.09385	1,086.840	14.64	0.21	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			11.72564	86.46692	11.70562	86.57404		12.33	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	1,271.68000	1.27168	1,353.69000	1.35369	1,271.680	11.51	0.26	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	2,145.14000	2.14514	2,246.31000	2.24631	2,145.140	11.75	0.37	0.00	0	400.00	

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 01/02/2024	Bond Future	13.46	Put	1,120.95000	1.12095		1,138.87000	1.13887	1,120.950	14.31	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.82174	83.89787		11.80213	84.00099		12.04	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			11.95188	85.62823		11.80000	11.80000		11.40	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			11.64500	80.97350		11.64500	80.97350		13.12	0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			11.82046	78.06378		11.78916	78.23779		14.31	0.00	7,259,931.54	93	129,953.00
R2037	On 03/08/2023	Bond Future	10.30	Call	89.65000	0.08965		108.79000	0.10879	89.650	12.90	0.04	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	529.55000	0.52955		594.18000	0.59418	529.550	13.23	0.19	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.92026	79.76415		11.89149	79.92164		13.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.02519	77.25739		11.99414	77.42458		14.05	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.12888	78.99443		12.09775	79.15945		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.26790	76.36842		12.10000	12.10000		13.36	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			11.88000	81.67824		11.88000	81.67824		13.95	0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.04748	78.57463		12.01109	78.78874		15.26	0.00	0.00	0	132,583.00
R2040	On 02/11/2023	Bond Future			12.14966	80.28619		12.11545	80.48450		14.75	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.25698	77.54048		12.22036	77.74944		15.05	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.36281	79.28391		12.32587	79.49157		14.34	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.50238	76.41309		12.33000	12.33000		14.31	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			11.93000	78.09498		11.93000	78.09498		14.86	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.11352	74.91608		12.08236	75.10059		16.29	0.00	0.00	0	85,174.00
R2044	On 03/08/2023	Bond Future	11.75	Call	1,442.36000	1.44236		1,555.93000	1.55593	1,442.360	15.83	0.37	254,235,179.90	9,106	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,643.38000	3.64338		3,572.44000	3.57244	3,643.380	15.83	0.63	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,780.72000	2.78072		2,730.70000	2.73070	2,780.720	16.29	0.53	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,565.29000	1.56529		0.00000	0.00000	1,565.290	17.27	0.35	475,375,761.99	18,212	9,106.00
R2044	On 02/11/2023	Bond Future			12.21220	76.54799		12.18327	76.71691		15.77	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.31562	73.84549		12.28456	74.02413		16.13	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.41731	75.50579		12.38610	75.68279		15.39	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.55066	72.68206		12.29000	12.29000		15.40	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			11.87500	76.82298		11.87500	76.82298		15.55	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.04741	77.99028		12.01102	78.21092		16.10	0.00	77,990.28	1	240,111.00
R2048	On 02/11/2023	Bond Future			12.14623	75.24272		12.11174	75.44881		16.49	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.25001	76.89285		12.21320	77.10946		15.93	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.34293	74.17217		12.30577	74.38793		16.11	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.46291	75.70099		12.31000	12.31000		15.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	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	
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	11.40000	66.29252		11.40000	66.29252		13.80	0.00	0.00	0	0.00	
R209	On 03/08/2023	Bond Future	11.55134	67.40103		11.52001	67.55415		14.28	0.00	30,532,666.59	453	12,672.00	
R209	On 03/08/2023	Bond Future	10.00	Call	65.37000	0.06537	80.25000	0.08025	65.370	12.89	0.04	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	410.07000	0.41007	463.79000	0.46379	410.070	13.15	0.18	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	460.25000	0.46025	517.90000	0.51790	460.250	13.21	0.19	0.00	0	3,500.00
R209	On 03/08/2023	Bond Future	11.25	Call	1,219.07000	1.21907	1,316.87000	1.31687	1,219.070	13.87	0.39	0.00	0	3,500.00
R209	On 02/11/2023	Bond Future	11.64080	65.71526		11.61185	65.85482		14.46	0.00	131,430.52	2	2.00	
R209	On 01/02/2024	Bond Future	11.73173	67.15649		11.70064	67.30434		13.96	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future	11.81957	65.51283		11.78841	65.65902		14.08	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	11.93750	66.86372		11.79000	11.79000		13.18	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	225.25058	225.25058		225.25058	225.25058			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	229.76817	229.76817		229.97265	229.97265			0.00	0.00	0	371.00	
R210	On 02/11/2023	Bond Future	231.61768	231.61768		231.76891	231.76891			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	236.75049	236.75049		236.92294	236.92294			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future	238.82115	238.82115		238.97954	238.97954			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	243.81427	243.81427		238.98000	238.98000			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	10.52000	82.87425		10.52000	82.87425		9.85	0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	10.65489	84.39535		10.61748	84.56309		9.75	0.00	0.00	0	23,043.00	
R213	On 02/11/2023	Bond Future	10.73977	82.67634		10.70541	82.82671		10.11	0.00	2,728,319.22	33	220.00	
R213	On 01/02/2024	Bond Future	10.83102	84.48955		10.79345	84.64977		9.63	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	10.90858	82.82955		10.87071	82.98706		9.10	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.02762	84.53957		10.87000	10.87000		8.83	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	11.75500	62.35615		11.75500	62.35615		15.28	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.91772	63.32621		11.89171	63.45555		15.87	0.00	0.00	0	18,592.00	
R214	On 02/11/2023	Bond Future	12.01184	61.40254		11.98814	61.51893		16.19	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future	12.11054	62.74915		12.08499	62.87299		15.66	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
R214	On 02/05/2024	Bond Future	12.19859	60.85460		12.17313	60.97661		15.76	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.31303	62.10966		12.17000	12.17000		14.90	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
Total for Derivatives :											2,567,269,525.16	70,420	1 349 809.00
Grand Total:											2,567,269,525.16	70,420	1 349 809.00