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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2023

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	883.08200	883.08200	883.08200	882.52900	882.52900				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	901.36200	901.36200	901.36200	900.80200	900.80200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	920.47700	920.47700	920.47700	919.90500	919.90500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	940.12100	940.12100	940.12100	939.53600	939.53600				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	959.96000	959.96000	959.96000	959.36000	959.36000				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,016.66900	1,016.66900	1,016.66900	1,012.30400	1,012.30400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,037.71400	1,037.71400	1,037.71400	1,033.26300	1,033.26300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,059.72100	1,059.72100	1,059.72100	1,055.17600	1,055.17600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,082.33600	1,082.33600	1,082.33600	1,077.69300	1,077.69300				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,105.17600	1,105.17600	1,105.17600	1,100.43200	1,100.43200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	888.34400	888.34400	888.34400	884.42000	884.42000				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	906.73300	906.73300	906.73300	902.73200	902.73200				0.00	0.00	0	17.00
ALBI	On 02/11/2023	Index Future	925.96200	925.96200	925.96200	921.87600	921.87600				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	945.72300	945.72300		941.54900	941.54900			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	965.68000	965.68000		961.41600	961.41600			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	11.98654	74.88670		12.08902	74.40180			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.11852	76.45538		12.22521	75.96062			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.25228	74.29815		12.36347	73.79283			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.39461	75.90008		12.51065	75.38379			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.54624	73.71883		12.66741	73.19135			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	12.44498	71.82919		12.54733	71.26927			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.57035	73.33383		12.67659	72.76240			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.69693	70.64336		12.80736	70.05974			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.82447	72.16625		12.93921	71.56998			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.96412	69.44053		13.08356	68.83142			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	875.77600	875.77600		871.93400	871.93400			0.00	1,296,148,480.00	148	262.00
GOVI	On 03/08/2023	GOVI	893.90500	893.90500		889.98700	889.98700			0.00	1,296,162,250.00	145	575.00
GOVI	On 02/11/2023	GOVI	912.86200	912.86200		908.86100	908.86100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	932.34300	932.34300		928.25600	928.25600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	952.01700	952.01700		947.84200	947.84200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.62438	168.62438		168.65070	168.65070			0.00	14,838,945.44	88	5,293.00
I2025	On 03/08/2023	Bond Future	170.41449	170.41449		170.44201	170.44201			0.00	14,996,475.12	88	5,108.00
I2025	On 02/11/2023	Bond Future	174.06887	174.06887		174.09710	174.09710			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.03489	176.03489		176.06357	176.06357			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.78619	179.78619		179.81509	179.81509			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	122.02270	122.02270		122.17468	122.17468			0.00	31,969,947.40	262	2,027.00
I2029	On 03/08/2023	Bond Future	124.57869	124.57869		124.73434	124.73434			0.00	50,080,633.38	402	1,886.00
I2029	On 02/11/2023	Bond Future	125.92357	125.92357		126.08264	126.08264			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.63918	128.63918		128.80156	128.80156			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.01939	130.01939		130.18497	130.18497			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	116.33730	116.33730		116.35229	116.35229			0.00	64,450,864.20	554	986.00
I2033	On 03/08/2023	Bond Future	118.77422	118.77422		118.78994	118.78994			0.00	75,302,855.48	634	6,988.00
I2033	On 02/11/2023	Bond Future	119.90349	119.90349		119.91966	119.91966			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.48936	122.48936		122.50578	122.50578			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.64364	123.64364		123.66011	123.66011			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	129.34624	129.34624		129.28552	129.28552			0.00	116,670,308.48	902	2,894.00
I2038	On 03/08/2023	Bond Future	130.09581	130.09581		130.03427	130.03427			0.00	117,346,420.62	902	2,175.00
I2038	On 02/11/2023	Bond Future	132.88564	132.88564		132.82283	132.82283			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.73999	133.73999		133.67565	133.67565			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.58936	136.58936		136.52342	136.52342			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	113.77754	113.77754		113.61073	113.61073			0.00	546,359,747.08	4,802	12,310.00
I2046	On 03/08/2023	Bond Future	116.16099	116.16099		115.99095	115.99095			0.00	557,805,073.98	4,802	10,709.00
I2046	On 02/11/2023	Bond Future	116.56739	116.56739		116.39381	116.39381			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.08109	119.08109		118.90374	118.90374			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.47923	119.47923		119.29779	119.29779			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	116.45583	116.45583		116.06223	116.06223			0.00	281,357,285.28	2,416	9,844.00
I2050	On 03/08/2023	Bond Future	116.71247	116.71247		116.31104	116.31104			0.00	281,977,327.52	2,416	9,630.00
I2050	On 02/11/2023	Bond Future	119.21529	119.21529		118.80541	118.80541			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.54661	119.54661		119.12754	119.12754			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	122.09355	122.09355		121.66530	121.66530			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	327.87800	327.87800		327.61500	327.61500			0.00	0.00	0	654.00
IGOV	On 03/08/2023	Index Future	334.74600	334.74600		334.47900	334.47900			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	341.92400	341.92400		341.65100	341.65100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	349.29900	349.29900		349.01900	349.01900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	356.74500	356.74500		356.45900	356.45900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.96500	92.03500		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.02000	91.98000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.26500	91.73500		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.28000	91.72000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.35000	91.65000		8.34500	91.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.37500	91.62500		8.36000	91.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.27000	91.73000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.08000	91.92000		8.09000	91.91000			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			7.82000	92.18000		7.84500	92.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.74500	92.25500		7.75500	92.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.68000	92.32000		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.71000	92.29000		7.70000	92.30000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.51328	110.06669		8.50349	110.09779		5.17	0.00	0.00	0	53,339.00
R186	On 04/05/2023	Bond Future	8.36	Call	313.31000	0.31331	336.10000	0.33610	313.310	4.94	0.36	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	801.51000	0.80151	793.20000	0.79320	801.510	4.94	0.64	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.52414	107.03801		8.51334	107.07020		4.96	0.00	0.00	0	66,087.00
R186	On 02/11/2023	Bond Future			8.51500	109.30820		8.50316	109.34114		4.54	0.00	0.00	0	1,555.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,626.68000	2.62668	2,652.54000	2.65254	2,626.680	4.97	0.67	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	262.41000	0.26241	260.73000	0.26073	262.410	5.52	0.12	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.49921	106.33236		8.48622	106.36591		4.29	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.49218	108.57258		8.47787	108.60661		3.80	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			335.90299	335.90299		335.93746	335.93746			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.85448	333.85448		333.89099	333.89099			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.01375	341.01375		341.05127	341.05127			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			252.87800	252.87800		252.69318	252.69318			0.00	115,059,490.00	455	4,492.00
R202	On 03/08/2023	Bond Future			253.34981	253.34981		253.16205	253.16205			0.00	115,274,163.55	455	5,420.00
R202	On 02/11/2023	Bond Future			258.78254	258.78254		258.59110	258.59110			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.41312	259.41312		259.21730	259.21730			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.94043	264.94043		264.73971	264.73971			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			9.87573	93.07697		9.91215	92.91131		8.82	0.00	0.00	0	32,545.00
R2030	On 04/05/2023	Bond Future	9.03	Call	1.35000	0.00135	1.16000	0.00116	1.350	6.34	0.00	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	255.25000	0.25525	230.93000	0.23093	255.250	8.32	0.24	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	387.13000	0.38713	352.68000	0.35268	387.130	8.58	0.32	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	595.16000	0.59516	546.57000	0.54657	595.160	8.90	0.42	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,155.29000	1.15529	1,076.31000	1.07631	1,155.290	9.50	0.61	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,610.55000	2.61055	2,483.51000	2.48351	2,610.550	10.50	0.86	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,525.04000	3.52504	3,381.82000	3.38182	3,525.040	11.02	0.93	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	7.32000	0.00732	10.49000	0.01049	7.320	12.34	0.01	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	2.62000	0.00262	3.94000	0.00394	2.620	12.86	0.00	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.33000	0.00033	0.55000	0.00055	0.330	13.10	0.00	0.00	0.00	0	1,080.00

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R2030	On 04/05/2023	Bond Future	12.50	Put	0.02000	0.00002		0.04000	0.00004	0.020	13.10	0.00	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	0.01000	0.00001		0.02000	0.00002	0.010	13.10	0.00	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.95520	90.99643		9.99344	90.82773		9.03	0.00	0.00	0	71,680.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,027.83000	3.02783		2,924.23000	2.92423	3,027.830	9.57	0.67	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,800.43000	3.80043		3,683.71000	3.68371	3,800.430	9.81	0.74	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	34.73000	0.03473		38.86000	0.03886	34.730	10.89	0.02	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	17.77000	0.01777		20.10000	0.02010	17.770	10.89	0.01	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.02097	92.92648		10.06118	92.75427		8.67	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,504.59000	1.50459		1,445.20000	1.44520	1,504.590	8.43	0.38	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,514.11000	2.51411		2,430.29000	2.43029	2,514.110	8.72	0.53	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	609.58000	0.60958		642.19000	0.64219	609.580	9.98	0.16	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.09123	90.90365		10.13367	90.72763		8.37	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,716.73000	1.71673		1,654.06000	1.65406	1,716.730	8.12	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,395.90000	2.39590		2,317.68000	2.31768	2,395.900	8.33	0.48	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,697.31000	2.69731		2,613.10000	2.61310	2,697.310	8.42	0.51	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,146.74000	1.14674		1,194.21000	1.19421	1,146.740	9.39	0.24	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	628.59000	0.62859		657.71000	0.65771	628.590	9.96	0.14	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.17828	92.81842		10.22314	92.63853		7.66	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			10.57259	87.68085		10.61408	87.46660		10.48	0.00	0.00	0	102,676.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	2.85000	0.00285		2.31000	0.00231	2.850	7.53	0.01	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	6.14000	0.00614		5.02000	0.00502	6.140	7.78	0.01	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	48.52000	0.04852		41.16000	0.04116	48.520	8.66	0.06	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	300.30000	0.30030		264.68000	0.26468	300.300	9.74	0.25	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	782.90000	0.78290		707.74000	0.70774	782.900	10.58	0.47	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,039.42000	1.03942		947.47000	0.94747	1,039.420	10.88	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	658.53000	0.65853		767.99000	0.76799	658.530	11.12	0.39	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	268.42000	0.26842		328.97000	0.32897	268.420	12.09	0.19	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	222.62000	0.22262		275.65000	0.27565	222.620	12.26	0.16	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,080.33000	4.08033		3,891.13000	3.89113	4,080.330	13.11	0.93	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000		0.01000	0.00001	0.000	15.80	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.66321	89.49586		10.70643	89.27759		10.99	0.00	9,039,081.86	101	77,035.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	388.79000	0.38879		362.11000	0.36211	388.790	10.31	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,351.13000	1.35113		1,279.55000	1.27955	1,351.130	10.79	0.38	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,486.26000	6.48626		6,309.18000	6.30918	6,486.260	12.62	0.85	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.75097	87.23242		10.79611	87.00954		11.23	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.84171	89.09350		10.88891	88.86578		10.46	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,594.81000	1.59481		1,527.48000	1.52748	1,594.810	9.98	0.32	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,151.44000	3.15144		3,044.49000	3.04449	3,151.440	10.47	0.50	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	997.74000	0.99774		1,043.61000	1.04361	997.740	12.23	0.18	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			10.94386	86.81055		10.99330	86.57783		10.07	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			11.17944	86.75103		11.29164	86.10638		12.67	0.00	3,817,045.32	44	124,019.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.30000	0.00030		0.15000	0.00015	0.300	11.37	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	35.89000	0.03589		20.88000	0.02088	35.890	11.83	0.04	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	79.85000	0.07985		48.69000	0.04869	79.850	11.99	0.07	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	105.89000	0.10589		65.76000	0.06576	105.890	12.06	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	728.87000	0.72887		525.63000	0.52563	728.870	12.75	0.39	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,047.60000	1.04760		781.56000	0.78156	1,047.600	12.94	0.50	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	152.78000	0.15278		253.11000	0.25311	152.780	13.97	0.11	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	117.90000	0.11790		200.28000	0.20028	117.900	14.09	0.09	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	10.16000	0.01016		21.45000	0.02145	10.160	15.00	0.01	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.26000	0.00026		0.73000	0.00073	0.260	15.82	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.27938	88.54680		11.39597	87.88917		13.54	0.00	0.00	0	43,147.00
R2035	On 02/11/2023	Bond Future			11.38052	85.91702		11.50176	85.24566		13.93	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,715.30000	1.71530		1,513.69000	1.51369	1,715.300	13.28	0.33	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,864.52000	2.86452		2,577.71000	2.57771	2,864.520	13.78	0.45	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,201.78000	1.20178		1,349.19000	1.34919	1,201.780	15.94	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.48819	87.75012		11.61447	87.06424		12.93	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,965.15000	1.96515		1,754.01000	1.75401	1,965.150	12.25	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,056.83000	3.05683		2,770.01000	2.77001	3,056.830	12.58	0.44	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,158.08000	1.15808		1,285.94000	1.28594	1,158.080	15.07	0.17	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.59714	85.08978		11.72860	84.38925		12.66	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			11.47678	81.93866		11.57393	81.37916		13.65	0.00	409,693.30	5	38,483.00
R2037	On 04/05/2023	Bond Future	10.95	Call	136.15000	0.13615		92.40000	0.09240	136.150	12.78	0.11	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	202.65000	0.20265		140.65000	0.14065	202.650	12.89	0.16	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,169.86000	2.16986		1,798.04000	1.79804	2,169.860	14.14	0.74	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	261.00000	0.26100		390.75000	0.39075	261.000	14.42	0.17	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.07000	0.00007		0.20000	0.00020	0.070	17.06	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.58672	79.37714		11.68760	78.80635		15.38	0.00	79,377.14	1	113,292.00
R2037	On 03/08/2023	Bond Future	10.30	Call	357.20000	0.35720		298.17000	0.29817	357.200	14.07	0.12	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,252.91000	1.25291		1,091.89000	1.09189	1,252.910	14.64	0.31	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.68590	81.06080		11.79054	80.47797		15.06	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.79050	78.53431		11.89921	77.93903		14.76	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.90589	80.18790		12.01888	79.57982		13.76	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			11.70721	82.72746		11.81951	82.04309		14.55	0.00	496,364.76	6	38,184.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.05000	0.00005		0.03000	0.00003	0.050	13.07	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	8.02000	0.00802		4.35000	0.00435	8.020	13.04	0.01	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	32.47000	0.03247		18.82000	0.01882	32.470	13.26	0.03	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	65.38000	0.06538		39.39000	0.03939	65.380	13.40	0.06	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	555.07000	0.55507		388.87000	0.38887	555.070	14.07	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	426.07000	0.42607		639.05000	0.63905	426.070	15.11	0.24	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	29.53000	0.02953		56.94000	0.05694	29.530	16.49	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1.60000	0.00160		3.90000	0.00390	1.600	17.67	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81941	79.93182		11.93598	79.23358		16.45	0.00	442,502,555.52	5,536	110,837.00
R2040	On 02/11/2023	Bond Future			11.92094	81.62725		12.04177	80.91433		16.12	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.02785	78.86251		12.15332	78.13426		15.88	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.14470	80.52276		12.27500	79.77897		14.86	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			11.79136	78.94385		11.88847	78.34760		15.55	0.00	0.00	0	56,835.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,309.12000	1.30912		1,673.84000	1.67384	1,309.120	15.55	0.53	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	672.20000	0.67220		917.99000	0.91799	672.200	16.05	0.33	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	313.70000	0.31370		459.98000	0.45998	313.700	16.56	0.18	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.90014	76.19507		12.00087	75.58677		17.62	0.00	197,345,231.30	2,590	31,804.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,467.30000	3.46730		3,812.35000	3.81235	3,467.300	17.62	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,738.88000	2.73888		3,034.80000	3.03480	2,738.880	18.08	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			11.99847	77.81125		12.10280	77.19015		17.28	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.10178	75.09023		12.21002	74.45583		17.19	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.21413	76.67103		12.32646	76.02303		16.35	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			11.75379	77.58178		11.85075	76.97372		16.33	0.00	0.00	0	69,839.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.41000	0.00041		0.24000	0.00024	0.410	14.68	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	85.75000	0.08575		57.71000	0.05771	85.750	15.16	0.07	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.85218	79.18772		11.95263	78.56739		17.51	0.00	0.00	0	171,858.00
R2048	On 02/11/2023	Bond Future			11.95097	76.42301		12.05508	75.78958		18.16	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.05499	78.05344		12.16304	77.40644		16.79	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.15886	75.25210		12.27093	74.59125		16.37	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			11.22736	67.15990		11.32926	66.64601		14.31	0.00	9,402,386.00	140	19,449.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.66000	0.00066		0.36000	0.00036	0.660	12.85	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	34.25000	0.03425		21.04000	0.02104	34.250	13.15	0.04	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	433.52000	0.43352		311.17000	0.31117	433.520	13.87	0.31	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,600.39000	1.60039		1,991.93000	1.99193	1,600.390	13.87	0.69	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,773.82000	1.77382		1,441.49000	1.44149	1,773.820	14.77	0.72	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	7.65000	0.00765		15.72000	0.01572	7.650	16.59	0.01	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.31870	68.55009		11.42414	68.02583		15.34	0.00	0.00	0	8,708.00
R209	On 03/08/2023	Bond Future	10.00	Call	274.93000	0.27493		225.69000	0.22569	274.930	14.03	0.11	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	1,007.02000	1.00702	866.47000	0.86647	1,007.020	14.54	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.40761	66.85125	11.51680	66.31593		15.72	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.49840	68.27752	11.61152	67.73073		14.64	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.59752	66.56453	11.71482	66.00606		14.30	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			224.39775	224.39775	224.32838	224.32838			0.00	56,997,028.50	254	132.00
R210	On 03/08/2023	Bond Future			229.09835	229.09835	229.02836	229.02836			0.00	58,190,980.90	254	371.00
R210	On 02/11/2023	Bond Future			230.85099	230.85099	230.77974	230.77974			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.82944	235.82944	235.75634	235.75634			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.61224	237.61224	237.53705	237.53705			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			10.30576	83.86772	10.34213	83.69799		10.01	0.00	0.00	0	20,214.00
R213	On 03/08/2023	Bond Future			10.38753	85.60379	10.42547	85.43093		10.16	0.00	198,515,189.01	2,319	13,736.00
R213	On 02/11/2023	Bond Future			10.47055	83.86392	10.51025	83.68743		10.45	0.00	0.00	0	566.00
R213	On 01/02/2024	Bond Future			10.56023	85.65330	10.60187	85.47300		9.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			10.65253	83.90200	10.69624	83.71768		9.10	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			11.58753	63.21521	11.68942	62.69032		15.93	0.00	0.00	0	10,860.00
R214	On 03/08/2023	Bond Future			11.68017	64.52375	11.78549	63.98829		17.10	0.00	0.00	0	14,224.00
R214	On 02/11/2023	Bond Future			11.77317	62.59080	11.88210	62.04399		17.67	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.87095	63.92619	11.98373	63.36771		16.55	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			11.96865	61.97061	12.08536	61.40017		16.41	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>5,952,595,201.14</b>	<b>30,721</b>	<b>1 515 914.00</b>	
<b>Grand Total:</b>											<b>5,952,595,201.14</b>	<b>30,721</b>	<b>1 515 914.00</b>	