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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2023

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
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	876.04600		876.04600		874.95400	874.95400			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.27600		894.27600		893.28500	893.28500			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	913.52000		913.52000		912.50900	912.50900			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	933.62500		933.62500		932.59200	932.59200			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.54700		954.54700		953.49100	953.49100			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.44700		1,004.44700		1,003.80600	1,003.80600			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.80800		1,024.80800		1,024.83600	1,024.83600			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.86100		1,046.86100		1,046.89100	1,046.89100			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,069.90200		1,069.90200		1,069.93200	1,069.93200			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,093.87700		1,093.87700		1,093.90800	1,093.90800			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	879.14200		879.14200		878.98400	878.98400			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	896.50200		896.50200		897.40000	897.40000			0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	915.79400		915.79400		916.71200	916.71200			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	935.95000	935.95000		936.88800	936.88800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	956.92300	956.92300		957.88200	957.88200			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		12.14655	74.13150			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.31086	75.56669		12.28113	75.70310			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.44764	73.41345		12.41663	73.55291			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.58716	75.04606		12.55481	75.18860			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.72453	72.94448		12.69078	73.09021			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		12.59646	71.00307			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.77477	72.24104		12.72428	72.50836			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.90513	69.54967		12.85262	69.82285			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.03150	71.09643		12.97696	71.37563			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.16080	68.44219		13.10406	68.72776			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	866.66200	866.66200		866.49500	866.49500			0.00	823,328,900.00	95	0.00
GOVI	On 03/08/2023	GOVI	883.81100	883.81100		884.64900	884.64900			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	902.83000	902.83000		903.68700	903.68700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	922.70000	922.70000		923.57600	923.57600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	943.37700	943.37700		944.27200	944.27200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.85964	168.85964		168.81304	168.81304			0.00	825,554,779.96	4,889	0.00
I2025	On 03/08/2023	Bond Future	170.67043	170.67043		170.62379	170.62379			0.00	0.00	0	6,158.00
I2025	On 02/11/2023	Bond Future	174.38395	174.38395		174.33640	174.33640			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.44373	176.44373		176.39524	176.39524			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.43596	180.43596		180.38634	180.38634			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		122.44485	122.44485			0.00	148,706,703.95	1,213	0.00
I2029	On 03/08/2023	Bond Future	125.19249	125.19249		125.04066	125.04066			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	126.56989	126.56989		126.41488	126.41488			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.38447	129.38447		129.22605	129.22605			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.92488	130.92488		130.76296	130.76296			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	116.52590	116.52590		116.45935	116.45935			0.00	43,464,160.70	373	0.00
I2033	On 03/08/2023	Bond Future	118.63625	118.63625		118.92830	118.92830			0.00	0.00	0	7,344.00
I2033	On 02/11/2023	Bond Future	119.77829	119.77829		120.07677	120.07677			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.44184	122.44184		122.74699	122.74699			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.72942	123.72942		124.04154	124.04154			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	129.36566	129.36566		129.42352	129.42352			0.00	344,242,021.26	2,661	0.00
I2038	On 03/08/2023	Bond Future	130.11830	130.11830		130.17817	130.17817			0.00	0.00	0	3,100.00
I2038	On 02/11/2023	Bond Future	132.94950	132.94950		133.01074	133.01074			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.86069	133.86069		133.92345	133.92345			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.88937	136.88937		136.95354	136.95354			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	113.63382	113.63382		113.52744	113.52744			0.00	1,164,633,021.18	10,249	0.00
I2046	On 03/08/2023	Bond Future	115.74793	115.74793		115.93417	115.93417			0.00	0.00	0	12,946.00
I2046	On 02/11/2023	Bond Future	116.15055	116.15055		116.34089	116.34089			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	118.73350	118.73350		118.92810	118.92810			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.24032	119.24032		119.43946	119.43946			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	116.09876	116.09876		115.98046	115.98046			0.00	1,142,876,193.44	9,844	0.00
I2050	On 03/08/2023	Bond Future	116.34493	116.34493		116.22486	116.22486			0.00	0.00	0	10,574.00
I2050	On 02/11/2023	Bond Future	118.87651	118.87651		118.75384	118.75384			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	119.24360	119.24360		119.11816	119.11816			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.94155	121.94155		121.81324	121.81324			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	327.54200	327.54200		327.29300	327.29300			0.00	900,740,500.00	275	0.00
IGOV	On 03/08/2023	Index Future	334.25700	334.25700		334.23200	334.23200			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	341.53000	341.53000		341.50400	341.50400			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	349.12500	349.12500		349.09900	349.09900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	357.02400	357.02400		356.99800	356.99800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.08000	91.92000		8.10500	91.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.32500	91.67500		8.34500	91.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.40000	91.60000		8.42500	91.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.49500	91.50500		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.47500	91.52500		8.52500	91.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.46000	91.54000		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.41000	91.59000		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.26000	91.74000		8.32000	91.68000			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			8.06000	91.94000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.95500	92.04500		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.86000	92.14000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.84000	92.16000		7.90500	92.09500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.73500	109.36545		8.77056	109.25352		4.99	0.00	4,291,500,258.00	39,240	0.00
R186	On 03/08/2023	Bond Future			8.75120	106.36422		8.79512	106.23451		4.79	0.00	0.00	0	85,181.00
R186	On 02/11/2023	Bond Future			8.75134	108.65324		8.79936	108.52079		4.44	0.00	0.00	0	16,395.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,021.18000	2.02118	1,942.68000	1.94268	2,021.180		4.62	0.63	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	258.92000	0.25892	278.47000	0.27847	258.920		5.30	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.73136	105.73509		8.78419	105.59977		4.25	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.68967	108.10436		8.74825	107.96598		3.64	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		336.96459	336.96459			0.00	104,121,897.63	309	0.00
R197	On 03/08/2023	Bond Future			334.99203	334.99203		334.99442	334.99442			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future			342.28094	342.28094		342.28358	342.28358			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		252.07033	252.07033			0.00	1,134,875,275.80	4,492	0.00
R202	On 03/08/2023	Bond Future			253.15758	253.15758		252.57327	252.57327			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			258.66565	258.66565		258.06906	258.06906			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.38838	259.38838		258.77862	258.77862			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			265.25727	265.25727		264.63359	264.63359			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		10.11108	92.01312		8.67	0.00	1,233,832,634.19	13,389	0.00
R2030	On 03/08/2023	Bond Future			10.17558	90.02960		10.19765	89.93349		8.81	0.00	776,505,300.00	8,625	94,898.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,125.25000	2.12525	2,076.09000	2.07609	2,125.250		8.93	0.60	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,839.38000	2.83938	2,780.41000	2.78041	2,839.380		9.14	0.70	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	26.08000	0.02608	28.61000	0.02861	26.080		10.75	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	12.09000	0.01209	13.42000	0.01342	12.090		10.75	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.24618	91.96721		10.26939	91.86907		8.58	0.00	0.00	0	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,023.49000	1.02349	998.83000	0.99883	1,023.490		8.28	0.31	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,849.09000	1.84909	1,810.47000	1.81047	1,849.090		8.47	0.46	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	639.19000	0.63919	661.72000	0.66172	639.190		9.73	0.18	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.31372	89.98562		10.33819	89.88536		8.42	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,265.66000	1.26566	1,237.57000	1.23757	1,265.660		7.99	0.32	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,819.79000	1.81979	1,782.99000	1.78299	1,819.790		8.10	0.41	0.00	0	1,360.00

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R2030	On 01/02/2024	Bond Future	10.07	Call	2,074.25000	2.07425	2,033.90000	2.03390	2,074.250	8.16	0.45	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,209.99000	1.20999	1,241.52000	1.24152	1,209.990	9.07	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	660.60000	0.66060	680.15000	0.68015	660.600	9.75	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.38279	92.00194	10.40863	91.89943		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			10.77000	86.66766	10.79615	86.53462		10.29	0.00	6,249,604,962.60	72,110	0.00
R2032	On 03/08/2023	Bond Future			10.87021	88.45695	10.89219	88.34760		10.70	0.00	118,709,226.90	1,342	108,404.00
R2032	On 03/08/2023	Bond Future	9.60	Call	155.18000	0.15518	150.24000	0.15024	155.180	10.08	0.08	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	715.60000	0.71560	694.55000	0.69455	715.600	10.10	0.27	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,375.63000	5.37563	5,290.88000	5.29088	5,375.630	11.80	0.84	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.96167	86.19848	10.98461	86.08688		11.19	0.00	0.00	0	64,382.00
R2032	On 01/02/2024	Bond Future			11.04971	88.09581	11.07369	87.98176		10.59	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,207.26000	1.20726	1,181.29000	1.18129	1,207.260	10.01	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,478.30000	2.47830	2,433.28000	2.43328	2,478.300	10.21	0.45	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,031.65000	1.03165	1,058.68000	1.05868	1,031.650	11.95	0.19	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.13674	85.90723	11.16184	85.79058		10.12	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	11.36121	85.71013		12.20	0.00	2,102,691,058.95	24,555	0.00
R2035	On 03/08/2023	Bond Future			11.49455	87.33874	11.46453	87.50582		12.78	0.00	0.00	0	55,503.00
R2035	On 02/11/2023	Bond Future			11.59954	84.70949	11.56829	84.88029		12.94	0.00	0.00	0	99,689.00
R2035	On 02/11/2023	Bond Future	10.62	Call	967.14000	0.96714	1,014.73000	1.01473	967.140	12.02	0.24	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,872.20000	1.87220	1,945.48000	1.94548	1,872.200	12.48	0.38	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,093.85000	1.09385	1,065.58000	1.06558	1,093.850	14.76	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.70562	86.57404	11.67308	86.74858		12.51	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,353.69000	1.35369	1,406.14000	1.40614	1,353.690	11.71	0.27	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,246.31000	2.24631	2,319.79000	2.31979	2,246.310	11.94	0.38	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,138.87000	1.13887	1,112.65000	1.11265	1,138.870	14.47	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.80213	84.00099	11.76827	84.17947		12.46	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	11.64132	80.99443		13.12	0.00	2,396,977,547.00	29,602	0.00
R2037	On 03/08/2023	Bond Future			11.78916	78.23779	11.75408	78.43349		14.51	0.00	0.00	0	129,930.00
R2037	On 03/08/2023	Bond Future	10.30	Call	108.79000	0.10879	122.52000	0.12252	108.790	13.11	0.05	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	594.18000	0.59418	644.32000	0.64432	594.180	13.43	0.21	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.89149	79.92164	11.85508	80.12162		13.96	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.99414	77.42458	11.95631	77.62900		14.26	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.09775	79.15945	12.05847	79.36839		13.38	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	11.85633	81.82070		13.95	0.00	1,230,155,972.64	15,061	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
R2040	On 03/08/2023	Bond Future			12.01109	78.78874		11.97085	79.02657		15.46	0.00	741,323,254.66	9,409	132,583.00
R2040	On 02/11/2023	Bond Future			12.11545	80.48450		12.07372	80.72749		14.90	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.22036	77.74944		12.17703	77.99782		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.32587	79.49157		12.28091	79.74550		14.55	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		11.92129	78.14784		14.86	0.00	2,591,581,911.30	33,185	0.00
R2044	On 03/08/2023	Bond Future			12.08236	75.10059		12.03172	75.40209		16.51	0.00	0.00	0	85,174.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,572.44000	3.57244	3,402.95000	3.40295	3,572.440	3,572.440	16.05	0.61	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,730.70000	2.73070	2,591.91000	2.59191	2,730.700	2,730.700	16.51	0.52	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.18327	76.71691		12.13079	77.02498		15.93	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.28456	74.02413		12.23012	74.33900		16.38	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.38610	75.68279		12.32967	76.00465		15.57	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		11.85615	76.94011		15.55	0.00	1,906,515,894.66	24,817	0.00
R2048	On 03/08/2023	Bond Future			12.01102	78.21092		11.95513	78.55207		16.33	0.00	0.00	0	240,112.00
R2048	On 02/11/2023	Bond Future			12.11174	75.44881		12.05379	75.79737		16.67	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.21320	77.10946		12.15307	77.46573		16.18	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.30577	74.38793		12.24348	74.75215		16.29	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			11.40000	66.29252		11.39611	66.31189		13.80	0.00	1,056,702,768.80	15,940	0.00
R209	On 03/08/2023	Bond Future			11.52001	67.55415		11.49002	67.70120		14.49	0.00	0.00	0	13,018.00
R209	On 03/08/2023	Bond Future	10.00	Call	80.25000	0.08025	89.60000	0.08960	80.250	80.250	13.10	0.05	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	463.79000	0.46379	499.70000	0.49970	463.790	463.790	13.36	0.19	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	517.90000	0.51790	556.67000	0.55667	517.900	517.900	13.42	0.21	0.00	0	3,500.00
R209	On 03/08/2023	Bond Future	11.25	Call	1,316.87000	1.31687	1,387.25000	1.38725	1,316.870	1,316.870	14.08	0.40	0.00	0	3,500.00
R209	On 02/11/2023	Bond Future			11.61185	65.85482		11.58077	66.00510		14.62	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future			11.70064	67.30434		11.66844	67.45795		14.17	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.78841	65.65902		11.75504	65.81607		13.90	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		225.17317	225.17317			0.00	16,218,041.76	72	0.00
R210	On 03/08/2023	Bond Future			229.97265	229.97265		229.94682	229.94682			0.00	0.00	0	371.00

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
R210	On 02/11/2023	Bond Future	231.76891		231.76891		231.74271	231.74271			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.92294		236.92294		236.89616	236.89616			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.97954		238.97954		238.95237	238.95237			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		10.55107	82.73144		9.85	0.00	704,679,747.75	8,503	0.00
R213	On 03/08/2023	Bond Future	10.61748		84.56309		10.63941	84.46471		9.91	0.00	428,565,740.12	5,068	23,043.00
R213	On 02/11/2023	Bond Future	10.70541		82.82671		10.72835	82.72628		10.35	0.00	0.00	0	187.00
R213	On 01/02/2024	Bond Future	10.79345		84.64977		10.81751	84.54712		9.64	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.87071		82.98706		10.89593	82.88212		9.16	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		11.74611	62.40128		15.28	0.00	722,395,997.75	11,585	0.00
R214	On 03/08/2023	Bond Future	11.89171		63.45555		11.84107	63.70862		16.08	0.00	0.00	0	18,592.00
R214	On 02/11/2023	Bond Future	11.98814		61.51893		11.93573	61.77756		16.35	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.08499		62.87299		12.03073	63.13730		15.89	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.17313		60.97661		12.11703	61.24680		15.97	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>33,200,503,771.00</b>	<b>346,903</b>	<b>1 302 276.00</b>
<b>Grand Total:</b>												<b>33,200,503,771.00</b>	<b>346,903</b>	<b>1 302 276.00</b>