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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2023

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	886.77700	886.77700	886.12600	886.12600					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	904.22700	904.22700	903.56600	903.56600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	922.01400	922.01400	921.33900	921.33900					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	940.11200	940.11200	939.42200	939.42200					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	957.63600	957.63600	956.93000	956.93000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,021.82100	1,021.82100	1,019.62000	1,019.62000					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,041.92900	1,041.92900	1,039.68700	1,039.68700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,062.42500	1,062.42500	1,060.13700	1,060.13700					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,083.27800	1,083.27800	1,080.94400	1,080.94400					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,103.47200	1,103.47200	1,101.09000	1,101.09000					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	896.54800	896.54800	893.78500	893.78500					0.00	0.00	0	106.00
ALBI	On 03/08/2023	Index Future	914.19100	914.19100	911.37600	911.37600					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	932.17400	932.17400	929.30200	929.30200					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	950.47000	950.47000		947.54200	947.54200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	968.18800	968.18800		965.20100	965.20100			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	12.00929	74.77868		12.06684	74.50638			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.15872	76.26843		12.21860	75.99114			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.31944	73.99237		12.38193	73.70940			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.49355	75.45956		12.55890	75.17056			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.69217	73.08420		12.76068	72.78882			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	12.45811	71.75695		12.54627	71.27504			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.59754	73.18686		12.68906	72.69583			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.74639	70.38097		12.84170	69.87988			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.89945	71.77565		12.99867	71.26427			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.07753	68.86196		13.18120	68.34000			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	884.11500	884.11500		881.44000	881.44000			0.00	8,841,150.00	1	843.00
GOVI	On 03/08/2023	GOVI	901.51400	901.51400		898.78700	898.78700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	919.24700	919.24700		916.46700	916.46700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	937.29000	937.29000		934.45400	934.45400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	954.76200	954.76200		951.86900	951.86900			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.34600	169.34600		169.33737	169.33737			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	170.97911	170.97911		170.97123	170.97123			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.38165	174.38165		174.37315	174.37315			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.05921	176.05921		176.04976	176.04976			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.37504	179.37504		179.36337	179.36337			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	121.51752	121.51752		121.51512	121.51512			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.93823	123.93823		123.93644	123.93644			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.07843	125.07843		125.07629	125.07629			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.56064	127.56064		127.55783	127.55783			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.60768	128.60768		128.60341	128.60341			0.00	0.00	0	0.00
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	115.67500	115.67500		115.56575	115.56575			0.00	925,400.00	8	1,540.00
I2033	On 03/08/2023	Bond Future	117.97920	117.97920		117.86842	117.86842			0.00	0.00	0	6,141.00

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 02/11/2023	Bond Future	118.91106		118.91106		118.79762	118.79762			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.27091		121.27091		121.15472	121.15472			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.10571		122.10571		121.98590	121.98590			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	128.36669		128.36669		128.35821	128.35821			0.00	256,733.38	2	4,625.00
I2038	On 03/08/2023	Bond Future	128.96591		128.96591		128.95811	128.95811			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.53228		131.53228		131.52391	131.52391			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.13628		132.13628		132.12728	132.12728			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.62347		134.62347		134.61279	134.61279			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	112.71371		112.71371		112.52548	112.52548			0.00	338,141.13	3	17,308.00
I2046	On 03/08/2023	Bond Future	114.95898		114.95898		114.76778	114.76778			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.16266		115.16266		114.96727	114.96727			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.44774		117.44774		117.24789	117.24789			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.52826		117.52826		117.32333	117.32333			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	114.54402		114.54402		114.84001	114.84001			0.00	0.00	0	13,256.00
I2050	On 03/08/2023	Bond Future	114.64750		114.64750		114.94990	114.94990			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.92888		116.92888		117.23703	117.23703			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.01494		117.01494		117.32881	117.32881			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.21705		119.21705		119.53539	119.53539			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	325.58400		325.58400		325.61000	325.61000			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.06900		332.06900		332.09600	332.09600			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.67800		338.67800		338.70500	338.70500			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	345.40100		345.40100		345.42800	345.42800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.91300		351.91300		351.94000	351.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45500		92.54500		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.46000		92.54000		7.46500	92.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.64500		92.35500		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.64000		92.36000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.70500		92.29500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.70000		92.30000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.68500		92.31500		7.68000	92.32000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.46000		92.54000		7.44500	92.55500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.43500		92.56500		7.40500	92.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.22500		92.77500		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.23500		92.76500		7.18000	92.82000			0.00	0.00	0	68.00

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 18/12/2024	Jibar Tradeable Future			7.20500	92.79500		7.16000	92.84000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.31753	110.69065		8.33561	110.63283		4.32	0.00	0.00	0	95,557.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,015.85000	1.01585		991.20000	0.99120	1,015.850	4.44	0.53	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	880.09000	0.88009		913.26000	0.91326	880.090	4.44	0.47	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.34785	107.56489		8.36731	107.50657		3.96	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.38157	109.68024		8.40295	109.62051		3.86	0.00	987,122.16	9	1,253.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,905.94000	2.90594	2,866.70000	2.86670	2,905.940	4.40	4.40	0.70	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	221.24000	0.22124	228.90000	0.22890	221.240	4.81	4.81	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.42369	106.52759		8.44744	106.46614		3.66	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.52097	108.50416		8.54787	108.44028		3.29	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			335.57841	335.57841		335.58581	335.58581			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.19604	333.19604		333.20560	333.20560			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.82627	339.82627		339.83508	339.83508			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			250.67041	250.67041		250.65536	250.65536			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.84776	250.84776		250.83383	250.83383			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.83961	255.83961		255.82481	255.82481			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.97785	255.97785		255.96167	255.96167			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.79625	260.79625		260.77670	260.77670			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
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			9.82190	93.32252		9.84641	93.21061		9.47	0.00	158,648,284.00	1,700	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	443.08000	0.44308	428.11000	0.42811	443.080	9.21	9.21	0.20	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,222.52000	1.22252	1,187.22000	1.18722	1,222.520	9.53	9.53	0.41	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,404.47000	1.40447	1,365.18000	1.36518	1,404.470	9.60	9.60	0.45	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,647.85000	1.64785	1,603.57000	1.60357	1,647.850	9.69	9.69	0.49	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,201.23000	2.20123	2,146.90000	2.14690	2,201.230	9.88	9.88	0.58	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,466.18000	3.46618	3,394.04000	3.39404	3,466.180	10.28	10.28	0.73	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,248.41000	4.24841	4,167.97000	4.16797	4,248.410	10.50	10.50	0.79	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	193.59000	0.19359	207.66000	0.20766	193.590	11.19	11.19	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	117.23000	0.11723	126.70000	0.12670	117.230	11.35	11.35	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	46.74000	0.04674	51.26000	0.05126	46.740	11.35	11.35	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	15.18000	0.01518	16.95000	0.01695	15.180	11.35	11.35	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	12.66000	0.01266		14.17000	0.01417	12.660	11.35	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.91999	91.15211		9.94566	91.03858		9.16	0.00	175,012,051.20	1,920	7,495.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,604.44000	3.60444		3,537.77000	3.53777	3,604.440	9.68	0.65	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,352.71000	4.35271		4,278.84000	4.27884	4,352.710	9.90	0.71	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	123.47000	0.12347		130.23000	0.13023	123.470	10.91	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	77.14000	0.07714		81.73000	0.08173	77.140	10.91	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.01674	92.94462		10.04382	92.82857		8.62	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.12524	90.76256		10.15391	90.64384		8.39	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future			10.27124	92.44615		10.30182	92.32410		7.78	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			10.49504	88.08317		10.54586	87.81925		12.27	0.00	56,725,561.48	644	169,785.00
R2032	On 04/05/2023	Bond Future	9.80	Call	699.61000	0.69961		646.54000	0.64654	699.610	11.80	0.24	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	770.20000	0.77020		712.95000	0.71295	770.200	11.85	0.26	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,064.32000	1.06432		990.84000	0.99084	1,064.320	12.02	0.33	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	1,630.78000	1.63078		1,530.60000	1.53060	1,630.780	12.33	0.43	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,227.39000	2.22739		2,103.75000	2.10375	2,227.390	12.61	0.53	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,487.60000	2.48760		2,354.92000	2.35492	2,487.600	12.72	0.56	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,692.51000	1.69251		1,816.83000	1.81683	1,692.510	12.81	0.41	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,152.24000	1.15224		1,247.90000	1.24790	1,152.240	13.20	0.31	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,066.84000	1.06684		1,157.41000	1.15741	1,066.840	13.28	0.29	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	5,109.60000	5.10960		4,912.73000	4.91273	5,109.600	13.67	0.79	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	17.59000	0.01759		20.83000	0.02083	17.590	14.78	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.59990	89.81691		10.65284	89.54834		12.30	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,087.03000	1.08703		1,026.43000	1.02643	1,087.030	11.81	0.26	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,388.04000	2.38804		2,280.75000	2.28075	2,388.040	12.35	0.44	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,413.63000	7.41363		7,211.18000	7.21118	7,413.630	14.07	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.71221	87.42440		10.76758	87.15032		11.57	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.83239	89.13856		10.89038	88.85870		10.48	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			10.98090	86.63612		11.04188	86.34995		10.32	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			11.04227	87.54862		11.09319	87.25132		14.59	0.00	0.00	0	157,398.00
R2035	On 04/05/2023	Bond Future	9.85	Call	302.31000	0.30231		276.33000	0.27633	302.310	13.48	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,002.34000	1.00234		932.85000	0.93285	1,002.340	14.13	0.28	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,253.96000	1.25396		1,171.56000	1.17156	1,253.960	14.31	0.33	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,360.26000	1.36026		1,272.69000	1.27269	1,360.260	14.38	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,555.59000	2.55559		2,419.38000	2.41938	2,555.590	15.04	0.52	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,942.18000	2.94218		2,793.12000	2.79312	2,942.180	15.22	0.56	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,048.78000	1.04878		1,137.58000	1.13758	1,048.780	16.17	0.25	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	961.60000	0.96160		1,044.90000	1.04490	961.600	16.27	0.23	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	452.11000	0.45211		498.66000	0.49866	452.110	17.12	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	147.41000	0.14741		166.42000	0.16642	147.410	17.54	0.05	0.00	0	491.00

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 03/08/2023	Bond Future			11.15234	89.27165		11.20520	88.96899		14.62	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future			11.27201	86.52441		11.32704	86.21562		14.29	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.40229	88.22120		11.45971	87.90589		14.02	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			11.54742	85.35688		11.60743	85.03465		13.26	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			11.32842	82.80436		11.37398	82.53705		15.83	0.00	0.00	0	58,040.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,569.01000	1.56901	1,484.61000	1.48461	1,569.010		15.75	0.38	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,764.44000	1.76444	1,672.52000	1.67252	1,764.440		15.88	0.41	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,177.17000	4.17717	4,016.08000	4.01608	4,177.170		17.11	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,317.25000	1.31725	1,410.63000	1.41063	1,317.250		17.37	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	105.80000	0.10580	118.90000	0.11890	105.800		19.04	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.44720	80.17661		11.49446	79.90448		16.70	0.00	0.00	0	71,091.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,138.87000	1.13887	1,083.50000	1.08350	1,138.870		15.64	0.24	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,519.25000	2.51925	2,419.32000	2.41932	2,519.250		16.36	0.41	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.56306	81.75312		11.61213	81.47551		15.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.68812	79.10101		11.73919	78.81758		16.08	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.83614	80.56673		11.88944	80.27700		14.48	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			11.51310	83.93230		11.59489	83.42121		16.98	0.00	293,595,185.40	3,498	52,543.00
R2040	On 04/05/2023	Bond Future	10.17	Call	254.11000	0.25411	216.85000	0.21685	254.110		15.56	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	861.22000	0.86122	758.71000	0.75871	861.220		16.16	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,211.01000	1.21101	1,077.84000	1.07784	1,211.010		16.44	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,450.29000	1.45029	1,298.05000	1.29805	1,450.290		16.61	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,707.47000	2.70747	2,473.15000	2.47315	2,707.470		17.38	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,565.42000	1.56542	1,746.74000	1.74674	1,565.420		18.38	0.31	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	665.81000	0.66581	760.20000	0.76020	665.810		19.63	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	277.61000	0.27761	324.22000	0.32422	277.610		20.41	0.07	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.63176	81.07625		11.71661	80.55562		17.96	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.74715	82.67047		11.83518	82.13939		16.74	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.87132	79.78599		11.96283	79.24408		17.39	0.00	0.00	0	3.00
R2040	On 02/05/2024	Bond Future			12.01676	81.26393		12.11204	80.71094		15.68	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			11.58387	80.24431		11.66546	79.72858		18.19	0.00	80,244.31	1	56,090.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,442.58000	2.44258	2,686.17000	2.68617	2,442.580		19.13	0.43	21,077,985.19	616	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,867.07000	1.86707	2,069.65000	2.06965	1,867.070		19.60	0.35	17,223,102.15	616	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,417.72000	1.41772	1,583.75000	1.58375	1,417.720		20.07	0.28	13,418,379.04	596	1,798.00
R2044	On 03/08/2023	Bond Future			11.69798	77.44091		11.78257	76.91550		19.28	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,050.16000	4.05016	4,309.23000	4.30923	4,050.160		19.68	0.46	19,724,881.83	552	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,396.21000	3.39621	3,625.40000	3.62540	3,396.210		20.10	0.40	34,727,420.37	1,108	4,754.00

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
R2044	On 02/11/2023	Bond Future			11.80863	78.96365		11.89633	78.42767		17.99	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.92738	76.13155		12.01846	75.58474		18.71	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.06575	77.54162		12.16051	76.98370		16.89	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			11.45060	79.53993		11.53187	79.00644		18.93	0.00	0.00	0	235,512.00
R2048	On 04/05/2023	Bond Future	10.40	Call	517.91000	0.51791		449.62000	0.44962	517.910	17.56	0.15	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	1,862.43000	1.86243		1,678.16000	1.67816	1,862.430	18.65	0.39	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.55643	81.06769		11.64062	80.52423		19.03	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.66043	78.24190		11.74769	77.68755		18.74	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.76930	79.81314		11.85986	79.24749		17.68	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.89704	76.83757		11.99122	76.26044		17.22	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
R209	On 04/05/2023	Bond Future			11.09484	67.83659		11.15027	67.55239		16.55	0.00	67,836,590.00	1,000	19,105.00
R209	On 04/05/2023	Bond Future	10.00	Call	319.74000	0.31974		289.72000	0.28972	319.740	15.17	0.13	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	893.55000	0.89355		824.37000	0.82437	893.550	15.77	0.29	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,422.52000	2.42252		2,585.84000	2.58584	2,422.520	16.55	0.52	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	1,932.34000	1.93234		1,811.46000	1.81146	1,932.340	16.55	0.48	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,403.24000	3.40324		3,231.48000	3.23148	3,403.240	17.40	0.66	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	381.17000	0.38117		424.09000	0.42409	381.170	19.08	0.12	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.19515	69.17179		11.25245	68.88246		16.61	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	890.46000	0.89046		834.65000	0.83465	890.460	15.51	0.22	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,042.08000	2.04208		1,938.44000	1.93844	2,042.080	16.22	0.39	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.30065	67.38150		11.36005	67.08630		16.18	0.00	1,415,011.50	21	5,699.00
R209	On 01/02/2024	Bond Future			11.41133	68.70268		11.47296	68.40135		15.92	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.54249	66.82878		11.60662	66.52097		15.02	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			224.15313	224.15313		224.15463	224.15463			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future			228.61827	228.61827		228.62119	228.62119			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			230.00875	230.00875		230.01104	230.01104			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.57293	234.57293		234.57420	234.57420			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			235.76079	235.76079		235.75948	235.75948			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			10.26291	84.06826		10.28244	83.97678		11.26	0.00	0.00	0	33,756.00

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
R213	On 03/08/2023	Bond Future	10.36148	85.72274		10.38179	85.62998		10.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.47208	83.85711		10.49340	83.76228		10.43	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future	10.59520	85.50185		10.61765	85.40480		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.73862	83.53946		10.76243	83.43954		9.45	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	11.39629	64.21942		11.48268	63.76268		18.63	0.00	0.00	0	23,153.00
R214	On 03/08/2023	Bond Future	11.49495	65.48327		11.58422	65.01794		18.74	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.60052	63.47320		11.69292	62.99853		18.39	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.71376	64.71798		11.80954	64.23365		18.14	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.83740	62.62213		11.93674	62.12803		17.24	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>870,833,243.14</b>	<b>12,295</b>	<b>1 380 445.00</b>
<b>Grand Total:</b>											<b>870,833,243.14</b>	<b>12,295</b>	<b>1 380 445.00</b>