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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2023

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 04/05/2023	Index Future	875.15400	875.15400	875.15400	876.84200	876.84200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	892.39600	892.39600	892.39600	894.11800	894.11800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	910.40200	910.40200	910.40200	912.15900	912.15900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.45800	929.45800	929.45800	931.25400	931.25400				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	948.08000	948.08000	948.08000	949.90900	949.90900				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,005.52000	1,005.52000	1,005.52000	1,006.47500	1,006.47500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,025.33000	1,025.33000	1,025.33000	1,026.30600	1,026.30600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.01800	1,046.01800	1,046.01800	1,047.01400	1,047.01400				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.91300	1,067.91300	1,067.91300	1,068.93200	1,068.93200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.30900	1,089.30900	1,089.30900	1,090.34500	1,090.34500				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.20000	884.20000	884.20000	884.66200	884.66200				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	901.62000	901.62000	901.62000	902.09200	902.09200				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	919.81200	919.81200	919.81200	920.29400	920.29400				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	939.06600	939.06600		939.55900	939.55900			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	957.88000	957.88000		958.38100	958.38100			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	12.08435	74.42381		12.09475	74.37482			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.23658	75.90816		12.24736	75.85847			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.39218	73.66313		12.40341	73.61247			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.54716	75.22236		12.55882	75.17091			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.72375	72.94784		12.73605	72.89482			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	12.44075	71.85249		12.45594	71.76888			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.57923	73.28578		12.59496	73.20078			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.72027	70.51934		12.73661	70.43273			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.85388	72.01261		12.87081	71.92442			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.00986	69.20622		13.02760	69.11570			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	871.42400	871.42400		871.90500	871.90500			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	888.59200	888.59200		889.08400	889.08400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	906.52100	906.52100		907.02400	907.02400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	925.49700	925.49700		926.01100	926.01100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	944.03900	944.03900		944.56200	944.56200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.10022	169.10022		169.20663	169.20663			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.74024	170.74024		170.84922	170.84922			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.22529	174.22529		174.33677	174.33677			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.13545	176.13545		176.24943	176.24943			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.70012	179.70012		179.81518	179.81518			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	121.34222	121.34222		121.33319	121.33319			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.76237	123.76237		123.75363	123.75363			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.96868	124.96868		124.95972	124.95972			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.61281	127.61281		127.60415	127.60415			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.84570	128.84570		128.83548	128.83548			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	115.87463	115.87463		115.86288	115.86288			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.18572	118.18572		118.17410	118.17410			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	119.18863		119.18863		119.17680	119.17680			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.71037		121.71037		121.69870	121.69870			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.72940		122.72940		122.71621	122.71621			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	129.18135		129.18135		128.85764	128.85764			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.80868		129.80868		129.47883	129.47883			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.45832		132.45832		132.12190	132.12190			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.26280		133.26280		132.91925	132.91925			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.95911		135.95911		135.60764	135.60764			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	113.08992		113.08992		113.16756	113.16756			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.34566		115.34566		115.42521	115.42521			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.62600		115.62600		115.70709	115.70709			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.07275		118.07275		118.15593	118.15593			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.34044		118.34044		118.42376	118.42376			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	115.56434		115.56434		115.44939	115.44939			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.69828		115.69828		115.58131	115.58131			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.05988		118.05988		117.94070	117.94070			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.33230		118.33230		118.21053	118.21053			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.72628		120.72628		120.60126	120.60126			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	326.45900		326.45900		326.41800	326.41800			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.97100		332.97100		332.92800	332.92800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.76700		339.76700		339.72400	339.72400			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.95500		346.95500		346.91200	346.91200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.98100		353.98100		353.93600	353.93600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.50000		92.50000		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.81500		92.18500		7.74500	92.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.86000		92.14000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.02500		91.97500		7.89500	92.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.05000		91.95000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.12000		91.88000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.13500		91.86500		7.99000	92.01000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.12500		91.87500		7.97500	92.02500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.06500		91.93500		7.89500	92.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.94000		92.06000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.87000		92.13000		7.71000	92.29000			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			7.80000	92.20000		7.63500	92.36500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.62840	109.70187		8.55695	109.92811		4.27	0.00	164,552,805.00	1,500	97,942.00
R186	On 04/05/2023	Bond Future	8.36	Call	347.40000	0.34740		429.51000	0.42951	347.400	3.99	0.31	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,200.42000	1.20042		1,056.29000	1.05629	1,200.420	3.99	0.69	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.68544	106.55880		8.60753	106.78993		4.56	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.73108	108.70919		8.64577	108.94517		4.27	0.00	126,211,369.59	1,161	360.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,197.74000	2.19774		2,350.43000	2.35043	2,197.740	4.46	0.62	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	346.99000	0.34699		315.79000	0.31579	346.990	5.12	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.75306	105.67948		8.65898	105.92085		4.05	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.82205	107.79199		8.71800	108.03741		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			335.85902	335.85902		335.88817	335.88817			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.52032	333.52032		333.55093	333.55093			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.32812	340.32812		340.35986	340.35986			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			251.21984	251.21984		251.73752	251.73752			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.43013	251.43013		251.95877	251.95877			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.56237	256.56237		257.10211	257.10211			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.07020	257.07020		257.62132	257.62132			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.27151	262.27151		262.83204	262.83204			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			10.22550	91.50156		10.19338	91.64480		8.32	0.00	366,006,240.00	4,000	87,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	17.63000	0.01763		21.73000	0.02173	17.630	7.11	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	193.61000	0.19361		220.62000	0.22062	193.610	7.39	0.14	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	266.78000	0.26678		300.66000	0.30066	266.780	7.49	0.18	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	382.20000	0.38220		425.43000	0.42543	382.200	7.61	0.24	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	714.45000	0.71445		778.23000	0.77823	714.450	7.93	0.37	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,712.63000	1.71263		1,812.37000	1.81237	1,712.630	8.60	0.62	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,424.92000	2.42492		2,539.08000	2.53908	2,424.920	8.98	0.73	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	143.63000	0.14363		136.63000	0.13663	143.630	10.06	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	80.38000	0.08038		76.74000	0.07674	80.380	10.47	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	33.50000	0.03350		32.22000	0.03222	33.500	11.09	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	10.04000	0.01004		9.73000	0.00973	10.040	11.40	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	8.01000	0.00801		7.77000	0.00777	8.010	11.40	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.34448	89.29735		10.31057	89.44376		8.83	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,147.71000	2.14771	2,232.97000	2.23297	2,147.710	8.94	0.53	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,778.86000	2.77886	2,875.79000	2.87579	2,778.860	9.15	0.61	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	146.47000	0.14647	140.83000	0.14083	146.470	10.74	0.06	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	88.63000	0.08863	85.10000	0.08510	88.630	10.74	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.45251	91.09946	10.41677	91.24902		8.39	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	964.75000	0.96475	1,010.70000	1.01070	964.750	7.99	0.28	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,690.61000	1.69061	1,757.16000	1.75716	1,690.610	8.14	0.41	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	989.58000	0.98958	958.95000	0.95895	989.580	9.28	0.24	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.55535	89.00170	10.51756	89.15469		8.25	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,118.39000	1.11839	1,165.82000	1.16582	1,118.390	7.78	0.28	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,614.47000	1.61447	1,675.03000	1.67503	1,614.470	7.91	0.37	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,843.01000	1.84301	1,908.85000	1.90885	1,843.010	7.98	0.40	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,694.92000	1.69492	1,649.41000	1.64941	1,694.920	8.89	0.33	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	996.06000	0.99606	968.02000	0.96802	996.060	9.55	0.21	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.69311	90.78042	10.65333	90.93584		7.73	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			10.79567	86.53706	10.76391	86.69869		10.43	0.00	692,296.48	8	183,021.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	49.89000	0.04989	59.71000	0.05971	49.890	8.58	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	64.99000	0.06499	77.07000	0.07707	64.990	8.67	0.05	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	150.73000	0.15073	173.59000	0.17359	150.730	8.99	0.10	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	409.33000	0.40933	455.41000	0.45541	409.330	9.48	0.22	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	794.49000	0.79449	864.22000	0.86422	794.490	9.96	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	988.94000	0.98894	1,067.95000	1.06795	988.940	10.16	0.41	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,695.93000	1.69593	1,620.34000	1.62034	1,695.930	10.30	0.55	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,027.42000	1.02742	979.22000	0.97922	1,027.420	10.96	0.38	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	928.35000	0.92835	884.59000	0.88459	928.350	11.08	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,394.73000	3.39473	3,530.87000	3.53087	3,394.730	11.72	0.77	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	5.16000	0.00516	5.04000	0.00504	5.160	14.25	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.91344	88.24205	10.88020	88.40723		11.00	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	392.15000	0.39215	419.65000	0.41965	392.150	10.40	0.14	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,138.40000	1.13840	1,197.92000	1.19792	1,138.400	10.43	0.31	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,629.53000	5.62953	5,764.87000	5.76487	5,629.530	12.03	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.03075	85.86301	10.99598	86.03164		10.99	0.00	0.00	0	28.00	
R2032	On 01/02/2024	Bond Future			11.14125	87.66149	11.10481	87.83404		10.44	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,298.09000	1.29809	1,349.55000	1.34955	1,298.090	9.86	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,545.37000	2.54537	2,625.87000	2.62587	2,545.370	10.07	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,328.66000	1.32866	1,294.96000	1.29496	1,328.660	11.73	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.27751	85.25570	11.23948	85.43108		10.37	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			11.27473	86.20309	11.28385	86.15091		12.95	0.00	323,175,384.41	3,749	162,540.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	28.08000	0.02808	28.71000	0.02871	28.080	11.71	0.02	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
R2035	On 04/05/2023	Bond Future	10.42	Call	222.57000	0.22257		223.43000	0.22343	222.570	11.88	0.12	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	334.20000	0.33420		334.58000	0.33458	334.200	12.02	0.16	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	386.70000	0.38670		386.79000	0.38679	386.700	12.08	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,159.39000	1.15939		1,153.47000	1.15347	1,159.390	12.65	0.39	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,464.89000	1.46489		1,456.35000	1.45635	1,464.890	12.83	0.46	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	738.37000	0.73837		765.03000	0.76503	738.370	13.82	0.25	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	651.54000	0.65154		676.33000	0.67633	651.540	13.93	0.23	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	212.93000	0.21293		224.86000	0.22486	212.930	14.85	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	48.87000	0.04887		52.84000	0.05284	48.870	15.93	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.39379	87.90140		11.40322	87.84852		13.45	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.51532	85.17093		11.52511	85.11711		13.44	0.00	340,683.72	4	67.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,580.82000	1.58082		1,570.99000	1.57099	1,580.820	12.64	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,629.72000	2.62972		2,614.28000	2.61428	2,629.720	13.04	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,439.71000	1.43971		1,458.44000	1.45844	1,439.710	15.09	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.63477	86.95472		11.64490	86.90014		12.94	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,930.67000	1.93067		1,919.07000	1.91907	1,930.670	12.30	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,957.08000	2.95708		2,940.49000	2.94049	2,957.080	12.62	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,479.94000	1.47994		1,496.13000	1.49613	1,479.940	15.01	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.76675	84.18749		11.77741	84.13124		12.55	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			11.52958	81.63386		11.54921	81.52098		13.94	0.00	0.00	0	63,444.00
R2037	On 04/05/2023	Bond Future	10.95	Call	520.74000	0.52074		507.06000	0.50706	520.740	13.10	0.22	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	639.42000	0.63942		622.75000	0.62275	639.420	13.21	0.26	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,636.50000	2.63650		2,581.09000	2.58109	2,636.500	14.41	0.63	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	930.86000	0.93086		979.77000	0.97977	930.860	14.69	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	26.28000	0.02628		29.57000	0.02957	26.280	17.26	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.65595	78.98478		11.67629	78.87005		15.27	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	498.82000	0.49882		487.87000	0.48787	498.820	14.03	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,411.30000	1.41130		1,383.78000	1.38378	1,411.300	14.31	0.32	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.77234	80.57889		11.79343	80.46196		14.52	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.88608	78.01058		11.90794	77.89152		14.52	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.02094	79.56880		12.04377	79.44680		13.46	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			11.66831	82.96667		11.69299	82.81477		14.82	0.00	208,246,341.70	2,510	53,616.00
R2040	On 04/05/2023	Bond Future	10.17	Call	24.26000	0.02426		23.40000	0.02340	24.260	13.39	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	202.85000	0.20285		194.89000	0.19489	202.850	13.66	0.10	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	368.54000	0.36854		354.45000	0.35445	368.540	13.89	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	502.43000	0.50243		483.64000	0.48364	502.430	14.04	0.20	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,416.46000	1.41646		1,370.52000	1.37052	1,416.460	14.79	0.42	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,093.09000	1.09309		1,158.08000	1.15808	1,093.090	15.82	0.32	0.00	0	684.00

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	12.78	Put	308.49000	0.30849	335.25000	0.33525	308.490	17.12	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	88.62000	0.08862	98.68000	0.09868	88.620	18.27	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.79266	80.09341	11.81824	79.93888		16.27	0.00	0.00	0	99,346.00
R2040	On 02/11/2023	Bond Future			11.90704	81.70991	11.93355	81.55237		15.48	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.01888	78.91498	12.04635	78.75447		14.89	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.15021	80.49109	12.17885	80.32676		13.71	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			11.76608	79.10035	11.78551	78.98002		15.93	0.00	276,851,225.00	3,500	57,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,037.77000	2.03777	2,115.29000	2.11529	2,037.770	15.93	0.50	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,392.90000	1.39290	1,455.91000	1.45591	1,392.900	16.41	0.38	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	931.88000	0.93188	981.23000	0.98123	931.880	16.90	0.28	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.88681	76.27619	11.90693	76.15381		17.53	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,850.60000	3.85060	3,925.63000	3.92563	3,850.600	17.53	0.52	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,131.22000	3.13122	3,197.76000	3.19776	3,131.220	17.96	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			11.99774	77.81562	12.01857	77.69092		16.71	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.10617	75.06432	12.12773	74.93731		16.11	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.23267	76.56343	12.25515	76.43330		14.86	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			11.62680	78.39133	11.63037	78.36836		16.64	0.00	351,977,071.70	4,490	240,060.00
R2048	On 04/05/2023	Bond Future	10.40	Call	76.85000	0.07685	79.53000	0.07953	76.850	15.05	0.04	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	718.68000	0.71868	726.62000	0.72662	718.680	15.90	0.25	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.73297	79.93575	11.73663	79.91259		17.33	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.84012	77.10796	11.84389	77.08448		17.46	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.94491	78.72294	11.94876	78.69935		15.91	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.05826	75.85431	12.06235	75.82966		15.53	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			11.30933	66.74608	11.31832	66.70091		14.65	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	38.20000	0.03820	38.91000	0.03891	38.200	13.24	0.03	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	226.88000	0.22688	227.61000	0.22761	226.880	13.54	0.13	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,434.58000	2.43458	2,476.16000	2.47616	2,434.580	14.23	0.65	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	853.89000	0.85389	850.30000	0.85030	853.890	14.23	0.35	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,096.95000	2.09695	2,083.08000	2.08308	2,096.950	15.10	0.61	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	185.35000	0.18535	195.69000	0.19569	185.350	16.87	0.09	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.41700	68.06115	11.42626	68.01535		15.25	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	374.03000	0.37403	372.46000	0.37246	374.030	14.02	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,101.96000	1.10196	1,095.63000	1.09563	1,101.960	14.25	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.52351	66.28323	11.53307	66.23668		15.20	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.62383	67.67160	11.63368	67.62434		14.69	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.74270	65.87428	11.75302	65.82560		14.26	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

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/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	224.00493	224.00493		223.68026	223.68026			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.47269	228.47269		228.14236	228.14236			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.99217	229.99217		229.65502	229.65502			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.85861	234.85861		234.51517	234.51517			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.39580	236.39580		236.04266	236.04266			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	10.59151	82.54603		10.56448	82.66990		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.70479	84.17229		10.67644	84.29893		10.05	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.82195	82.31812		10.79222	82.44748		9.99	0.00	18,603,895.12	226	5,773.00
R213	On 01/02/2024	Bond Future	10.93645	84.04202		10.90519	84.17439		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.06837	82.16909		11.03570	82.30358		9.32	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	11.51469	63.59474		11.52837	63.52319		16.26	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.61715	64.84764		11.63126	64.77489		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.72063	62.85727		11.73519	62.78324		17.01	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.82146	64.17378		11.83650	64.09837		15.51	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.93091	62.15686		11.94656	62.07952		15.07	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 :											1,836,657,312.72	21,148	1 451 764.00
Grand Total:											1,836,657,312.72	21,148	1 451 764.00