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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2023

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	874.75100	874.75100	874.75100	875.15400	875.15400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	891.98300	891.98300	891.98300	892.39600	892.39600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	909.98000	909.98000	909.98000	910.40200	910.40200				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.02700	929.02700	929.02700	929.45800	929.45800				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	947.64200	947.64200	947.64200	948.08000	948.08000				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.06600	1,004.06600	1,004.06600	1,005.52000	1,005.52000				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,023.84600	1,023.84600	1,023.84600	1,025.33000	1,025.33000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,044.50400	1,044.50400	1,044.50400	1,046.01800	1,046.01800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,066.36700	1,066.36700	1,066.36700	1,067.91300	1,067.91300				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,087.73300	1,087.73300	1,087.73300	1,089.30900	1,089.30900				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	883.00800	883.00800	883.00800	884.20000	884.20000				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	900.40300	900.40300	900.40300	901.62000	901.62000				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	918.57000	918.57000	918.57000	919.81200	919.81200				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	937.79600	937.79600		939.06600	939.06600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	956.58700	956.58700		957.88000	957.88000			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	12.10821	74.31149		12.08435	74.42381			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.26147	75.79350		12.23658	75.90816			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.41815	73.54606		12.39218	73.66313			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.57428	75.10277		12.54716	75.22236			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.75203	72.82602		12.72375	72.94784			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	12.46472	71.72063		12.44075	71.85249			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.60415	73.15121		12.57923	73.28578			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.74620	70.38198		12.72027	70.51934			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.88084	71.87226		12.85388	72.01261			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.03791	69.06318		13.00986	69.20622			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	870.23700	870.23700		871.42400	871.42400			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	887.38100	887.38100		888.59200	888.59200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.28500	905.28500		906.52100	906.52100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	924.23300	924.23300		925.49700	925.49700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	942.75200	942.75200		944.03900	944.03900			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.11633	169.11633		169.10022	169.10022			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.75646	170.75646		170.74024	170.74024			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.24174	174.24174		174.22529	174.22529			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.15197	176.15197		176.13545	176.13545			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.71740	179.71740		179.70012	179.70012			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	121.48141	121.48141		121.34222	121.34222			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.90417	123.90417		123.76237	123.76237			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.11322	125.11322		124.96868	124.96868			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.76031	127.76031		127.61281	127.61281			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.99643	128.99643		128.84570	128.84570			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	115.47220	115.47220		115.87463	115.87463			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.77507	117.77507		118.18572	118.18572			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	118.76949		118.76949		119.18863	119.18863			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.28230		121.28230		121.71037	121.71037			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.29278		122.29278		122.72940	122.72940			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	129.18622		129.18622		129.18135	129.18135			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.81345		129.81345		129.80868	129.80868			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.46304		132.46304		132.45832	132.45832			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.26749		133.26749		133.26280	133.26280			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.96423		135.96423		135.95911	135.95911			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	113.00381		113.00381		113.08992	113.08992			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.25756		115.25756		115.34566	115.34566			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.53612		115.53612		115.62600	115.62600			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.98082		117.98082		118.07275	118.07275			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.24675		118.24675		118.34044	118.34044			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	115.97644		115.97644		115.56434	115.56434			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.11848		116.11848		115.69828	115.69828			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.48861		118.48861		118.05988	118.05988			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.76989		118.76989		118.33230	118.33230			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.17308		121.17308		120.72628	120.72628			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	326.47400		326.47400		326.45900	326.45900			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.98500		332.98500		332.97100	332.97100			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.78100		339.78100		339.76700	339.76700			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.96900		346.96900		346.95500	346.95500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.99600		353.99600		353.98100	353.98100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.84500		92.15500		7.81500	92.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.88500		92.11500		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.06500		91.93500		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.08500		91.91500		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.15500		91.84500		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.16000		91.84000		8.13500	91.86500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.16000		91.84000		8.12500	91.87500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.12000		91.88000		8.06500	91.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.01500		91.98500		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.95000		92.05000		7.87000	92.13000			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			7.88000	92.12000		7.80000	92.20000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.63285	109.68780		8.62840	109.70187		4.27	0.00	0.00	0	97,942.00
R186	On 04/05/2023	Bond Future	8.36	Call	337.63000	0.33763		347.40000	0.34740	337.630	3.99	0.31	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,204.72000	1.20472		1,200.42000	1.20042	1,204.720	3.99	0.69	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.69034	106.54429		8.68544	106.55880		4.56	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.73646	108.69433		8.73108	108.70919		4.27	0.00	144,128,681.58	1,326	1,686.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,185.38000	2.18538		2,197.74000	2.19774	2,185.380	4.46	0.62	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	347.01000	0.34701		346.99000	0.34699	347.010	5.12	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.75904	105.66416		8.75306	105.67948		4.05	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.82858	107.77661		8.82205	107.79199		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			335.86129	335.86129		335.85902	335.85902			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.52217	333.52217		333.52032	333.52032			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.32981	340.32981		340.32812	340.32812			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			251.01170	251.01170		251.21984	251.21984			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.21740	251.21740		251.43013	251.43013			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.34508	256.34508		256.56237	256.56237			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.84790	256.84790		257.07020	257.07020			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.04534	262.04534		262.27151	262.27151			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			10.24478	91.41573		10.22550	91.50156		8.32	0.00	0.00	0	87,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	15.11000	0.01511		17.63000	0.01763	15.110	7.11	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	176.52000	0.17652		193.61000	0.19361	176.520	7.39	0.13	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	245.29000	0.24529		266.78000	0.26678	245.290	7.49	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	354.73000	0.35473		382.20000	0.38220	354.730	7.61	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	673.87000	0.67387		714.45000	0.71445	673.870	7.93	0.36	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,649.67000	1.64967		1,712.63000	1.71263	1,649.670	8.60	0.61	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,353.38000	2.35338		2,424.92000	2.42492	2,353.380	8.98	0.72	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	145.97000	0.14597		143.63000	0.14363	145.970	10.06	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	81.25000	0.08125		80.38000	0.08038	81.250	10.47	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	33.54000	0.03354		33.50000	0.03350	33.540	11.09	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	9.93000	0.00993		10.04000	0.01004	9.930	11.40	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	7.91000	0.00791		8.01000	0.00801	7.910	11.40	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.36481	89.20972		10.34448	89.29735		8.83	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,094.71000	2.09471	2,147.71000	2.14771	2,094.710	8.94	0.52	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,718.83000	2.71883	2,778.86000	2.77886	2,718.830	9.15	0.60	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	149.03000	0.14903	146.47000	0.14647	149.030	10.74	0.06	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	90.15000	0.09015	88.63000	0.08863	90.150	10.74	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.47392	91.01002	10.45251	91.09946		8.39	0.00	6,916,761.52	76	76.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	936.31000	0.93631	964.75000	0.96475	936.310	7.99	0.27	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,649.58000	1.64958	1,690.61000	1.69061	1,649.580	8.14	0.40	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,006.52000	1.00652	989.58000	0.98958	1,006.520	9.28	0.24	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.57798	88.91025	10.55535	89.00170		8.25	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,089.31000	1.08931	1,118.39000	1.11839	1,089.310	7.78	0.28	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,577.39000	1.57739	1,614.47000	1.61447	1,577.390	7.91	0.36	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,802.74000	1.80274	1,843.01000	1.84301	1,802.740	7.98	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,720.95000	1.72095	1,694.92000	1.69492	1,720.950	8.89	0.33	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,011.74000	1.01174	996.06000	0.99606	1,011.740	9.55	0.21	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.71697	90.68735	10.69311	90.78042		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			10.81992	86.41392	10.79567	86.53706		10.43	0.00	259,328,173.92	3,001	180,020.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	42.78000	0.04278	49.89000	0.04989	42.780	8.58	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	56.18000	0.05618	64.99000	0.06499	56.180	8.67	0.05	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	133.73000	0.13373	150.73000	0.15073	133.730	8.99	0.10	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	374.31000	0.37431	409.33000	0.40933	374.310	9.48	0.21	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	740.89000	0.74089	794.49000	0.79449	740.890	9.96	0.34	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	928.03000	0.92803	988.94000	0.98894	928.030	10.16	0.39	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,752.64000	1.75264	1,695.93000	1.69593	1,752.640	10.30	0.57	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,062.63000	1.06263	1,027.42000	1.02742	1,062.630	10.96	0.39	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	960.11000	0.96011	928.35000	0.92835	960.110	11.08	0.36	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,289.31000	3.28931	3,394.73000	3.39473	3,289.310	11.72	0.77	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	5.14000	0.00514	5.16000	0.00516	5.140	14.25	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.93879	88.11637	10.91344	88.24205		11.00	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	371.10000	0.37110	392.15000	0.39215	371.100	10.40	0.13	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,092.70000	1.09270	1,138.40000	1.13840	1,092.700	10.43	0.30	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,525.54000	5.52554	5,629.53000	5.62953	5,525.540	12.03	0.77	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.05727	85.73468	11.03075	85.86301		10.99	0.00	3,600,856.56	42	70.00	
R2032	On 01/02/2024	Bond Future			11.16900	87.53040	11.14125	87.66149		10.44	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,258.90000	1.25890	1,298.09000	1.29809	1,258.900	9.86	0.26	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,483.97000	2.48397	2,545.37000	2.54537	2,483.970	10.07	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,353.72000	1.35372	1,328.66000	1.32866	1,353.720	11.73	0.23	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.30653	85.12220	11.27751	85.25570		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			11.29900	86.06433	11.27473	86.20309		12.95	0.00	567,508,192.02	6,594	155,946.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	23.96000	0.02396	28.08000	0.02808	23.960	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	200.48000	0.20048		222.57000	0.22257	200.480	11.88	0.11	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	304.35000	0.30435		334.20000	0.33420	304.350	12.02	0.15	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	353.56000	0.35356		386.70000	0.38670	353.560	12.08	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,091.44000	1.09144		1,159.39000	1.15939	1,091.440	12.65	0.38	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,387.39000	1.38739		1,464.89000	1.46489	1,387.390	12.83	0.44	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	760.81000	0.76081		738.37000	0.73837	760.810	13.82	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	671.15000	0.67115		651.54000	0.65154	671.150	13.93	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	218.20000	0.21820		212.93000	0.21293	218.200	14.85	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	49.49000	0.04949		48.87000	0.04887	49.490	15.93	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.41905	87.75984		11.39379	87.90140		13.45	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.54162	85.02645		11.51532	85.17093		13.44	0.00	3,145,978.65	37	30.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,531.45000	1.53145		1,580.82000	1.58082	1,531.450	12.64	0.29	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,561.51000	2.56151		2,629.72000	2.62972	2,561.510	13.04	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,466.00000	1.46600		1,439.71000	1.43971	1,466.000	15.09	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.66219	86.80710		11.63477	86.95472		12.94	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,879.42000	1.87942		1,930.67000	1.93067	1,879.420	12.30	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,889.69000	2.88969		2,957.08000	2.95708	2,889.690	12.62	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,504.33000	1.50433		1,479.94000	1.47994	1,504.330	15.01	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.79527	84.03711		11.76675	84.18749		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			11.55888	81.46545		11.52958	81.63386		13.94	0.00	106,393,877.70	1,306	63,444.00
R2037	On 04/05/2023	Bond Future	10.95	Call	474.02000	0.47402		520.74000	0.52074	474.020	13.10	0.21	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	585.62000	0.58562		639.42000	0.63942	585.620	13.21	0.24	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,515.64000	2.51564		2,636.50000	2.63650	2,515.640	14.41	0.62	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	967.72000	0.96772		930.86000	0.93086	967.720	14.69	0.31	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	26.85000	0.02685		26.28000	0.02628	26.850	17.26	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.68641	78.81305		11.65595	78.98478		15.27	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	469.42000	0.46942		498.82000	0.49882	469.420	14.03	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,348.95000	1.34895		1,411.30000	1.41130	1,348.950	14.31	0.31	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.80398	80.40357		11.77234	80.57889		14.52	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.91898	77.83148		11.88608	78.01058		14.52	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.05510	79.38636		12.02094	79.56880		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			11.69250	82.81779		11.66831	82.96667		14.82	0.00	0.00	0	53,616.00
R2040	On 04/05/2023	Bond Future	10.17	Call	20.62000	0.02062		24.26000	0.02426	20.620	13.39	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	182.18000	0.18218		202.85000	0.20285	182.180	13.66	0.09	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	336.29000	0.33629		368.54000	0.36854	336.290	13.89	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	462.24000	0.46224		502.43000	0.50243	462.240	14.04	0.19	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,338.85000	1.33885		1,416.46000	1.41646	1,338.850	14.79	0.40	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,124.37000	1.12437		1,093.09000	1.09309	1,124.370	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	315.75000	0.31575		308.49000	0.30849	315.750	17.12	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	89.85000	0.08985		88.62000	0.08862	89.850	18.27	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81780	79.94153		11.79266	80.09341		16.27	0.00	17,507,195.07	219	99,565.00
R2040	On 02/11/2023	Bond Future			11.93313	81.55487		11.90704	81.70991		15.48	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.04598	78.75663		12.01888	78.91498		14.89	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.17833	80.32974		12.15021	80.49109		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			11.79541	78.91883		11.76608	79.10035		15.93	0.00	0.00	0	57,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,111.56000	2.11156		2,037.77000	2.03777	2,111.560	15.93	0.51	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,445.25000	1.44525		1,392.90000	1.39290	1,445.250	16.41	0.39	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	967.27000	0.96727		931.88000	0.93188	967.270	16.90	0.29	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.91728	76.09099		11.88681	76.27619		17.53	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,935.69000	3.93569		3,850.60000	3.85060	3,935.690	17.53	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,202.91000	3.20291		3,131.22000	3.13122	3,202.910	17.96	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.02933	77.62664		11.99774	77.81562		16.71	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.13897	74.87124		12.10617	75.06432		16.11	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.26669	76.36665		12.23267	76.56343		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			11.65116	78.23486		11.62680	78.39133		16.64	0.00	0.00	0	240,060.00
R2048	On 04/05/2023	Bond Future	10.40	Call	67.20000	0.06720		76.85000	0.07685	67.200	15.05	0.04	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	666.59000	0.66659		718.68000	0.71868	666.590	15.90	0.24	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.75824	79.77609		11.73297	79.93575		17.33	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.86632	76.94508		11.84012	77.10796		17.46	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.97210	78.55659		11.94491	78.72294		15.91	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.08644	75.68475		12.05826	75.85431		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			11.33359	66.62430		11.30933	66.74608		14.65	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	32.95000	0.03295		38.20000	0.03820	32.950	13.24	0.03	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	205.16000	0.20516		226.88000	0.22688	205.160	13.54	0.12	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,502.55000	2.50255		2,434.58000	2.43458	2,502.550	14.23	0.66	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	800.08000	0.80008		853.89000	0.85389	800.080	14.23	0.34	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,010.25000	2.01025		2,096.95000	2.09695	2,010.250	15.10	0.60	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	189.90000	0.18990		185.35000	0.18535	189.900	16.87	0.09	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.44215	67.93686		11.41700	68.06115		15.25	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	354.18000	0.35418		374.03000	0.37403	354.180	14.02	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,058.47000	1.05847		1,101.96000	1.10196	1,058.470	14.25	0.29	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.54957	66.15645		11.52351	66.28323		15.20	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.65086	67.54203		11.62383	67.67160		14.69	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.77070	65.74231		11.74270	65.87428		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	223.85157	223.85157		224.00493	224.00493			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.31603	228.31603		228.47269	228.47269			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.83214	229.83214		229.99217	229.99217			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.69497	234.69497		234.85861	234.85861			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.22919	236.22919		236.39580	236.39580			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	10.61592	82.43437		10.59151	82.54603		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.73035	84.05833		10.70479	84.17229		10.05	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.84873	82.20181		10.82195	82.31812		9.99	0.00	0.00	0	5,773.00
R213	On 01/02/2024	Bond Future	10.96457	83.92318		10.93645	84.04202		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.09782	82.04809		11.06837	82.16909		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	11.53906	63.46736		11.51469	63.59474		16.26	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.64237	64.71771		11.61715	64.84764		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.74672	62.72472		11.72063	62.85727		17.01	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.84850	64.03831		11.82146	64.17378		15.51	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.95886	62.01884		11.93091	62.15686		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 :											1,108,529,717.02	12,601	1 443 795.00
Grand Total:											1,108,529,717.02	12,601	1 443 795.00