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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2023

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	875.69500	875.69500	874.75100	874.75100					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	893.18000	893.18000	891.98300	891.98300					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.50800	911.50800	909.98000	909.98000					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	930.46100	930.46100	929.02700	929.02700					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.13100	949.13100	947.64200	947.64200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.15100	1,004.15100	1,004.06600	1,004.06600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.20100	1,024.20100	1,023.84600	1,023.84600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,045.21800	1,045.21800	1,044.50400	1,044.50400					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,066.95100	1,066.95100	1,066.36700	1,066.36700					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.36000	1,088.36000	1,087.73300	1,087.73300					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	882.61800	882.61800	883.00800	883.00800					0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	900.24100	900.24100	900.40300	900.40300					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	918.71400	918.71400	918.57000	918.57000					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	937.81700	937.81700		937.79600	937.79600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	956.63500	956.63500		956.58700	956.58700			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	12.11619	74.27398		12.10821	74.31149			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.26548	75.77505		12.26147	75.79350			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.41667	73.55273		12.41815	73.54606			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.57524	75.09854		12.57428	75.10277			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.75264	72.82340		12.75203	72.82602			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	12.48825	71.59159		12.46472	71.72063			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.62500	73.03894		12.60415	73.15121			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.76314	70.29248		12.74620	70.38198			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.90058	71.76979		12.88084	71.87226			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.05814	68.96031		13.03791	69.06318			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	869.85700	869.85700		870.23700	870.23700			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	887.22500	887.22500		887.38100	887.38100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.43100	905.43100		905.28500	905.28500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	924.25800	924.25800		924.23300	924.23300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	942.80400	942.80400		942.75200	942.75200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.06078	169.06078		169.11633	169.11633			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.74415	170.74415		170.75646	170.75646			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.28802	174.28802		174.24174	174.24174			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.17510	176.17510		176.15197	176.15197			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.74584	179.74584		179.71740	179.71740			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	121.35208	121.35208		121.48141	121.48141			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.80467	123.80467		123.90417	123.90417			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.05379	125.05379		125.11322	125.11322			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.68200	127.68200		127.76031	127.76031			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.92043	128.92043		128.99643	128.99643			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	115.78436	115.78436		115.47220	115.47220			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.12445	118.12445		117.77507	117.77507			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	119.16575	119.16575		118.76949	118.76949			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.67021	121.67021		121.28230	121.28230			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.69223	122.69223		122.29278	122.29278			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	129.19511	129.19511		129.18622	129.18622			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.85618	129.85618		129.81345	129.81345			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.55140	132.55140		132.46304	132.46304			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.33938	133.33938		133.26749	133.26749			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.04104	136.04104		135.96423	135.96423			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	113.10226	113.10226		113.00381	113.00381			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.38815	115.38815		115.25756	115.25756			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.70824	115.70824		115.53612	115.53612			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.14012	118.14012		117.98082	117.98082			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.41307	118.41307		118.24675	118.24675			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	115.37344	115.37344		115.97644	115.97644			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.53356	115.53356		116.11848	116.11848			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.93147	117.93147		118.48861	118.48861			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.18434	118.18434		118.76989	118.76989			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.57896	120.57896		121.17308	121.17308			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	326.44400	326.44400		326.47400	326.47400			0.00	19,586,640.00	6	655.00
IGOV	On 03/08/2023	Index Future	333.04200	333.04200		332.98500	332.98500			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.95400	339.95400		339.78100	339.78100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	347.09800	347.09800		346.96900	346.96900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	354.13800	354.13800		353.99600	353.99600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.54500	92.45500		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.82500	92.17500		7.84500	92.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.87000	92.13000		7.88500	92.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.02500	91.97500		8.06500	91.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.05000	91.95000		8.08500	91.91500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.11000	91.89000		8.15500	91.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.12000	91.88000		8.16000	91.84000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.12500	91.87500		8.16000	91.84000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.04500	91.95500		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.92000	92.08000		8.01500	91.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.86000	92.14000		7.95000	92.05000			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			7.78500	92.21500		7.88000	92.12000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.58367	109.84343		8.63285	109.68780		4.33	0.00	0.00	0	97,942.00
R186	On 04/05/2023	Bond Future	8.36	Call	378.96000	0.37896		337.63000	0.33763	378.960	3.96	0.34	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,090.42000	1.09042		1,204.72000	1.20472	1,090.420	3.96	0.66	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.62712	106.73175		8.69034	106.54429		4.59	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.65393	108.92257		8.73646	108.69433		4.27	0.00	35,726,602.96	328	1,380.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,327.98000	2.32798		2,185.38000	2.18538	2,327.980	4.46	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	312.68000	0.31268		347.01000	0.34701	312.680	5.12	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.67445	105.88111		8.75904	105.66416		4.07	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.73368	108.00038		8.82858	107.77661		3.65	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			335.96892	335.96892		335.86129	335.86129			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.71923	333.71923		333.52217	333.52217			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.64598	340.64598		340.32981	340.32981			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			251.79062	251.79062		251.01170	251.01170			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.07773	252.07773		251.21740	251.21740			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.30981	257.30981		256.34508	256.34508			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.79664	257.79664		256.84790	256.84790			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.02030	263.02030		262.04534	262.04534			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			10.23246	91.47057		10.24478	91.41573		8.25	0.00	27,441,171.00	300	87,595.00
R2030	On 04/05/2023	Bond Future	9.03	Call	8.59000	0.00859		15.11000	0.01511	8.590	6.59	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	153.31000	0.15331		176.52000	0.17652	153.310	7.06	0.12	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	222.87000	0.22287		245.29000	0.24529	222.870	7.20	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	335.32000	0.33532		354.73000	0.35473	335.320	7.38	0.22	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	664.10000	0.66410		673.87000	0.67387	664.100	7.78	0.36	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,668.46000	1.66846		1,649.67000	1.64967	1,668.460	8.57	0.61	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,384.94000	2.38494		2,353.38000	2.35338	2,384.940	8.99	0.73	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	142.82000	0.14282		145.97000	0.14597	142.820	10.18	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	80.41000	0.08041		81.25000	0.08125	80.410	10.62	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	33.99000	0.03399		33.54000	0.03354	33.990	11.28	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	10.30000	0.01030		9.93000	0.00993	10.300	11.61	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	8.23000	0.00823		7.91000	0.00791	8.230	11.61	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.34620	89.28994		10.36481	89.20972		8.77	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,117.93000	2.11793	2,094.71000	2.09471	2,117.930	8.89	0.53	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,749.99000	2.74999	2,718.83000	2.71883	2,749.990	9.10	0.61	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	139.22000	0.13922	149.03000	0.14903	139.220	10.69	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	83.51000	0.08351	90.15000	0.09015	83.510	10.69	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.44691	91.12288	10.47392	91.01002		8.34	0.00	2,004,703.36	22	54.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	952.92000	0.95292	936.31000	0.93631	952.920	7.95	0.27	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,676.14000	1.67614	1,649.58000	1.64958	1,676.140	8.09	0.41	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	963.92000	0.96392	1,006.52000	1.00652	963.920	9.23	0.23	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.55276	89.01218	10.57798	88.91025		8.28	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,125.75000	1.12575	1,089.31000	1.08931	1,125.750	7.82	0.28	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,620.82000	1.62082	1,577.39000	1.57739	1,620.820	7.95	0.37	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,849.07000	1.84907	1,802.74000	1.80274	1,849.070	8.01	0.40	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,691.46000	1.69146	1,720.95000	1.72095	1,691.460	8.92	0.33	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	994.10000	0.99410	1,011.74000	1.01174	994.100	9.58	0.21	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.68979	90.79337	10.71697	90.68735		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			10.80256	86.50205	10.81992	86.41392		10.28	0.00	64,876,537.50	750	179,270.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	29.18000	0.02918	42.78000	0.04278	29.180	7.99	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	40.52000	0.04052	56.18000	0.05618	40.520	8.11	0.04	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	112.15000	0.11215	133.73000	0.13373	112.150	8.53	0.09	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	354.55000	0.35455	374.31000	0.37431	354.550	9.17	0.21	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	732.73000	0.73273	740.89000	0.74089	732.730	9.74	0.34	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	926.13000	0.92613	928.03000	0.92803	926.130	9.96	0.40	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,668.34000	1.66834	1,752.64000	1.75264	1,668.340	10.13	0.56	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,005.26000	1.00526	1,062.63000	1.06263	1,005.260	10.88	0.38	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	907.30000	0.90730	960.11000	0.96011	907.300	11.02	0.35	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,345.69000	3.34569	3,289.31000	3.28931	3,345.690	11.71	0.77	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	5.08000	0.00508	5.14000	0.00514	5.080	14.45	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.91599	88.22940	10.93879	88.11637		10.91	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	371.03000	0.37103	371.10000	0.37110	371.030	10.31	0.13	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,102.72000	1.10272	1,092.70000	1.09270	1,102.720	10.34	0.31	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,590.98000	5.59098	5,525.54000	5.52554	5,590.980	11.94	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.02726	85.87992	11.05727	85.73468		10.94	0.00	1,975,238.16	23	47.00	
R2032	On 01/02/2024	Bond Future			11.14036	87.66570	11.16900	87.53040		10.34	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,266.30000	1.26630	1,258.90000	1.25890	1,266.300	9.77	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,504.49000	2.50449	2,483.97000	2.48397	2,504.490	9.97	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,295.89000	1.29589	1,353.72000	1.35372	1,295.890	11.63	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.27608	85.26229	11.30653	85.12220		10.26	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			11.31765	85.95792	11.29900	86.06433		12.85	0.00	203,376,438.72	2,366	154,906.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	19.49000	0.01949	23.96000	0.02396	19.490	11.61	0.01	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	176.49000	0.17649		200.48000	0.20048	176.490	11.77	0.10	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	272.18000	0.27218		304.35000	0.30435	272.180	11.91	0.14	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	317.93000	0.31793		353.56000	0.35356	317.930	11.96	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,023.71000	1.02371		1,091.44000	1.09144	1,023.710	12.55	0.37	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,312.11000	1.31211		1,387.39000	1.38739	1,312.110	12.73	0.43	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	765.56000	0.76556		760.81000	0.76081	765.560	13.73	0.27	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	674.51000	0.67451		671.15000	0.67115	674.510	13.84	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	216.17000	0.21617		218.20000	0.21820	216.170	14.77	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	47.83000	0.04783		49.49000	0.04949	47.830	15.85	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.43435	87.67427		11.41905	87.75984		13.43	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.55221	84.96837		11.54162	85.02645		13.51	0.00	509,810.22	6	30.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,520.60000	1.52060		1,531.45000	1.53145	1,520.600	12.69	0.29	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,546.00000	2.54600		2,561.51000	2.56151	2,546.000	13.10	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,490.04000	1.49004		1,466.00000	1.46600	1,490.040	15.17	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.67557	86.73520		11.66219	86.80710		12.89	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,814.35000	1.81435		1,879.42000	1.87942	1,814.350	12.17	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,777.11000	2.77711		2,889.69000	2.88969	2,777.110	12.38	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,442.57000	1.44257		1,504.33000	1.50433	1,442.570	14.70	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.80885	83.96563		11.79527	84.03711		12.61	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			11.57235	81.38821		11.55888	81.46545		13.83	0.00	42,484,645.62	522	63,444.00
R2037	On 04/05/2023	Bond Future	10.95	Call	437.26000	0.43726		474.02000	0.47402	437.260	12.98	0.20	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	544.10000	0.54410		585.62000	0.58562	544.100	13.09	0.23	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,439.12000	2.43912		2,515.64000	2.51564	2,439.120	14.30	0.61	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	965.48000	0.96548		967.72000	0.96772	965.480	14.58	0.31	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	25.33000	0.02533		26.85000	0.02685	25.330	17.18	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.69657	78.75589		11.68641	78.81305		15.25	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	451.60000	0.45160		469.42000	0.46942	451.600	13.99	0.13	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,316.77000	1.31677		1,348.95000	1.34895	1,316.770	14.28	0.30	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.80956	80.37271		11.80398	80.40357		14.59	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.92696	77.78813		11.91898	77.83148		14.51	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.06309	79.34377		12.05510	79.38636		13.54	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			11.72136	82.64072		11.69250	82.81779		14.71	0.00	0.00	0	53,616.00
R2040	On 04/05/2023	Bond Future	10.17	Call	16.00000	0.01600		20.62000	0.02062	16.000	13.27	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	141.30000	0.14130		182.18000	0.18218	141.300	13.25	0.08	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	272.21000	0.27221		336.29000	0.33629	272.210	13.46	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	382.93000	0.38293		462.24000	0.46224	382.930	13.60	0.17	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,186.24000	1.18624		1,338.85000	1.33885	1,186.240	14.25	0.38	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,100.95000	1.10095		1,124.37000	1.12437	1,100.950	15.26	0.33	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	294.33000	0.29433		315.75000	0.31575	294.330	16.60	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	79.07000	0.07907		89.85000	0.08985	79.070	17.76	0.03	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.84413	79.78295		11.81780	79.94153		16.26	0.00	0.00	0	99,565.00
R2040	On 02/11/2023	Bond Future			11.95574	81.42089		11.93313	81.55487		15.57	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.07153	78.60779		12.04598	78.75663		15.01	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.20458	80.17958		12.17833	80.32974		13.83	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			11.81921	78.77205		11.79541	78.91883		15.79	0.00	0.00	0	57,335.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,152.72000	2.15272		2,111.56000	2.11156	2,152.720	15.79	0.52	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,469.20000	1.46920		1,445.25000	1.44525	1,469.200	16.27	0.40	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	980.18000	0.98018		967.27000	0.96727	980.180	16.77	0.29	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.93853	75.96227		11.91728	76.09099		17.50	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,906.18000	3.90618		3,935.69000	3.93569	3,906.180	17.08	0.53	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,162.34000	3.16234		3,202.91000	3.20291	3,162.340	17.50	0.46	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.04692	77.52175		12.02933	77.62664		16.78	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.15917	74.75274		12.13897	74.87124		16.22	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.28739	76.24734		12.26669	76.36665		14.96	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			11.69044	77.98374		11.65116	78.23486		16.47	0.00	0.00	0	240,060.00
R2048	On 04/05/2023	Bond Future	10.40	Call	51.71000	0.05171		67.20000	0.06720	51.710	14.87	0.03	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	545.40000	0.54540		666.59000	0.66659	545.400	15.33	0.21	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.79564	79.54088		11.75824	79.77609		17.27	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.90082	76.73153		11.86632	76.94508		17.50	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.00979	78.32707		11.97210	78.55659		15.98	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.12525	75.45234		12.08644	75.68475		15.61	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			11.34208	66.58175		11.33359	66.62430		14.54	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	28.30000	0.02830		32.95000	0.03295	28.300	13.11	0.02	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	187.34000	0.18734		205.16000	0.20516	187.340	13.41	0.11	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,507.63000	2.50763		2,502.55000	2.50255	2,507.630	14.11	0.67	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	762.61000	0.76261		800.08000	0.80008	762.610	14.11	0.33	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,960.26000	1.96026		2,010.25000	2.01025	1,960.260	14.99	0.59	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	183.55000	0.18355		189.90000	0.18990	183.550	16.78	0.09	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.44733	67.91131		11.44215	67.93686		15.23	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	343.00000	0.34300		354.18000	0.35418	343.000	13.98	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,038.74000	1.03874		1,058.47000	1.05847	1,038.740	14.21	0.29	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.55020	66.15339		11.54957	66.15645		15.27	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.65359	67.52897		11.65086	67.54203		14.63	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.77319	65.73059		11.77070	65.74231		14.34	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	223.96669		223.96669		223.85157	223.85157			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.49321		228.49321		228.31603	228.31603			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.09037		230.09037		229.83214	229.83214			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.92615		234.92615		234.69497	234.69497			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.47241		236.47241		236.22919	236.22919			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	10.60379		82.48983		10.61592	82.43437		9.59	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.71273		84.13687		10.73035	84.05833		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.82378		82.31016		10.84873	82.20181		9.93	0.00	0.00	0	5,773.00
R213	On 01/02/2024	Bond Future	10.94125		84.02172		10.96457	83.92318		9.35	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.07289		82.15050		11.09782	82.04809		9.24	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	11.56302		63.34252		11.53906	63.46736		16.12	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.66387		64.60727		11.64237	64.71771		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.76470		62.63364		11.74672	62.72472		17.09	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.86898		63.93602		11.84850	64.03831		15.62	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.97978		61.91585		11.95886	62.01884		15.19	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 :												397,981,787.54	4,323	1 441 454.00
Grand Total:												397,981,787.54	4,323	1 441 454.00