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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2023

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
Derivatives														
AL37	On 04/05/2023	Index Future	883.63300	883.63300	887.23900	887.23900					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	900.99000	900.99000	904.69700	904.69700					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	918.66700	918.66700	922.49400	922.49400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	936.73700	936.73700	940.60200	940.60200					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.32000	954.32000	958.14000	958.14000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,016.91400	1,016.91400	1,023.26100	1,023.26100					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,036.88900	1,036.88900	1,043.39600	1,043.39600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,057.23200	1,057.23200	1,063.92100	1,063.92100					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,078.02800	1,078.02800	1,084.80500	1,084.80500					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,098.26300	1,098.26300	1,105.03100	1,105.03100					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	894.68900	894.68900	899.67100	899.67100					0.00	143,150,240.00	16	98.00
ALBI	On 03/08/2023	Index Future	912.26300	912.26300	917.37400	917.37400					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	930.16200	930.16200	935.42000	935.42000					0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	948.45800	948.45800		953.78200	953.78200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	966.26000	966.26000		971.56500	971.56500			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	12.02827	74.68872		11.93477	75.13331			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.17913	76.17376		12.08110	76.62999			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.34161	73.89181		12.23848	74.36119			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.51600	75.36010		12.40899	75.83583			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.71336	72.99266		12.60374	73.46788			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	12.44159	71.84786		12.36829	72.25352			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.58094	73.27653		12.50426	73.69317			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.72986	70.46849		12.64933	70.89740			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.88169	71.86784		12.79848	72.30248			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.05713	68.96544		12.97220	69.39904			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	882.15800	882.15800		887.14200	887.14200			0.00	0.00	0	843.00
GOVI	On 03/08/2023	GOVI	899.48500	899.48500		904.59900	904.59900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	917.13300	917.13300		922.39400	922.39400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	935.17300	935.17300		940.50000	940.50000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	952.72600	952.72600		958.03500	958.03500			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.21512	169.21512		169.23095	169.23095			0.00	0.00	0	5,364.00
I2025	On 03/08/2023	Bond Future	170.83960	170.83960		170.86161	170.86161			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.23057	174.23057		174.26196	174.26196			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.91290	175.91290		175.93793	175.93793			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.24887	179.24887		179.25215	179.25215			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	121.30270	121.30270		121.38031	121.38031			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.71458	123.71458		123.79797	123.79797			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.84418	124.84418		124.93569	124.93569			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.32690	127.32690		127.41525	127.41525			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.38607	128.38607		128.46055	128.46055			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	115.24317	115.24317		115.68758	115.68758			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.53446	117.53446		117.99177	117.99177			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	118.45155	118.45155		118.92407	118.92407			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.80721	120.80721		121.28440	121.28440			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.64908	121.64908		122.12034	122.12034			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	128.16701	128.16701		128.13793	128.13793			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	128.75773	128.75773		128.73256	128.73256			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.31331	131.31331		131.29432	131.29432			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.91910	131.91910		131.89454	131.89454			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.41937	134.41937		134.37764	134.37764			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	112.56093	112.56093		112.53521	112.53521			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.79885	114.79885		114.77675	114.77675			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.99372	114.99372		114.97724	114.97724			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.28026	117.28026		117.25876	117.25876			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.37274	117.37274		117.33687	117.33687			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	114.67365	114.67365		114.34498	114.34498			0.00	0.00	0	13,256.00
I2050	On 03/08/2023	Bond Future	114.77566	114.77566		114.44423	114.44423			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.05358	117.05358		116.72166	116.72166			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.14770	117.14770		116.80451	116.80451			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.36771	119.36771		119.00320	119.00320			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	325.35000	325.35000		325.30500	325.30500			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	331.81900	331.81900		331.78400	331.78400			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.40600	338.40600		338.38800	338.38800			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	345.13800	345.13800		345.10500	345.10500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.69000	351.69000		351.61400	351.61400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.46500	92.53500		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47000	92.53000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.63500	92.36500		7.62500	92.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.64500	92.35500		7.62500	92.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.71500	92.28500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.71000	92.29000		7.68500	92.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.72000	92.28000		7.68000	92.32000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.51500	92.48500		7.45000	92.55000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.44500	92.55500		7.38500	92.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.25000	92.75000		7.17500	92.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.26000	92.74000		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			7.23500	92.76500		7.15000	92.85000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.37914	110.49377		8.30075	110.74435		4.24	0.00	0.00	0	95,557.00
R186	On 04/05/2023	Bond Future	8.36	Call	871.36000	0.87136		1,038.83000	1.03883	871.360	4.29	0.49	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	932.48000	0.93248		849.37000	0.84937	932.480	4.29	0.51	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.41634	107.35981		8.32966	107.61944		4.18	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.45858	109.46531		8.36165	109.73592		3.89	0.00	0.00	0	1,266.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,726.58000	2.72658		2,942.64000	2.94264	2,726.580	4.33	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	251.39000	0.25139		214.18000	0.21418	251.390	4.87	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.50676	106.31287		8.40169	106.58455		3.72	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.60717	108.29963		8.49637	108.56262		3.33	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			335.72069	335.72069		335.57590	335.57590			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.32918	333.32918		333.19346	333.19346			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.94472	339.94472		339.82397	339.82397			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			250.95069	250.95069		250.78497	250.78497			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			251.12473	251.12473		250.96443	250.96443			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			256.10889	256.10889		255.95869	255.95869			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.26486	256.26486		256.10087	256.10087			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.12198	261.12198		260.92246	260.92246			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			9.94611	92.75718		9.81026	93.37572		9.27	0.00	19,757,279.34	213	81,965.00
R2030	On 04/05/2023	Bond Future	9.03	Call	288.04000	0.28804		446.78000	0.44678	288.040	8.81	0.15	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	921.56000	0.92156		1,234.45000	1.23445	921.560	9.13	0.35	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,080.50000	1.08050		1,418.19000	1.41819	1,080.500	9.20	0.39	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,296.72000	1.29672		1,663.88000	1.66388	1,296.720	9.30	0.44	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,802.34000	1.80234		2,222.07000	2.22207	1,802.340	9.52	0.53	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,998.52000	2.99852		3,496.17000	3.49617	2,998.520	9.97	0.69	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,754.99000	3.75499		4,282.88000	4.28288	3,754.990	10.23	0.77	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	220.61000	0.22061		184.81000	0.18481	220.610	11.00	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	141.33000	0.14133		111.23000	0.11123	141.330	11.32	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	61.34000	0.06134		43.84000	0.04384	61.340	11.46	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	20.59000	0.02059		14.04000	0.01404	20.590	11.46	0.01	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	17.25000	0.01725	0.01725	11.68000	0.01168	17.250	11.46	0.01	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.05153	90.57222	90.57222	9.90777	91.20621		9.31	0.00	0.00	0	7,495.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,214.08000	3.21408	3.21408	3,633.13000	3.63313	3,214.080	9.63	0.61	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,926.40000	3.92640	3.92640	4,385.00000	4.38500	3,926.400	9.85	0.68	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	159.66000	0.15966	0.15966	119.43000	0.11943	159.660	11.11	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	101.88000	0.10188	0.10188	74.37000	0.07437	101.880	11.11	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.15634	92.34835	92.34835	10.00387	92.99984		8.64	0.00	0.00	0	149.00	
R2030	On 01/02/2024	Bond Future			10.27162	90.15844	90.15844	10.11162	90.81903		8.46	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future			10.42292	91.84280	91.84280	10.25675	92.50405		7.84	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/05/2023	Bond Future			10.58765	87.60300	87.60300	10.47813	88.17122		11.97	0.00	22,864,383.00	261	169,785.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	494.27000	0.49427	0.49427	711.86000	0.71186	494.270	11.13	0.20	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	551.93000	0.55193	0.55193	783.63000	0.78363	551.930	11.18	0.21	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	799.63000	0.79963	0.79963	1,082.46000	1.08246	799.630	11.36	0.28	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	1,305.24000	1.30524	1.30524	1,657.14000	1.65714	1,305.240	11.70	0.39	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,859.46000	1.85946	1.85946	2,261.37000	2.26137	1,859.460	12.01	0.49	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,106.05000	2.10605	2.10605	2,524.63000	2.52463	2,106.050	12.14	0.52	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,781.63000	1.78163	1.78163	1,643.84000	1.64384	1,781.630	12.24	0.45	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,207.73000	1.20773	1.20773	1,113.67000	1.11367	1,207.730	12.70	0.33	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,117.41000	1.11741	1.11741	1,030.12000	1.03012	1,117.410	12.79	0.31	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,660.47000	4.66047	4.66047	5,169.72000	5.16972	4,660.470	13.24	0.78	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	20.48000	0.02048	0.02048	16.08000	0.01608	20.480	14.82	0.01	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.69726	89.32384	89.32384	10.58228	89.90654		11.88	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	848.61000	0.84861	0.84861	1,103.34000	1.10334	848.610	11.24	0.22	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,004.51000	2.00451	2.00451	2,418.86000	2.41886	2,004.510	11.70	0.41	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,892.84000	6.89284	6.89284	7,476.98000	7.47698	6,892.840	13.41	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.81492	86.91688	86.91688	10.69379	87.51583		11.54	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.93905	88.62472	88.62472	10.81310	89.23192		10.50	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future			11.09016	86.12425	86.12425	10.96062	86.73157		10.31	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future			11.08296	87.31093	87.31093	10.97871	87.92178		14.23	0.00	56,752,104.50	650	158,784.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	228.83000	0.22883	0.22883	339.72000	0.33972	228.830	12.99	0.09	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	821.46000	0.82146	0.82146	1,098.65000	1.09865	821.460	13.44	0.25	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,047.91000	1.04791	1.04791	1,367.28000	1.36728	1,047.910	13.60	0.30	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,145.88000	1.14588	1.14588	1,480.32000	1.48032	1,145.880	13.66	0.32	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,283.07000	2.28307	2.28307	2,738.04000	2.73804	2,283.070	14.30	0.50	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,659.17000	2.65917	2.65917	3,140.81000	3.14081	2,659.170	14.48	0.55	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	986.40000	0.98640	0.98640	947.13000	0.94713	986.400	15.45	0.25	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	900.29000	0.90029	0.90029	866.54000	0.86654	900.290	15.55	0.23	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	404.74000	0.40474	0.40474	400.34000	0.40034	404.740	16.42	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	136.25000	0.13625	0.13625	127.00000	0.12700	136.250	17.20	0.04	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			11.19523	89.02596		11.08629	89.65196		14.35	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future			11.31747	86.26920		11.20329	86.91225		14.14	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.44900	87.96458		11.33067	88.61679		13.81	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			11.59395	85.10688		11.47275	85.76026		13.12	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			11.34867	82.68539		11.25461	83.24020		15.45	0.00	29,353,313.45	355	57,527.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,381.76000	1.38176	1,723.88000	1.72388	1,381.760		14.98	0.36	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,569.33000	1.56933	1,932.09000	1.93209	1,569.330		15.10	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,956.79000	3.95679	4,457.75000	4.45775	3,956.790		16.33	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,219.03000	1.21903	1,182.06000	1.18206	1,219.030		16.60	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	93.01000	0.09301	88.80000	0.08880	93.010		18.69	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.46878	80.05218	11.37056	80.62079			16.41	0.00	105,108,512.34	1,313	72,404.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,041.82000	1.04182	1,239.04000	1.23904	1,041.820		15.32	0.22	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,386.54000	2.38654	2,695.15000	2.69515	2,386.540		16.07	0.40	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.58623	81.62186	11.48352	82.20614			15.39	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.71160	78.97051	11.60543	79.56306			15.86	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.85861	80.44440	11.75010	81.03771			14.34	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			11.51282	83.93405	11.42383	84.49589			16.54	0.00	0.00	0	51,599.00
R2040	On 04/05/2023	Bond Future	10.17	Call	213.70000	0.21370	302.15000	0.30215	213.700		15.09	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	745.65000	0.74565	988.02000	0.98802	745.650		15.39	0.22	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,072.09000	1.07209	1,373.61000	1.37361	1,072.090		15.62	0.29	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,299.30000	1.29930	1,634.85000	1.63485	1,299.300		15.77	0.33	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,536.22000	2.53622	2,984.41000	2.98441	2,536.220		16.51	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,412.28000	1.41228	1,382.29000	1.38229	1,412.280		17.52	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	566.94000	0.56694	573.33000	0.57333	566.940		18.79	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	238.69000	0.23869	233.21000	0.23321	238.690		19.93	0.07	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.63197	81.07495	11.53910	81.65083			17.63	0.00	0.00	0	91,614.00
R2040	On 02/11/2023	Bond Future			11.74811	82.66465	11.65107	83.25640			16.55	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.87175	79.78343	11.77153	80.38352			17.12	0.00	0.00	0	3.00
R2040	On 02/05/2024	Bond Future			12.01536	81.27210	11.91302	81.87292			15.50	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			11.56317	80.37607	11.48954	80.84773			17.68	0.00	0.00	0	55,682.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,206.12000	2.20612	2,178.48000	2.17848	2,206.120		18.15	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,652.96000	1.65296	1,649.95000	1.64995	1,652.960		18.63	0.33	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,228.60000	1.22860	1,241.75000	1.24175	1,228.600		19.10	0.26	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.67698	77.57228	11.60015	78.05606			18.88	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,883.21000	3.88321	3,761.94000	3.76194	3,883.210		19.29	0.46	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,241.06000	3.24106	3,142.58000	3.14258	3,241.060		19.72	0.40	0.00	0	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			11.78758	79.09323		11.70727	79.59096		17.75	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.90499	76.26698		11.82218	76.77135		18.38	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.04076	77.68990		11.95646	78.19371		16.66	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			11.43536	79.64069		11.36158	80.13172		18.39	0.00	0.00	0	235,200.00
R2048	On 04/05/2023	Bond Future	10.40	Call	465.02000	0.46502		604.59000	0.60459	465.020	17.00	0.15	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	1,790.55000	1.79055		2,085.36000	2.08536	1,790.550	18.11	0.39	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.54109	81.16744		11.46418	81.67096		18.61	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.64521	78.33931		11.56487	78.85711		18.47	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.75301	79.91567		11.67022	80.44053		17.36	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.87845	76.95241		11.79415	77.47704		16.92	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			11.11541	67.73093		11.02132	68.21615		16.15	0.00	0.00	0	19,569.00
R209	On 04/05/2023	Bond Future	10.00	Call	266.54000	0.26654		366.27000	0.36627	266.540	14.75	0.12	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	798.78000	0.79878		996.75000	0.99675	798.780	15.36	0.27	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,401.00000	2.40100		2,217.62000	2.21762	2,401.000	16.15	0.53	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	1,805.16000	1.80516		2,107.00000	2.10700	1,805.160	16.15	0.47	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,263.94000	3.26394		3,645.33000	3.64533	3,263.940	17.02	0.65	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	356.07000	0.35607		331.28000	0.33128	356.070	18.72	0.12	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.21698	69.06136		11.11906	69.55870		16.32	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	810.02000	0.81002		971.83000	0.97183	810.020	15.19	0.21	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,926.74000	1.92674		2,189.67000	2.18967	1,926.740	15.92	0.39	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.32400	67.26524		11.22182	67.77606		16.03	0.00	50,314,399.52	748	4,748.00
R209	On 01/02/2024	Bond Future			11.43496	68.58692		11.32962	69.10510		15.70	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.56514	66.71984		11.45767	67.23895		14.88	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			224.09197	224.09197		224.15249	224.15249			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future			228.54757	228.54757		228.61732	228.61732			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			229.92532	229.92532		230.00842	230.00842			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.49742	234.49742		234.57304	234.57304			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			235.71431	235.71431		235.76289	235.76289			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			10.35546	83.63589		10.23559	84.19644		11.01	0.00	0.00	0	34,144.00

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	10.45896	85.27872		10.33295	85.85326		10.79	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.57516	83.39989		10.44220	83.99025		10.43	0.00	6,755,391.09	81	1,469.00
R213	On 01/02/2024	Bond Future	10.70254	85.03912		10.56381	85.63778		9.70	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.84863	83.07908		10.70561	83.67824		9.50	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	11.38098	64.30091		11.30740	64.69481		18.13	0.00	0.00	0	22,902.00
R214	On 03/08/2023	Bond Future	11.47958	65.56393		11.40307	65.96786		18.36	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.58528	63.55203		11.50547	63.96738		18.16	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.69747	64.80094		11.61531	65.22197		17.83	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.81885	62.71507		11.73542	63.13579		17.02	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 :											434,055,623.24	3,637	1 380 520.00
Grand Total:											434,055,623.24	3,637	1 380 520.00