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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2023

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	876.84200	876.84200		877.01400	877.01400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.11800	894.11800		894.29400	894.29400				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.15900	912.15900		912.34000	912.34000				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	931.25400	931.25400		931.43900	931.43900				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.90900	949.90900		950.09700	950.09700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,006.47500	1,006.47500		1,010.43400	1,010.43400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,026.30600	1,026.30600		1,030.34400	1,030.34400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,047.01400	1,047.01400		1,051.13500	1,051.13500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,068.93200	1,068.93200		1,073.14000	1,073.14000				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,090.34500	1,090.34500		1,094.63500	1,094.63500				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.66200	884.66200		889.86000	889.86000				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	902.09200	902.09200		907.39400	907.39400				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	920.29400	920.29400		925.70400	925.70400				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future			939.55900	939.55900		945.08300	945.08300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			958.38100	958.38100		964.01300	964.01300			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			12.09475	74.37482		11.98353	74.90100			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.24736	75.85847		12.13144	76.39523			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.40341	73.61247		12.28252	74.16025			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.55882	75.17091		12.43263	75.73037			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.73605	72.89482		12.60430	73.46544			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			12.45594	71.76888		12.30874	72.58588			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.59496	73.20078		12.44204	74.03422			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.73661	70.43273		12.57758	71.28319			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.87081	71.92442		12.70559	72.79297			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			13.02760	69.11570		12.85561	70.00163			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			871.90500	871.90500		876.99000	876.99000			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI			889.08400	889.08400		894.27000	894.27000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			907.02400	907.02400		912.31500	912.31500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			926.01100	926.01100		931.41400	931.41400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			944.56200	944.56200		950.07000	950.07000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.20663	169.20663		169.20603	169.20603			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			170.84922	170.84922		170.84882	170.84882			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.33677	174.33677		174.33646	174.33646			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.24943	176.24943		176.24933	176.24933			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			179.81518	179.81518		179.81464	179.81464			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			121.33319	121.33319		121.39844	121.39844			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			123.75363	123.75363		123.82029	123.82029			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			124.95972	124.95972		125.02781	125.02781			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			127.60415	127.60415		127.67381	127.67381			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			128.83548	128.83548		128.90631	128.90631			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			115.86288	115.86288		115.65527	115.65527			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			118.17410	118.17410		117.96246	117.96246			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	119.17680	119.17680		118.96090	118.96090			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.69870	121.69870		121.47842	121.47842			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.71621	122.71621		122.49120	122.49120			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	128.85764	128.85764		129.00717	129.00717			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.47883	129.47883		129.63149	129.63149			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.12190	132.12190		132.27784	132.27784			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.91925	132.91925		133.07869	133.07869			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.60764	135.60764		135.76987	135.76987			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	113.16756	113.16756		113.16324	113.16324			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.42521	115.42521		115.42087	115.42087			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.70709	115.70709		115.70273	115.70273			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.15593	118.15593		118.15170	118.15170			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.42376	118.42376		118.41921	118.41921			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	115.44939	115.44939		115.34321	115.34321			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.58131	115.58131		115.47334	115.47334			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.94070	117.94070		117.83058	117.83058			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.21053	118.21053		118.09808	118.09808			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.60126	120.60126		120.48624	120.48624			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
I GOV	On 04/05/2023	Index Future	326.41800	326.41800		326.35400	326.35400			0.00	0.00	0	655.00
I GOV	On 03/08/2023	Index Future	332.92800	332.92800		332.86400	332.86400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	339.72400	339.72400		339.65800	339.65800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	346.91200	346.91200		346.84400	346.84400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	353.93600	353.93600		353.86600	353.86600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47500	92.52500		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.74500	92.25500		7.76500	92.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.77000	92.23000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.89500	92.10500		7.93500	92.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.91000	92.09000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.98000	92.02000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.99000	92.01000		8.04000	91.96000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.97500	92.02500		8.04500	91.95500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.89500	92.10500		7.99500	92.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.78000	92.22000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.71000	92.29000		7.84000	92.16000			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			7.63500	92.36500		7.78500	92.21500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.55695	109.92811		8.56826	109.89226		4.27	0.00	78,488,670.54	714	96,442.00
R186	On 04/05/2023	Bond Future	8.36	Call	429.51000	0.42951		422.22000	0.42222	429.510	3.99	0.36	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,056.29000	1.05629		1,084.85000	1.08485	1,056.290	3.99	0.64	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.60753	106.78993		8.61979	106.75352		4.56	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.64577	108.94517		8.65915	108.90811		4.27	0.00	39,220,261.20	360	1,521.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,350.43000	2.35043		2,329.65000	2.32965	2,350.430	4.46	0.65	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	315.79000	0.31579		322.92000	0.32292	315.790	5.12	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.65898	105.92085		8.67366	105.88314		4.05	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.71800	108.03741		8.73440	107.99868		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			335.88817	335.88817		335.97071	335.97071			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.55093	333.55093		333.63551	333.63551			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.35986	340.35986		340.44636	340.44636			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			251.73752	251.73752		251.72829	251.72829			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.95877	251.95877		251.94984	251.94984			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.10211	257.10211		257.09303	257.09303			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.62132	257.62132		257.61246	257.61246			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.83204	262.83204		262.82237	262.82237			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			10.19338	91.64480		10.17404	91.73118		8.32	0.00	5,865,267.20	64	85,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	21.73000	0.02173		25.07000	0.02507	21.730	7.11	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	220.62000	0.22062		240.39000	0.24039	220.620	7.39	0.16	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	300.66000	0.30066		325.07000	0.32507	300.660	7.49	0.20	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	425.43000	0.42543		456.01000	0.45601	425.430	7.61	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	778.23000	0.77823		821.93000	0.82193	778.230	7.93	0.39	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,812.37000	1.81237		1,877.54000	1.87754	1,812.370	8.60	0.63	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,539.08000	2.53908		2,612.24000	2.61224	2,539.080	8.98	0.74	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	136.63000	0.13663		134.43000	0.13443	136.630	10.06	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	76.74000	0.07674		75.90000	0.07590	76.740	10.47	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	32.22000	0.03222		32.16000	0.03216	32.220	11.09	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	9.73000	0.00973		9.82000	0.00982	9.730	11.40	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	7.77000	0.00777		7.86000	0.00786	7.770	11.40	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.31057	89.44376		10.29017	89.53199		8.83	0.00	44,721,880.00	500	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,232.97000	2.23297	2,287.83000	2.28783	2,232.970	8.94	0.54	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,875.79000	2.87579	2,937.54000	2.93754	2,875.790	9.15	0.62	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	140.83000	0.14083	138.40000	0.13840	140.830	10.74	0.05	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	85.10000	0.08510	83.66000	0.08366	85.100	10.74	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.41677	91.24902	10.39529	91.33905		8.39	0.00	1,368,735.30	15	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,010.70000	1.01070	1,040.71000	1.04071	1,010.700	7.99	0.28	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,757.16000	1.75716	1,799.90000	1.79990	1,757.160	8.14	0.42	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	958.95000	0.95895	942.65000	0.94265	958.950	9.28	0.23	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.51756	89.15469	10.49485	89.24679		8.25	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,165.82000	1.16582	1,196.38000	1.19638	1,165.820	7.78	0.29	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,675.03000	1.67503	1,713.70000	1.71370	1,675.030	7.91	0.38	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,908.85000	1.90885	1,950.73000	1.95073	1,908.850	7.98	0.41	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,649.41000	1.64941	1,624.14000	1.62414	1,649.410	8.89	0.32	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	968.02000	0.96802	952.86000	0.95286	968.020	9.55	0.20	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.65333	90.93584	10.62939	91.02954		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			10.76391	86.69869	10.72929	86.87532		10.43	0.00	133,429,283.91	1,539	183,013.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	59.71000	0.05971	71.80000	0.07180	59.710	8.58	0.05	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	77.07000	0.07707	91.80000	0.09180	77.070	8.67	0.06	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	173.59000	0.17359	200.72000	0.20072	173.590	8.99	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	455.41000	0.45541	508.46000	0.50846	455.410	9.48	0.24	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	864.22000	0.86422	943.00000	0.94300	864.220	9.96	0.37	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,067.95000	1.06795	1,156.70000	1.15670	1,067.950	10.16	0.43	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,620.34000	1.62034	1,539.98000	1.53998	1,620.340	10.30	0.53	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	979.22000	0.97922	927.94000	0.92794	979.220	10.96	0.37	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	884.59000	0.88459	838.00000	0.83800	884.590	11.08	0.34	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,530.87000	3.53087	3,680.15000	3.68015	3,530.870	11.72	0.78	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	5.04000	0.00504	4.89000	0.00489	5.040	14.25	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.88020	88.40723	10.84402	88.58749		11.00	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	419.65000	0.41965	450.77000	0.45077	419.650	10.40	0.14	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,197.92000	1.19792	1,264.33000	1.26433	1,197.920	10.43	0.32	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,764.87000	5.76487	5,913.04000	5.91304	5,764.870	12.03	0.78	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.99598	86.03164	10.95815	86.21562		10.99	0.00	2,408,885.92	28	28.00	
R2032	On 01/02/2024	Bond Future			11.10481	87.83404	11.06524	88.02192		10.44	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,349.55000	1.34955	1,406.72000	1.40672	1,349.550	9.86	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,625.87000	2.62587	2,714.71000	2.71471	2,625.870	10.07	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,294.96000	1.29496	1,258.79000	1.25879	1,294.960	11.73	0.22	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.23948	85.43108	11.19808	85.62253		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			11.28385	86.15091	11.17747	86.76241		12.95	0.00	0.00	0	158,829.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	28.71000	0.02871	45.56000	0.04556	28.710	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	223.43000	0.22343		311.05000	0.31105	223.430	11.88	0.11	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	334.58000	0.33458		452.44000	0.45244	334.580	12.02	0.16	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	386.79000	0.38679		517.55000	0.51755	386.790	12.08	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,153.47000	1.15347		1,422.43000	1.42243	1,153.470	12.65	0.39	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,456.35000	1.45635		1,764.34000	1.76434	1,456.350	12.83	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	765.03000	0.76503		630.87000	0.63087	765.030	13.82	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	676.33000	0.67633		555.76000	0.55576	676.330	13.93	0.24	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	224.86000	0.22486		180.36000	0.18036	224.860	14.85	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	52.84000	0.05284		41.64000	0.04164	52.840	15.93	0.03	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.40322	87.84852		11.29254	88.47221		13.45	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.52511	85.11711		11.40993	85.75345		13.44	0.00	2,553,513.30	30	71.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,570.99000	1.57099		1,776.23000	1.77623	1,570.990	12.64	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,614.28000	2.61428		2,899.33000	2.89933	2,614.280	13.04	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,458.44000	1.45844		1,325.79000	1.32579	1,458.440	15.09	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.64490	86.90014		11.52490	87.54992		12.94	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,919.07000	1.91907		2,134.47000	2.13447	1,919.070	12.30	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,940.49000	2.94049		3,224.81000	3.22481	2,940.490	12.62	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,496.13000	1.49613		1,375.29000	1.37529	1,496.130	15.01	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.77741	84.13124		11.65250	84.79378		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			11.54921	81.52098		11.42756	82.22435		13.94	0.00	22,010,664.60	270	63,444.00
R2037	On 04/05/2023	Bond Future	10.95	Call	507.06000	0.50706		687.62000	0.68762	507.060	13.10	0.21	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	622.75000	0.62275		830.34000	0.83034	622.750	13.21	0.25	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,581.09000	2.58109		3,052.80000	3.05280	2,581.090	14.41	0.62	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	979.77000	0.97977		793.04000	0.79304	979.770	14.69	0.31	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	29.57000	0.02957		22.18000	0.02218	29.570	17.26	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.67629	78.87005		11.54984	79.58733		15.27	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	487.87000	0.48787		603.07000	0.60307	487.870	14.03	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,383.78000	1.38378		1,629.73000	1.62973	1,383.780	14.31	0.31	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.79343	80.46196		11.66218	81.19380		14.52	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.90794	77.89152		11.77155	78.63876		14.52	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.04377	79.44680		11.90202	80.20885		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			11.69299	82.81477		11.52525	83.85606		14.82	0.00	54,326,489.12	656	51,616.00
R2040	On 04/05/2023	Bond Future	10.17	Call	23.40000	0.02340		47.15000	0.04715	23.400	13.39	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	194.89000	0.19489		324.16000	0.32416	194.890	13.66	0.09	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	354.45000	0.35445		554.53000	0.55453	354.450	13.89	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	483.64000	0.48364		732.38000	0.73238	483.640	14.04	0.19	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,370.52000	1.37052		1,852.79000	1.85279	1,370.520	14.79	0.41	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,158.08000	1.15808		868.41000	0.86841	1,158.080	15.82	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	335.25000	0.33525		238.04000	0.23804	335.250	17.12	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	98.68000	0.09868		67.75000	0.06775	98.680	18.27	0.04	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81824	79.93888		11.64400	81.00082		16.27	0.00	11,591,137.60	145	99,346.00
R2040	On 02/11/2023	Bond Future			11.93355	81.55237		11.75287	82.63579		15.48	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.04635	78.75447		11.85878	79.86070		14.89	0.00	0.00	0	6.00
R2040	On 02/05/2024	Bond Future			12.17885	80.32676		11.98409	81.45493		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			11.78551	78.98002		11.60754	80.09410		15.93	0.00	19,745,005.00	250	54,835.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,115.29000	2.11529		1,618.89000	1.61889	2,115.290	15.93	0.50	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,455.91000	1.45591		1,085.61000	1.08561	1,455.910	16.41	0.39	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	981.23000	0.98123		714.70000	0.71470	981.230	16.90	0.29	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.90693	76.15381		11.72219	77.28993		17.53	0.00	0.00	0	21,473.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,925.63000	3.92563		3,373.67000	3.37367	3,925.630	17.53	0.52	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,197.76000	3.19776		2,725.21000	2.72521	3,197.760	17.96	0.45	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.01857	77.69092		11.82714	78.85000		16.71	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.12773	74.93731		11.92916	76.12080		16.11	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.25515	76.43330		12.04911	77.64030		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			11.63037	78.36836		11.47292	79.39278		16.64	0.00	121,549,326.36	1,551	236,060.00
R2048	On 04/05/2023	Bond Future	10.40	Call	79.53000	0.07953		139.70000	0.13970	79.530	15.05	0.04	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	726.62000	0.72662		1,035.67000	1.03567	726.620	15.90	0.25	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.73663	79.91259		11.57344	80.95735		17.33	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.84389	77.08448		11.67476	78.15038		17.46	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.94876	78.69935		11.77336	79.78762		15.91	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			12.06235	75.82966		11.88052	76.93961		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			11.31832	66.70091		11.20700	67.26324		14.65	0.00	0.00	0	19,542.00
R209	On 04/05/2023	Bond Future	10.00	Call	38.91000	0.03891		61.35000	0.06135	38.910	13.24	0.03	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	227.61000	0.22761		317.91000	0.31791	227.610	13.54	0.13	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,476.16000	2.47616		2,136.70000	2.13670	2,476.160	14.23	0.65	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	850.30000	0.85030		1,073.17000	1.07317	850.300	14.23	0.35	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,083.08000	2.08308		2,448.99000	2.44899	2,083.080	15.10	0.60	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	195.69000	0.19569		155.20000	0.15520	195.690	16.87	0.09	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.42626	68.01535		11.31095	68.58885		15.25	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	372.46000	0.37246		456.10000	0.45610	372.460	14.02	0.13	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,095.63000	1.09563		1,281.19000	1.28119	1,095.630	14.25	0.29	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.53307	66.23668		11.41359	66.82177		15.20	0.00	0.00	0	741.00
R209	On 01/02/2024	Bond Future			11.63368	67.62434		11.50988	68.22174		14.69	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.75302	65.82560		11.62464	66.43483		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	223.68026	223.68026		223.51961	223.51961			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.14236	228.14236		227.97882	227.97882			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.65502	229.65502		229.48819	229.48819			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.51517	234.51517		234.34513	234.34513			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	236.04266	236.04266		235.86864	235.86864			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	10.56448	82.66990		10.52971	82.82959		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.67644	84.29893		10.64004	84.46188		10.05	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.79222	82.44748		10.75409	82.61378		9.99	0.00	0.00	0	5,775.00
R213	On 01/02/2024	Bond Future	10.90519	84.17439		10.86516	84.34429		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.03570	82.30358		10.99376	82.47664		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	11.52837	63.52319		11.38130	64.29920		16.26	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.63126	64.77489		11.47913	65.56630		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.73519	62.78324		11.57783	63.59062		17.01	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.83650	64.09837		11.67360	64.92281		15.51	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.94656	62.07952		11.77805	62.92027		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 :											537,279,120.05	6,122	1 437 212.00
Grand Total:											537,279,120.05	6,122	1 437 212.00