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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2023

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	882.52900	882.52900	882.04500	882.04500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	900.80200	900.80200	900.31100	900.31100				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	919.90500	919.90500	919.40500	919.40500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	939.53600	939.53600	939.02500	939.02500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	959.36000	959.36000	958.83600	958.83600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,012.30400	1,012.30400	1,010.90200	1,010.90200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,033.26300	1,033.26300	1,031.83600	1,031.83600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,055.17600	1,055.17600	1,053.72000	1,053.72000				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,077.69300	1,077.69300	1,076.20500	1,076.20500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,100.43200	1,100.43200	1,098.91100	1,098.91100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	884.42000	884.42000	883.68500	883.68500				0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	902.73200	902.73200	901.98400	901.98400				0.00	0.00	0	17.00
ALBI	On 02/11/2023	Index Future	921.87600	921.87600	921.11400	921.11400				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future			941.54900	941.54900		940.77000	940.77000			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			961.41600	961.41600		960.61800	960.61800			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			12.08902	74.40180		12.10380	74.33223			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.22521	75.96062		12.24042	75.89045			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.36347	73.79283		12.37929	73.72132			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.51065	75.38379		12.52720	75.31055			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.66741	73.19135		12.68481	73.11603			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			12.54733	71.26927		12.55785	71.21213			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.67659	72.76240		12.68732	72.70511			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.80736	70.05974		12.81848	70.00142			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.93921	71.56998		12.95081	71.51016			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			13.08356	68.83142		13.09576	68.76970			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			871.93400	871.93400		871.18200	871.18200			0.00	0.00	0	410.00
GOVI	On 03/08/2023	GOVI			889.98700	889.98700		889.22300	889.22300			0.00	0.00	0	430.00
GOVI	On 02/11/2023	GOVI			908.86100	908.86100		908.08200	908.08200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			928.25600	928.25600		927.46000	927.46000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			947.84200	947.84200		947.02700	947.02700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			168.65070	168.65070		168.70025	168.70025			0.00	0.00	0	5,357.00
I2025	On 03/08/2023	Bond Future			170.44201	170.44201		170.49464	170.49464			0.00	0.00	0	5,108.00
I2025	On 02/11/2023	Bond Future			174.09710	174.09710		174.15119	174.15119			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.06357	176.06357		176.11849	176.11849			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			179.81509	179.81509		179.87001	179.87001			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			122.17468	122.17468		122.09130	122.09130			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			124.73434	124.73434		124.65069	124.65069			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future			126.08264	126.08264		125.99747	125.99747			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			128.80156	128.80156		128.71424	128.71424			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			130.18497	130.18497		130.09504	130.09504			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			116.35229	116.35229		116.09346	116.09346			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			118.78994	118.78994		118.52717	118.52717			0.00	0.00	0	6,434.00

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I2033	On 02/11/2023	Bond Future	119.91966	119.91966		119.65155	119.65155			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.50578	122.50578		122.23154	122.23154			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.66011	123.66011		123.37935	123.37935			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	129.28552	129.28552		130.02793	130.02793			0.00	0.00	0	3,758.00
I2038	On 03/08/2023	Bond Future	130.03427	130.03427		130.79377	130.79377			0.00	0.00	0	1,273.00
I2038	On 02/11/2023	Bond Future	132.82283	132.82283		133.59885	133.59885			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.67565	133.67565		134.46826	134.46826			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.52342	136.52342		137.33199	137.33199			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	113.61073	113.61073		113.83464	113.83464			0.00	0.00	0	12,310.00
I2046	On 03/08/2023	Bond Future	115.99095	115.99095		116.22091	116.22091			0.00	0.00	0	5,907.00
I2046	On 02/11/2023	Bond Future	116.39381	116.39381		116.62912	116.62912			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.90374	118.90374		119.14380	119.14380			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.29779	119.29779		119.54239	119.54239			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	116.06223	116.06223		116.41140	116.41140			0.00	0.00	0	9,844.00
I2050	On 03/08/2023	Bond Future	116.31104	116.31104		116.66911	116.66911			0.00	0.00	0	7,214.00
I2050	On 02/11/2023	Bond Future	118.80541	118.80541		119.17123	119.17123			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.12754	119.12754		119.50123	119.50123			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.66530	121.66530		122.04599	122.04599			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	327.61500	327.61500		327.99300	327.99300			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	334.47900	334.47900		334.86600	334.86600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.65100	341.65100		342.04700	342.04700			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	349.01900	349.01900		349.42400	349.42400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	356.45900	356.45900		356.87100	356.87100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.97000	92.03000		7.97500	92.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.03000	91.97000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.24000	91.76000		8.23500	91.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.27000	91.73000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.34500	91.65500		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.36000	91.64000		8.34500	91.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.26000	91.74000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.09000	91.91000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.84500	92.15500		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.75500	92.24500		7.70500	92.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.69500	92.30500		7.65000	92.35000			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
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.70000	92.30000		7.68000	92.32000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.50349	110.09779		8.50982	110.07768		5.17	0.00	2,460,465,410.92	22,348	53,339.00
R186	On 04/05/2023	Bond Future	8.36	Call	336.10000	0.33610		340.01000	0.34001	336.100	4.94	0.37	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	793.20000	0.79320		817.22000	0.81722	793.200	4.94	0.63	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.51334	107.07020		8.51978	107.05101		4.96	0.00	2,469,788,303.40	23,067	66,087.00
R186	On 02/11/2023	Bond Future			8.50316	109.34114		8.51011	109.32180		4.54	0.00	48,766,148.44	446	1,555.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,652.54000	2.65254		2,643.03000	2.64303	2,652.540	4.97	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	260.73000	0.26073		265.16000	0.26516	260.730	5.52	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.48622	106.36591		8.49397	106.34589		4.29	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.47787	108.60661		8.48677	108.58544		3.80	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			335.93746	335.93746		336.10278	336.10278			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.89099	333.89099		334.06378	334.06378			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.05127	341.05127		341.22839	341.22839			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			252.69318	252.69318		252.78922	252.78922			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			253.16205	253.16205		253.26310	253.26310			0.00	0.00	0	4,965.00
R202	On 02/11/2023	Bond Future			258.59110	258.59110		258.69458	258.69458			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.21730	259.21730		259.32267	259.32267			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.73971	264.73971		264.84562	264.84562			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			9.91215	92.91131		9.93548	92.80539		8.82	0.00	1,684,853,695.54	18,134	32,545.00
R2030	On 04/05/2023	Bond Future	9.03	Call	1.16000	0.00116		1.15000	0.00115	1.160	6.34	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	230.93000	0.23093		220.95000	0.22095	230.930	8.32	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	352.68000	0.35268		337.55000	0.33755	352.680	8.58	0.29	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	546.57000	0.54657		523.75000	0.52375	546.570	8.90	0.39	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,076.31000	1.07631		1,035.36000	1.03536	1,076.310	9.50	0.58	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,483.51000	2.48351		2,409.76000	2.40976	2,483.510	10.50	0.83	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,381.82000	3.38182		3,295.66000	3.29566	3,381.820	11.02	0.91	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	10.49000	0.01049		13.76000	0.01376	10.490	12.34	0.01	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	3.94000	0.00394		5.40000	0.00540	3.940	12.86	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.55000	0.00055		0.83000	0.00083	0.550	13.10	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	0.04000	0.00004		0.06000	0.00006	0.040	13.10	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.02000	0.00002		0.04000	0.00004	0.020	13.10	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.99344	90.82773		10.01774	90.72074		9.03	0.00	1,692,665,576.28	18,636	71,680.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,924.23000	2.92423		2,862.64000	2.86264	2,924.230	9.57	0.65	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,683.71000	3.68371		3,613.48000	3.61348	3,683.710	9.81	0.73	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	38.86000	0.03886		42.12000	0.04212	38.860	10.89	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	20.10000	0.02010		21.97000	0.02197	20.100	10.89	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.06118	92.75427		10.08670	92.64519		8.67	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,445.20000	1.44520		1,410.47000	1.41047	1,445.200	8.43	0.37	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	2,430.29000	2.43029		2,380.35000	2.38035	2,430.290	8.72	0.52	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	642.19000	0.64219		665.08000	0.66508	642.190	9.98	0.17	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.13367	90.72763		10.16063	90.61604		8.37	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,654.06000	1.65406		1,616.74000	1.61674	1,654.060	8.12	0.38	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	2,317.68000	2.31768		2,270.67000	2.27067	2,317.680	8.33	0.47	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	2,613.10000	2.61310		2,562.32000	2.56232	2,613.100	8.42	0.50	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,194.21000	1.19421		1,226.55000	1.22655	1,194.210	9.39	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	657.71000	0.65771		677.89000	0.67789	657.710	9.96	0.15	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.22314	92.63853		10.25177	92.52396		7.66	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			10.61408	87.46660		10.64268	87.31933		10.48	0.00	2,477,666,378.20	28,327	102,676.00
R2032	On 04/05/2023	Bond Future	9.80	Call	2.31000	0.00231		2.13000	0.00213	2.310	7.53	0.00	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	5.02000	0.00502		4.63000	0.00463	5.020	7.78	0.01	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	41.16000	0.04116		38.05000	0.03805	41.160	8.66	0.05	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	264.68000	0.26468		246.77000	0.24677	264.680	9.74	0.22	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	707.74000	0.70774		666.13000	0.66613	707.740	10.58	0.43	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	947.47000	0.94747		895.04000	0.89504	947.470	10.88	0.51	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	767.99000	0.76799		854.28000	0.85428	767.990	11.12	0.43	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	328.97000	0.32897		380.37000	0.38037	328.970	12.09	0.22	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	275.65000	0.27565		321.33000	0.32133	275.650	12.26	0.19	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,891.13000	3.89113		3,767.08000	3.76708	3,891.130	13.11	0.92	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	0.01000	0.00001		0.02000	0.00002	0.010	15.80	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.70643	89.27759		10.73608	89.12826		10.99	0.00	1,896,256,011.60	21,240	77,120.00
R2032	On 03/08/2023	Bond Future	9.60	Call	362.11000	0.36211		346.35000	0.34635	362.110	10.31	0.14	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,279.55000	1.27955		1,235.08000	1.23508	1,279.550	10.79	0.36	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	6,309.18000	6.30918		6,191.55000	6.19155	6,309.180	12.62	0.84	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.79611	87.00954		10.82704	86.85725		11.23	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.88891	88.86578		10.92127	88.71010		10.46	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,527.48000	1.52748		1,484.18000	1.48418	1,527.480	9.98	0.31	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	3,044.49000	3.04449		2,974.55000	2.97455	3,044.490	10.47	0.49	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,043.61000	1.04361		1,077.29000	1.07729	1,043.610	12.23	0.19	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			10.99330	86.57783		11.02729	86.41830		10.07	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			11.29164	86.10638		11.31551	85.97012		12.67	0.00	1,653,845,240.66	19,207	124,011.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.15000	0.00015		0.16000	0.00016	0.150	11.37	0.00	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	20.88000	0.02088		20.82000	0.02082	20.880	11.83	0.02	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	48.69000	0.04869		47.91000	0.04791	48.690	11.99	0.05	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	65.76000	0.06576		64.43000	0.06443	65.760	12.06	0.06	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	525.63000	0.52563		505.55000	0.50555	525.630	12.75	0.31	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	781.56000	0.78156		751.11000	0.75111	781.560	12.94	0.41	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	253.11000	0.25311		292.77000	0.29277	253.110	13.97	0.16	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	200.28000	0.20028		234.11000	0.23411	200.280	14.09	0.13	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	21.45000	0.02145		27.76000	0.02776	21.450	15.00	0.02	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.73000	0.00073		1.11000	0.00111	0.730	15.82	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.39597	87.88917		11.42060	87.75117		13.54	0.00	931,976,758.68	10,604	43,147.00
R2035	On 02/11/2023	Bond Future			11.50176	85.24556		11.52735	85.10480		13.93	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,513.69000	1.51369		1,479.31000	1.47931	1,513.690	13.28	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,577.71000	2.57771		2,526.72000	2.52672	2,577.710	13.78	0.43	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,349.19000	1.34919		1,387.66000	1.38766	1,349.190	15.94	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.61447	87.06424		11.64117	86.92023		12.93	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,754.01000	1.75401		1,716.25000	1.71625	1,754.010	12.25	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,770.01000	2.77001		2,717.22000	2.71722	2,770.010	12.58	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,285.94000	1.28594		1,318.47000	1.31847	1,285.940	15.07	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.72860	84.38925		11.75649	84.24168		12.66	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			11.57393	81.37916		11.58801	81.29855		13.65	0.00	2,069,797,555.44	25,434	38,483.00
R2037	On 04/05/2023	Bond Future	10.95	Call	92.40000	0.09240		94.48000	0.09448	92.400	12.78	0.08	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	140.65000	0.14065		142.62000	0.14262	140.650	12.89	0.11	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	1,798.04000	1.79804		1,767.97000	1.76797	1,798.040	14.14	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	390.75000	0.39075		429.72000	0.42972	390.750	14.42	0.23	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.20000	0.00020		0.30000	0.00030	0.200	17.06	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.68760	78.80635		11.70205	78.72509		15.38	0.00	2,062,125,760.45	26,167	113,291.00
R2037	On 03/08/2023	Bond Future	10.30	Call	298.17000	0.29817		294.64000	0.29464	298.170	14.07	0.10	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,091.89000	1.09189		1,078.48000	1.07848	1,091.890	14.64	0.28	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.79054	80.47797		11.80550	80.39516		15.06	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.89921	77.93903		11.91480	77.85421		14.76	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.01888	79.57982		12.03517	79.49273		13.76	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			11.81951	82.04309		11.83366	81.95751		14.55	0.00	57,019,947.55	695	38,187.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.03000	0.00003		0.03000	0.00003	0.030	13.07	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	4.35000	0.00435		4.81000	0.00481	4.350	13.04	0.01	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	18.82000	0.01882		20.01000	0.02001	18.820	13.26	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	39.39000	0.03939		41.14000	0.04114	39.390	13.40	0.04	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	388.87000	0.38887		388.29000	0.38829	388.870	14.07	0.24	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	639.05000	0.63905		691.39000	0.69139	639.050	15.11	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	56.94000	0.05694		67.75000	0.06775	56.940	16.49	0.04	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	3.90000	0.00390		5.19000	0.00519	3.900	17.67	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.93598	79.23358		11.95051	79.14722		16.45	0.00	0.00	0	113,243.00
R2040	On 02/11/2023	Bond Future			12.04177	80.91433		12.05681	80.82629		16.12	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.15332	78.13426		12.16897	78.04416		15.88	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.27500	79.77897		12.29135	79.68642		14.86	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			11.88847	78.34760		11.90249	78.26216		15.55	0.00	94,643,900.80	1,208	56,835.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,673.84000	1.67384		1,751.63000	1.75163	1,673.840	15.55	0.60	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	917.99000	0.91799		980.14000	0.98014	917.990	16.05	0.41	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	459.98000	0.45998		503.63000	0.50363	459.980	16.56	0.24	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.00087	75.58677		12.01525	75.50059		17.62	0.00	45,276,475.23	599	29,214.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,812.35000	3.81235		3,873.82000	3.87382	3,812.350	17.62	0.56	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,034.80000	3.03480		3,089.75000	3.08975	3,034.800	18.08	0.48	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.10280	77.19015		12.11768	77.10227		17.28	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.21002	74.45583		12.22549	74.36589		17.19	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.32646	76.02303		12.34260	75.93069		16.35	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			11.85075	76.97372		11.85933	76.92033		16.33	0.00	382,482,414.68	4,969	69,839.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.24000	0.00024		0.31000	0.00031	0.240	14.68	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	57.71000	0.05771		61.68000	0.06168	57.710	15.16	0.05	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.95263	78.56739		11.96137	78.51384		17.51	0.00	1,605,288,912.48	20,432	171,858.00
R2048	On 02/11/2023	Bond Future			12.05508	75.78958		12.06412	75.73502		18.16	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.16304	77.40644		12.17245	77.35057		16.79	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.27093	74.59125		12.28078	74.53367		16.37	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.32926	66.64601		11.34269	66.57869		14.31	0.00	39,187,853.88	588	19,309.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.36000	0.00036		0.42000	0.00042	0.360	12.85	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	21.04000	0.02104		22.22000	0.02222	21.040	13.15	0.03	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	311.17000	0.31117		311.00000	0.31100	311.170	13.87	0.24	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	1,991.93000	1.99193		2,059.08000	2.05908	1,991.930	13.87	0.76	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,441.49000	1.44149		1,418.85000	1.41885	1,441.490	14.77	0.64	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	15.72000	0.01572		19.53000	0.01953	15.720	16.59	0.02	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.42414	68.02583		11.43788	67.95794		15.34	0.00	0.00	0	8,708.00
R209	On 03/08/2023	Bond Future	10.00	Call	225.69000	0.22569		223.27000	0.22327	225.690	14.03	0.09	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	866.47000	0.86647		856.33000	0.85633	866.470	14.54	0.27	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.51680	66.31593		11.53100	66.24676		15.72	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.61152	67.73073		11.62627	67.65989		14.64	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	On 02/05/2024	Bond Future	11.71482	66.00606		11.73020	65.93332		14.30	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	224.32838	224.32838		224.42808	224.42808			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	229.02836	229.02836		229.13276	229.13276			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	230.77974	230.77974		230.88687	230.88687			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.75634	235.75634		235.86531	235.86531			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	237.53705	237.53705		237.64695	237.64695			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	10.34213	83.69799		10.36542	83.58954		10.01	0.00	7,365,423.12	88	20,214.00
R213	On 03/08/2023	Bond Future	10.42547	85.43093		10.44960	85.32123		10.16	0.00	68,344,744.00	800	11,417.00
R213	On 02/11/2023	Bond Future	10.51025	83.68743		10.53546	83.57561		10.45	0.00	0.00	0	566.00
R213	On 01/02/2024	Bond Future	10.60187	85.47300		10.62836	85.35855		9.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.69624	83.71768		10.72414	83.60030		9.10	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	11.68942	62.69032		11.69782	62.64736		15.93	0.00	414,006,873.28	6,604	10,860.00
R214	On 03/08/2023	Bond Future	11.78549	63.98829		11.79403	63.94518		17.10	0.00	411,956,611.02	6,438	14,224.00
R214	On 02/11/2023	Bond Future	11.88210	62.04399		11.89090	62.00015		17.67	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.98373	63.36771		11.99288	63.32275		16.55	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.08536	61.40017		12.09491	61.35386		16.41	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 :											22,573,779,995.65	256,031	1 506 048.00
Grand Total:											22,573,779,995.65	256,031	1 506 048.00