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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2023

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	863.98500	863.98500	861.24600	861.24600				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	880.70500	880.70500	877.79600	877.79600				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	898.81200	898.81200	895.73200	895.73200				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	916.90600	916.90600	913.76100	913.76100				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	935.53600	935.53600	932.08000	932.08000				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	999.85900	999.85900	997.91400	997.91400				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,019.20900	1,019.20900	1,017.09100	1,017.09100				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,040.16300	1,040.16300	1,037.87300	1,037.87300				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,061.10300	1,061.10300	1,058.76400	1,058.76400				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,082.66400	1,082.66400	1,079.98900	1,079.98900				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	873.31600	873.31600	870.81900	870.81900				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	890.21700	890.21700	887.55300	887.55300				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	908.51900	908.51900	905.68900	905.68900				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	926.80800	926.80800		923.91900	923.91900			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	945.64000	945.64000		942.44100	942.44100			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			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 02/02/2023	Bond Future	12.08735	75.97395		12.13421	75.75190			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.24567	73.66896		12.29669	73.43243			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.39070	75.20208		12.44592	74.95136			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.55398	72.93795		12.61159	72.68211			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.72694	74.43452		12.79180	74.15313			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 02/02/2023	Bond Future	12.37068	74.24987		12.41736	73.99076			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.51554	71.44241		12.56595	71.16819			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64525	72.93018		12.69930	72.64124			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.78980	70.15201		12.84605	69.85715			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.93517	71.59083		12.99753	71.27011			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 02/02/2023	GOVI	861.03100	861.03100		858.59300	858.59300			0.00	0.00	0	849.00
GOVI	On 04/05/2023	GOVI	877.69400	877.69400		875.09200	875.09200			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	895.73900	895.73900		892.97300	892.97300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	913.77100	913.77100		910.94700	910.94700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	932.33800	932.33800		929.20900	929.20900			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.22576	166.22576		166.26432	166.26432			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.48381	169.48381		169.50048	169.50048			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.26523	171.26523		171.25999	171.25999			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.75157	174.75157		174.74583	174.74583			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.54861	176.54861		176.49628	176.49628			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 02/02/2023	Bond Future	120.67866	120.67866		120.43848	120.43848			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.74848	121.74848		121.48734	121.48734			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.28089	124.28089		123.99887	123.99887			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
I2029	On 02/11/2023	Bond Future	125.48162	125.48162		125.19305	125.19305			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.05810	128.05810		127.72941	127.72941			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 02/02/2023	Bond Future	116.76493	116.76493		116.76503	116.76503			0.00	18,215,329.08	156	7,312.00
I2033	On 04/05/2023	Bond Future	117.66741	117.66741		117.65189	117.65189			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.11480	120.11480		120.08397	120.08397			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.14026	121.14026		121.10786	121.10786			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.62760	123.62760		123.56154	123.56154			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 02/02/2023	Bond Future	129.27519	129.27519		129.27550	129.27550			0.00	60,242,238.54	466	3,430.00
I2038	On 04/05/2023	Bond Future	131.80916	131.80916		131.79177	131.79177			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	132.58925	132.58925		132.55372	132.55372			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.28812	135.28812		135.25167	135.25167			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.05072	136.05072		135.97797	135.97797			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 02/02/2023	Bond Future	116.36756	116.36756		116.36756	116.36756			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	116.61283	116.61283		116.59709	116.59709			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	119.03867	119.03867		119.00784	119.00784			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.37331	119.37331		119.34073	119.34073			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	121.82401	121.82401		121.75799	121.75799			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 02/02/2023	Bond Future	117.88978	117.88978		117.46599	117.46599			0.00	5,776,599.22	49	10,400.00
I2050	On 04/05/2023	Bond Future	120.20039	120.20039		119.75245	119.75245			0.00	0.00	0	3,472.00
I2050	On 03/08/2023	Bond Future	120.52023	120.52023		120.04703	120.04703			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.97345	122.97345		122.49042	122.49042			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	123.25532	123.25532		122.72923	122.72923			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 02/02/2023	Index Future	328.39900	328.39900		325.77400	325.77400			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	334.83500	334.83500		332.11500	332.11500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	341.79800	341.79800		338.98000	338.98000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	348.75700	348.75700		345.88000	345.88000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	355.91900	355.91900		352.88900	352.88900			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.27000	92.73000		7.26500	92.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.65000	92.35000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.67500	92.32500		7.71500	92.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.77000	92.23000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.76000	92.24000		7.83000	92.17000			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 21/06/2023	Jibar Tradeable Future			7.78500	92.21500		7.85500	92.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.78000	92.22000		7.85000	92.15000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.61000	92.39000		7.68500	92.31500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.56500	92.43500		7.63500	92.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.59000	92.41000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.57500	92.42500		7.62500	92.37500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.69000	92.31000		7.76500	92.23500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.46953	107.94386		8.57148	107.60050		5.18	0.00	0.00	0	73,853.00
R186	On 04/05/2023	Bond Future			8.52395	110.03281		8.63904	109.66823		5.16	0.00	0.00	0	12,452.00
R186	On 03/08/2023	Bond Future			8.54037	106.98967		8.67018	106.60402		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.57452	109.14277		8.71655	108.74933		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,724.75000	2.72475	2,579.59000	2.57959	2,724.750	452.800	4.66	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	452.80000	0.45280	596.57000	0.59657	452.800		5.31	0.16	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.60735	106.05361		8.77528	105.62258		4.06	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 02/02/2023	Bond Future			328.70970	328.70970		328.71581	328.71581			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.15202	335.15202		335.11362	335.11362			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.05800	333.05800		332.97461	332.97461			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.83723	339.83723		339.75166	339.75166			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 02/02/2023	Bond Future			250.35271	250.35271		251.24190	251.24190			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			255.25941	255.25941		256.13169	256.13169			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.75350	255.75350		256.61060	256.61060			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.95962	260.95962		261.83362	261.83362			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.36156	261.36156		262.18224	262.18224			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 02/02/2023	Bond Future			10.03164	90.12534		10.07276	89.93581		9.81	0.00	0.00	0	92,379.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.05000	0.00005	0.04000	0.00004	0.050	0.050	6.37	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	1.46000	0.00146	0.90000	0.00090	1.460	1.460	6.55	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,995.50000	1.99550	2,112.45000	2.11245	1,995.500	1,995.500	8.75	0.79	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	520.46000	0.52046	421.10000	0.42110	520.460	520.460	9.29	0.35	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	1,170.95000	1.17095	1,245.07000	1.24507	1,170.950	1,170.950	9.63	0.57	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	59.62000	0.05962	66.63000	0.06663	59.620	59.620	12.65	0.05	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,867.91000	5.86791	5,683.21000	5.68321	5,867.910	13.02	0.97	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	6,695.20000	6.69520	6,508.55000	6.50855	6,695.200	13.41	0.98	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.14300	91.87004	10.18897	91.66448		10.20	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	482.43000	0.48243	550.53000	0.55053	482.430	10.01	0.18	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,054.03000	1.05403	1,093.65000	1.09365	1,054.030	9.90	0.32	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,187.65000	1.18765	1,225.63000	1.22563	1,187.650	9.91	0.35	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,368.23000	1.36823	1,400.96000	1.40096	1,368.230	9.93	0.39	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,791.25000	1.79125	1,799.68000	1.79968	1,791.250	10.03	0.46	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,808.59000	2.80859	2,774.13000	2.77413	2,808.590	10.33	0.60	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,463.81000	3.46381	3,406.92000	3.40692	3,463.810	10.52	0.67	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	560.64000	0.56064	651.40000	0.65140	560.640	11.19	0.17	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	403.06000	0.40306	476.31000	0.47631	403.060	11.47	0.13	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	243.54000	0.24354	296.17000	0.29617	243.540	11.90	0.08	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	126.09000	0.12609	175.02000	0.17502	126.090	12.11	0.05	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	112.17000	0.11217	157.31000	0.15731	112.170	12.11	0.04	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.23936	89.75220	10.29043	89.53086		9.71	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,012.25000	3.01225	3,152.26000	3.15226	3,012.250	9.82	0.56	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,660.53000	3.66053	3,774.66000	3.77466	3,660.530	10.03	0.62	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	347.49000	0.34749	518.58000	0.51858	347.490	11.52	0.09	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	242.95000	0.24295	381.20000	0.38120	242.950	11.52	0.07	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.34311	91.55825	10.39685	91.33251		9.11	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.45412	89.41226	10.51706	89.15672		8.67	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 02/02/2023	Bond Future			10.64421	89.14637	10.67534	88.98410		11.76	0.00	267,439.11	3	112,023.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.11000	0.00011	0.08000	0.00008	0.110	8.28	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.52000	0.00052	0.47000	0.00047	0.520	8.22	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	32.01000	0.03201	20.94000	0.02094	32.010	8.79	0.04	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	2,749.20000	2.74920	2,860.65000	2.86065	2,749.200	9.74	0.86	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	237.56000	0.23756	176.01000	0.17601	237.560	9.98	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	345.09000	0.34509	271.29000	0.27129	345.090	10.27	0.24	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	1,485.80000	1.48580	1,553.27000	1.55327	1,485.800	10.96	0.61	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,180.39000	1.18039	1,067.94000	1.06794	1,180.390	11.50	0.53	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	162.31000	0.16231	175.31000	0.17531	162.310	13.70	0.10	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	142.57000	0.14257	154.61000	0.15461	142.570	13.83	0.09	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	57.78000	0.05778	63.78000	0.06378	57.780	14.66	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	4.50000	0.00450	5.25000	0.00525	4.500	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.76133	86.71183	10.79618	86.53447		13.14	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,221.16000	2.22116	2,166.20000	2.16620	2,221.160	13.00	0.47	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,466.41000	4.46641	4,361.80000	4.36180	4,466.410	13.89	0.69	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	124.08000	0.12408	151.21000	0.15121	124.080	15.62	0.04	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.86234	88.49615	10.90094	88.30412		12.41	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,506.48000	6.50648	6,492.07000	6.49207	6,506.480	13.37	0.73	0.00	0	5,000.00	

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
R2032	On 02/11/2023	Bond Future			10.97834	86.11736		11.01868	85.92150		11.77	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.09813	87.86572		11.14541	87.64182		10.42	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 02/02/2023	Bond Future			11.13589	89.10360		11.18233	88.83262		13.31	0.00	0.00	0	145,700.00
R2035	On 02/02/2023	Bond Future	9.81	Call	3.09000	0.00309		7.33000	0.00733	3.090	12.04	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	5.24000	0.00524		11.39000	0.01139	5.240	12.03	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	56.00000	0.05600		81.49000	0.08149	56.000	12.08	0.05	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	271.01000	0.27101		304.78000	0.30478	271.010	12.45	0.17	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,141.68000	3.14168		3,446.66000	3.44666	3,141.680	12.47	0.82	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,023.97000	1.02397		1,024.21000	1.02421	1,023.970	13.00	0.44	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	1,496.42000	1.49642		1,766.10000	1.76610	1,496.420	13.01	0.55	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	128.82000	0.12882		203.64000	0.20364	128.820	14.49	0.08	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	1.59000	0.00159		4.44000	0.00444	1.590	16.39	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.25344	86.32508		11.30377	86.03710		14.95	0.00	0.00	0	104,492.00
R2035	On 04/05/2023	Bond Future	9.85	Call	383.35000	0.38335		485.98000	0.48598	383.350	13.75	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	992.74000	0.99274		1,108.29000	1.10829	992.740	13.94	0.25	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,302.80000	1.30280		1,408.25000	1.40825	1,302.800	14.12	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,678.75000	2.67875		2,741.55000	2.74155	2,678.750	14.84	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	903.89000	0.90389		1,104.49000	1.10449	903.890	16.74	0.19	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	430.63000	0.43063		557.90000	0.55790	430.630	17.77	0.10	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.35829	88.10092		11.41258	87.79607		14.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.47929	85.36944		11.53577	85.05855		14.34	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.60734	87.10276		11.67061	86.76184		13.17	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 02/02/2023	Bond Future			11.33863	80.48181		11.38500	80.20864		15.08	0.00	139,314,013.11	1,731	132,188.00
R2037	On 02/02/2023	Bond Future	11.10	Call	680.44000	0.68044		732.18000	0.73218	680.440	14.40	0.33	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	254.72000	0.25472		396.53000	0.39653	254.720	15.94	0.14	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.45930	82.03995		11.50935	81.75044		16.12	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,636.23000	1.63623		1,739.95000	1.73995	1,636.230	15.34	0.35	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,816.70000	1.81670		1,916.24000	1.91624	1,816.700	15.43	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,047.34000	4.04734		4,064.84000	4.06484	4,047.340	16.56	0.61	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,907.10000	1.90710		2,193.43000	2.19343	1,907.100	16.82	0.34	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	300.81000	0.30081		427.15000	0.42715	300.810	19.27	0.07	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.57049	79.46954		11.62430	79.16380		16.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.68452	81.06853		11.74035	80.75674		15.51	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.80418	78.45904		11.86630	78.11855		15.05	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 02/02/2023	Bond Future			11.43758	82.08131		11.47888	81.81942		16.01	0.00	0.00	0	138,215.00
R2040	On 02/02/2023	Bond Future	10.21	Call	7.19000	0.00719		15.23000	0.01523	7.190	14.47	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
R2040	On 02/02/2023	Bond Future	10.96	Call	336.59000	0.33659		378.58000	0.37858	336.590	15.07	0.19	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	733.72000	0.73372		764.82000	0.76482	733.720	15.45	0.33	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	289.52000	0.28952		407.97000	0.40797	289.520	17.13	0.14	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	162.08000	0.16208		244.56000	0.24456	162.080	17.51	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.55491	83.67041		11.59956	83.39218		17.12	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	450.19000	0.45019		567.00000	0.56700	450.190	15.74	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,145.84000	1.14584		1,266.37000	1.26637	1,145.840	16.03	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,516.82000	1.51682		1,635.79000	1.63579	1,516.820	16.26	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,763.41000	1.76341		1,879.49000	1.87949	1,763.410	16.40	0.35	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,021.32000	3.02132		3,096.74000	3.09674	3,021.320	17.09	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,073.11000	2.07311		2,362.39000	2.36239	2,073.110	18.06	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,034.67000	1.03467		1,239.80000	1.23980	1,034.670	19.30	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	541.55000	0.54155		679.59000	0.67959	541.550	20.40	0.11	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.66313	80.88315		11.71119	80.58872		17.74	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.77356	82.51056		11.82337	82.21032		16.55	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.88915	79.67995		11.94473	79.35081		16.10	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 02/02/2023	Bond Future			11.44551	78.89354		11.49180	78.59427		17.02	0.00	226,661,140.42	2,873	83,071.00
R2044	On 02/02/2023	Bond Future	10.75	Call	137.88000	0.13788		166.28000	0.16628	137.880	15.72	0.09	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	387.44000	0.38744		422.44000	0.42244	387.440	16.07	0.20	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	550.60000	0.55060		580.20000	0.58020	550.600	16.25	0.27	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,427.10000	2.42710		2,343.53000	2.34353	2,427.100	17.43	0.68	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	711.42000	0.71142		914.40000	0.91440	711.420	17.53	0.29	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	370.21000	0.37021		512.92000	0.51292	370.210	18.05	0.17	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.55613	80.42096		11.60582	80.10500		18.21	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,801.32000	2.80132		3,138.28000	3.13828	2,801.320	18.66	0.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,225.93000	2.22593		2,531.74000	2.53174	2,225.930	19.12	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,762.43000	1.76243		2,036.18000	2.03618	1,762.430	19.57	0.29	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.65788	77.69208		11.71101	77.35959		18.90	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.76134	79.25527		11.81636	78.91615		17.65	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.86929	76.48374		11.92998	76.11585		17.20	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 02/02/2023	Bond Future			11.27240	82.91174		11.31354	82.63341		16.70	0.00	82,911.74	1	247,647.00
R2048	On 02/02/2023	Bond Future	11.00	Call	720.11000	0.72011		746.69000	0.74669	720.110	16.22	0.31	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,866.24000	2.86624		2,778.85000	2.77885	2,866.240	17.41	0.72	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.37266	80.05763		11.41691	79.76298		18.88	0.00	0.00	0	11,095.00
R2048	On 03/08/2023	Bond Future			11.46478	81.66700		11.51215	81.35624		18.57	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.55999	78.88876		11.60901	78.57187		18.40	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.65660	80.52748		11.71085	80.18217		17.11	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

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 02/02/2023	Bond Future			11.13035	68.92808		11.17659	68.69071		15.09	0.00	25,020,893.04	363	31,486.00
R209	On 04/05/2023	Bond Future			11.23707	67.11069		11.28680	66.85946		16.90	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	447.20000	0.44720		549.94000	0.54994	447.200	15.55	0.15	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,189.38000	3.18938		3,508.31000	3.50831	3,189.380	16.51	0.56	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,318.77000	3.31877		3,339.06000	3.33906	3,318.770	17.32	0.60	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	739.17000	0.73917		907.56000	0.90756	739.170	19.00	0.18	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.33041	68.49158		11.38359	68.22677		16.60	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.43453	66.71871		11.48964	66.44853		16.21	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.54051	68.07324		11.60148	67.77901		14.94	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 02/02/2023	Bond Future			223.05734	223.05734		223.06144	223.06144			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.34367	224.34367		224.31754	224.31754			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.01025	229.01025		228.95523	228.95523			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.50582	230.50582		230.44779	230.44779			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.23853	235.23853		235.11614	235.11614			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 02/02/2023	Bond Future			10.44450	84.62516		10.47563	84.47888		11.04	0.00	0.00	0	38,255.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.06000	0.00006		0.03000	0.00003	0.060	7.30	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	2,272.64000	2.27264		2,354.79000	2.35479	2,272.640	9.31	0.83	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	1,209.29000	1.20929		1,248.22000	1.24822	1,209.290	10.54	0.57	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	958.75000	0.95875		844.38000	0.84438	958.750	10.81	0.49	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	12.37000	0.01237		13.27000	0.01327	12.370	15.36	0.01	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.55547	82.71124		10.59044	82.55092		12.09	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.65105	84.41255		10.68997	84.23846		11.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.76673	82.55860		10.80748	82.38105		10.74	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.89087	84.23512		10.93904	84.03106		9.56	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 02/02/2023	Bond Future			11.29944	66.22453		11.34569	65.97601		16.62	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	379.08000	0.37908		404.59000	0.40459	379.080	15.96	0.23	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,184.24000	2.18424		2,105.16000	2.10516	2,184.240	17.34	0.70	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.39840	64.20821		11.44786	63.94615		18.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.48622	65.52906		11.53890	65.25350		18.43	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
R214	On 02/11/2023	Bond Future	11.58591	63.54877		11.64039	63.26769		18.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.68999	64.83909		11.74987	64.53469		16.73	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
<b>Total for Derivatives :</b>											<b>475,580,564.26</b>	<b>5,642</b>	<b>1 577 429.00</b>
<b>Grand Total:</b>											<b>475,580,564.26</b>	<b>5,642</b>	<b>1 577 429.00</b>