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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2023

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	870.13200	870.13200		863.98500	863.98500			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	886.95200	886.95200		880.70500	880.70500			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	905.17400	905.17400		898.81200	898.81200			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	923.39900	923.39900		916.90600	916.90600			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	942.16400	942.16400		935.53600	935.53600			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,013.01500	1,013.01500		999.85900	999.85900			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,032.59700	1,032.59700		1,019.20900	1,019.20900			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,053.81200	1,053.81200		1,040.16300	1,040.16300			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,075.02900	1,075.02900		1,061.10300	1,061.10300			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,096.87600	1,096.87600		1,082.66400	1,082.66400			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	885.78800	885.78800		873.31600	873.31600			0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	902.91100	902.91100		890.21700	890.21700			0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	921.46200	921.46200		908.51900	908.51900			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	940.01400	940.01400		926.80800	926.80800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	959.11700	959.11700		945.64000	945.64000			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	11.85768	77.07580		12.08735	75.97395			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.00651	74.79186		12.24567	73.66896			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.14159	76.34802		12.39070	75.20208			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.29416	74.10726		12.55398	72.93795			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.45564	75.62793		12.72694	74.43452			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	12.14652	75.51599		12.37068	74.24987			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.28256	72.73280		12.51554	71.44241			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.40345	74.24708		12.64525	72.93018			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.53831	71.49581		12.78980	70.15201			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.67377	72.96229		12.93517	71.59083			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	873.37100	873.37100		861.03100	861.03100			0.00	0.00	0	849.00
GOVI	On 04/05/2023	GOVI	890.25400	890.25400		877.69400	877.69400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	908.54400	908.54400		895.73900	895.73900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	926.83700	926.83700		913.77100	913.77100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	945.67200	945.67200		932.33800	932.33800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.26052	166.26052		166.22576	166.22576			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.51809	169.51809		169.48381	169.48381			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.29922	171.29922		171.26523	171.26523			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.78638	174.78638		174.75157	174.75157			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.58417	176.58417		176.54861	176.54861			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	120.51028	120.51028		120.67866	120.67866			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.57596	121.57596		121.74848	121.74848			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.10420	124.10420		124.28089	124.28089			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	125.30144	125.30144		125.48162	125.48162			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.87430	127.87430		128.05810	128.05810			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	116.76965	116.76965		116.76493	116.76493			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	117.67146	117.67146		117.66741	117.66741			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.11832	120.11832		120.11480	120.11480			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.14399	121.14399		121.14026	121.14026			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.63156	123.63156		123.62760	123.62760			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	129.28066	129.28066		129.27519	129.27519			0.00	0.00	0	3,430.00
I2038	On 04/05/2023	Bond Future	131.81363	131.81363		131.80916	131.80916			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	132.59293	132.59293		132.58925	132.58925			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.29210	135.29210		135.28812	135.28812			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.05469	136.05469		136.05072	136.05072			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	116.46579	116.46579		116.36756	116.36756			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	116.71211	116.71211		116.61283	116.61283			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	119.13957	119.13957		119.03867	119.03867			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.47614	119.47614		119.37331	119.37331			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	121.92915	121.92915		121.82401	121.82401			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	117.47105	117.47105		117.88978	117.88978			0.00	0.00	0	10,400.00
I2050	On 04/05/2023	Bond Future	119.77255	119.77255		120.20039	120.20039			0.00	0.00	0	3,472.00
I2050	On 03/08/2023	Bond Future	120.08261	120.08261		120.52023	120.52023			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.52696	122.52696		122.97345	122.97345			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.79958	122.79958		123.25532	123.25532			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	328.25800	328.25800		328.39900	328.39900			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	334.68400	334.68400		334.83500	334.83500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	341.64000	341.64000		341.79800	341.79800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	348.59600	348.59600		348.75700	348.75700			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	355.75600	355.75600		355.91900	355.91900			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.29500	92.70500		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.58000	92.42000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.57500	92.42500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.65000	92.35000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.65000	92.35000		7.76000	92.24000			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			7.65000	92.35000		7.78500	92.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.56000	92.44000		7.78000	92.22000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.42000	92.58000		7.61000	92.39000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.29000	92.71000		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.25000	92.75000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.21500	92.78500		7.57500	92.42500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.30000	92.70000		7.69000	92.31000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.24374	108.70924		8.46953	107.94386		5.18	0.00	13,045,108.80	120	73,853.00
R186	On 04/05/2023	Bond Future			8.27956	110.81221		8.52395	110.03281		5.16	0.00	0.00	0	12,452.00
R186	On 03/08/2023	Bond Future			8.27467	107.78457		8.54037	106.98967		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.28385	109.95376		8.57452	109.14277		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,264.29000	3.26429	2,724.75000	2.72475	3,264.290		4.66	0.71	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	331.80000	0.33180	452.80000	0.45280	331.800		5.31	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.28735	106.88120		8.60735	106.05361		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			328.71754	328.71754		328.70970	328.70970			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.15765	335.15765		335.15202	335.15202			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.06082	333.06082		333.05800	333.05800			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.84041	339.84041		339.83723	339.83723			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			250.36305	250.36305		250.35271	250.35271			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			255.26816	255.26816		255.25941	255.25941			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.76048	255.76048		255.75350	255.75350			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.96702	260.96702		260.95962	260.95962			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.36909	261.36909		261.36156	261.36156			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			9.80210	91.19272		10.03164	90.12534		9.81	0.00	11,216,704.56	123	92,276.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.35000	0.00035	0.05000	0.00005	0.350		6.37	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	7.19000	0.00719	1.46000	0.00146	7.190		6.55	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,196.54000	1.19654	1,995.50000	1.99550	1,196.540		8.75	0.62	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	933.15000	0.93315	520.46000	0.52046	933.150		9.29	0.53	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	609.94000	0.60994	1,170.95000	1.17095	609.940		9.63	0.38	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	16.93000	0.01693	59.62000	0.05962	16.930		12.65	0.02	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	6,909.29000	6.90929	5,867.91000	5.86791	6,909.290	13.02	0.99	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,747.32000	7.74732	6,695.20000	6.69520	7,747.320	13.41	1.00	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			9.90201	92.95739	10.14300	91.87004		10.20	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	683.71000	0.68371	482.43000	0.48243	683.710	10.01	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,420.65000	1.42065	1,054.03000	1.05403	1,420.650	9.90	0.40	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,586.25000	1.58625	1,187.65000	1.18765	1,586.250	9.91	0.43	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,807.03000	1.80703	1,368.23000	1.36823	1,807.030	9.93	0.47	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,312.16000	2.31216	1,791.25000	1.79125	2,312.160	10.03	0.55	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,479.51000	3.47951	2,808.59000	2.80859	3,479.510	10.33	0.68	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,207.42000	4.20742	3,463.81000	3.46381	4,207.420	10.52	0.74	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	380.56000	0.38056	560.64000	0.56064	380.560	11.19	0.13	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	267.66000	0.26766	403.06000	0.40306	267.660	11.47	0.09	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	156.81000	0.15681	243.54000	0.24354	156.810	11.90	0.06	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	77.51000	0.07751	126.09000	0.12609	77.510	12.11	0.03	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	68.34000	0.06834	112.17000	0.11217	68.340	12.11	0.03	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.98579	90.86145	10.23936	89.75220		9.71	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,646.71000	3.64671	3,012.25000	3.01225	3,646.710	9.82	0.62	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,361.45000	4.36145	3,660.53000	3.66053	4,361.450	10.03	0.68	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	249.90000	0.24990	347.49000	0.34749	249.900	11.52	0.07	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	170.99000	0.17099	242.95000	0.24295	170.990	11.52	0.05	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.07624	92.68988	10.34311	91.55825		9.11	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.17249	90.56700	10.45412	89.41226		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			10.39472	90.46152	10.64421	89.14637		11.76	0.00	1,628,307.36	18	112,014.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.65000	0.00065	0.11000	0.00011	0.650	8.28	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	2.79000	0.00279	0.52000	0.00052	2.790	8.22	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	105.33000	0.10533	32.01000	0.03201	105.330	8.79	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,674.53000	1.67453	2,749.20000	2.74920	1,674.530	9.74	0.71	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	534.13000	0.53413	237.56000	0.23756	534.130	9.98	0.35	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	721.40000	0.72140	345.09000	0.34509	721.400	10.27	0.42	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	756.59000	0.75659	1,485.80000	1.48580	756.590	10.96	0.41	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,935.32000	1.93532	1,180.39000	1.18039	1,935.320	11.50	0.71	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	50.04000	0.05004	162.31000	0.16231	50.040	13.70	0.04	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	42.86000	0.04286	142.57000	0.14257	42.860	13.83	0.03	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	14.68000	0.01468	57.78000	0.05778	14.680	14.66	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.74000	0.00074	4.50000	0.00450	0.740	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.50108	88.05175	10.76133	86.71183		13.14	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,873.36000	2.87336	2,221.16000	2.22116	2,873.360	13.00	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,404.57000	5.40457	4,466.41000	4.46641	5,404.570	13.89	0.76	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	74.92000	0.07492	124.08000	0.12408	74.920	15.62	0.02	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.59081	89.86313	10.86234	88.49615		12.41	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,522.20000	7.52220	6,506.48000	6.50648	7,522.200	13.37	0.78	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			10.69456	87.51200		10.97834	86.11736		11.77	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.80136	89.28880		11.09813	87.86572		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			10.90171	90.48890		11.13589	89.10360		13.31	0.00	0.00	0	145,700.00
R2035	On 02/02/2023	Bond Future	9.81	Call	8.40000	0.00840		3.09000	0.00309	8.400	12.04	0.01	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	14.01000	0.01401		5.24000	0.00524	14.010	12.03	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	130.92000	0.13092		56.00000	0.05600	130.920	12.08	0.10	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	537.45000	0.53745		271.01000	0.27101	537.450	12.45	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	2,038.89000	2.03889		3,141.68000	3.14168	2,038.890	12.47	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,688.93000	1.68893		1,023.97000	1.02397	1,688.930	13.00	0.62	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	786.55000	0.78655		1,496.42000	1.49642	786.550	13.01	0.37	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	37.14000	0.03714		128.82000	0.12882	37.140	14.49	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.20000	0.00020		1.59000	0.00159	0.200	16.39	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.01022	87.73650		11.25344	86.32508		14.95	0.00	0.00	0	104,492.00
R2035	On 04/05/2023	Bond Future	9.85	Call	561.85000	0.56185		383.35000	0.38335	561.850	13.75	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,365.10000	1.36510		992.74000	0.99274	1,365.100	13.94	0.32	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,752.83000	1.75283		1,302.80000	1.30280	1,752.830	14.12	0.38	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,388.08000	3.38808		2,678.75000	2.67875	3,388.080	14.84	0.57	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	641.25000	0.64125		903.89000	0.90389	641.250	16.74	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	292.37000	0.29237		430.63000	0.43063	292.370	17.77	0.07	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.10553	89.54093		11.35829	88.10092		14.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.21632	86.83852		11.47929	85.36944		14.34	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.33337	88.60183		11.60734	87.10276		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			11.09459	81.94232		11.33863	80.48181		15.08	0.00	0.00	0	132,188.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,223.26000	1.22326		680.44000	0.68044	1,223.260	14.40	0.51	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	82.66000	0.08266		254.72000	0.25472	82.660	15.94	0.06	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.20618	83.52804		11.45930	82.03995		16.12	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	2,185.67000	2.18567		1,636.23000	1.63623	2,185.670	15.34	0.43	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,404.64000	2.40464		1,816.70000	1.81670	2,404.640	15.43	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,976.80000	4.97680		4,047.34000	4.04734	4,976.800	16.56	0.69	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,410.38000	1.41038		1,907.10000	1.90710	1,410.380	16.82	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	196.85000	0.19685		300.81000	0.30081	196.850	19.27	0.05	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.30769	80.98786		11.57049	79.46954		16.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.41186	82.61749		11.68452	81.06853		15.51	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.52089	80.03952		11.80418	78.45904		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			11.20374	83.58926		11.43758	82.08131		16.01	0.00	276,178,915.04	3,304	136,563.00
R2040	On 02/02/2023	Bond Future	10.21	Call	18.60000	0.01860		7.19000	0.00719	18.600	14.47	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	
R2040	On 02/02/2023	Bond Future	10.96	Call	648.67000	0.64867	336.59000	0.33659	648.670	15.07	0.32	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,276.94000	1.27694	733.72000	0.73372	1,276.940	15.45	0.50	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	100.63000	0.10063	289.52000	0.28952	100.630	17.13	0.06	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	49.54000	0.04954	162.08000	0.16208	49.540	17.51	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.31256	85.20691	11.55491	83.67041		17.12	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	653.34000	0.65334	450.19000	0.45019	653.340	15.74	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,561.60000	1.56160	1,145.84000	1.14584	1,561.600	16.03	0.33	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,021.92000	2.02192	1,516.82000	1.51682	2,021.920	16.26	0.39	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,322.06000	2.32206	1,763.41000	1.76341	2,322.060	16.40	0.43	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,799.84000	3.79984	3,021.32000	3.02132	3,799.840	17.09	0.57	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,559.12000	1.55912	2,073.11000	2.07311	1,559.120	18.06	0.28	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	743.12000	0.74312	1,034.67000	1.03467	743.120	19.30	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	374.76000	0.37476	541.55000	0.54155	374.760	20.40	0.08	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.41177	82.45081	11.66313	80.88315		17.74	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.51304	84.10985	11.77356	82.51056		16.55	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.61876	81.31183	11.88915	79.67995		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			11.22190	80.36631	11.44551	78.89354		17.02	0.00	0.00	0	83,071.00
R2044	On 02/02/2023	Bond Future	10.75	Call	281.97000	0.28197	137.88000	0.13788	281.970	15.72	0.17	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	713.16000	0.71316	387.44000	0.38744	713.160	16.07	0.33	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	971.45000	0.97145	550.60000	0.55060	971.450	16.25	0.41	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	3,462.57000	3.46257	2,427.10000	2.42710	3,462.570	17.43	0.82	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	315.47000	0.31547	711.42000	0.71142	315.470	17.53	0.16	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	141.18000	0.14118	370.21000	0.37021	141.180	18.05	0.08	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.32461	81.92158	11.55613	80.42096		18.21	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,177.54000	2.17754	2,801.32000	2.80132	2,177.540	18.66	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,701.91000	1.70191	2,225.93000	2.22593	1,701.910	19.12	0.29	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,326.28000	1.32628	1,762.43000	1.76243	1,326.280	19.57	0.24	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.41801	79.22319	11.65788	77.69208		18.90	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.51300	80.81730	11.76134	79.25527		17.65	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.61186	78.07750	11.86929	76.48374		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			11.04896	84.45376	11.27240	82.91174		16.70	0.00	0.00	0	247,647.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,238.38000	1.23838	720.11000	0.72011	1,238.380	16.22	0.47	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	4,014.63000	4.01463	2,866.24000	2.86624	4,014.630	17.41	0.85	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.14149	81.62893	11.37266	80.05763		18.88	0.00	0.00	0	11,095.00
R2048	On 03/08/2023	Bond Future			11.22553	83.27026	11.46478	81.66700		18.57	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.31243	80.52436	11.55999	78.88876		18.40	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.40029	82.19632	11.65660	80.52748		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			10.90176	70.11911		11.13035	68.92808		15.09	0.00	0.00	0	31,486.00
R209	On 04/05/2023	Bond Future			11.00048	68.32428		11.23707	67.11069		16.90	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	639.66000	0.63966		447.20000	0.44720	639.660	15.55	0.20	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,526.40000	2.52640		3,189.38000	3.18938	2,526.400	16.51	0.48	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	4,056.15000	4.05615		3,318.77000	3.31877	4,056.150	17.32	0.67	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	526.31000	0.52631		739.17000	0.73917	526.310	19.00	0.14	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.08560	69.72982		11.33041	68.49158		16.60	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.18095	67.98189		11.43453	66.71871		16.21	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.27777	69.36220		11.54051	68.07324		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			223.06280	223.06280		223.05734	223.05734			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.34755	224.34755		224.34367	224.34367			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.01317	229.01317		229.01025	229.01025			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.50893	230.50893		230.50582	230.50582			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.24190	235.24190		235.23853	235.23853			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			10.20500	85.76187		10.44450	84.62516		11.04	0.00	288,502,930.68	3,364	34,891.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.37000	0.00037		0.06000	0.00006	0.370	7.30	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,375.37000	1.37537		2,272.64000	2.27264	1,375.370	9.31	0.67	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	616.23000	0.61623		1,209.29000	1.20929	616.230	10.54	0.38	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,571.07000	1.57107		958.75000	0.95875	1,571.070	10.81	0.68	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	2.63000	0.00263		12.37000	0.01237	2.630	15.36	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.30540	83.86940		10.55547	82.71124		12.09	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.38966	85.59407		10.65105	84.41255		11.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.49301	83.76402		10.76673	82.55860		10.74	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.60370	85.46509		10.89087	84.23512		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			11.07597	67.44700		11.29944	66.22453		16.62	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	684.48000	0.68448		379.08000	0.37908	684.480	15.96	0.37	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	3,075.57000	3.07557		2,184.24000	2.18424	3,075.570	17.34	0.84	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.16758	65.45390		11.39840	64.20821		18.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.24781	66.79998		11.48622	65.52906		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	11.33941	64.84537		11.58591	63.54877		18.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.43490	66.16206		11.68999	64.83909		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>590,571,966.44</b>	<b>6,929</b>	<b>1 572 301.00</b>
<b>Grand Total:</b>											<b>590,571,966.44</b>	<b>6,929</b>	<b>1 572 301.00</b>