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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2023

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
Derivatives														
AL37	On	02/02/2023	Index Future	867.37300	867.37300	867.25500	867.25500				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	884.12700	884.12700	884.01300	884.01300				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	902.28300	902.28300	902.17100	902.17100				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	920.45100	920.45100	920.33600	920.33600				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	939.15800	939.15800	939.04000	939.04000				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,007.08900	1,007.08900	1,006.76600	1,006.76600				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,026.54200	1,026.54200	1,026.22000	1,026.22000				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,047.62300	1,047.62300	1,047.29900	1,047.29900				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,068.71700	1,068.71700	1,068.38500	1,068.38500				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,090.43700	1,090.43700	1,090.09800	1,090.09800				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	881.03200	881.03200	880.03200	880.03200				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	898.05000	898.05000	897.03700	897.03700				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	916.49200	916.49200	915.46300	915.46300				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	934.94600	934.94600		933.89500	933.89500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	953.94700	953.94700		952.87500	952.87500			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	11.94628	76.64806		11.96206	76.57223			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.09927	74.35354		12.11535	74.27792			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.23854	75.89912		12.25506	75.82300			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.39519	73.64954		12.41247	73.57165			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.56103	75.16117		12.57913	75.08141			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	12.23599	75.00626		12.25104	74.92109			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.37596	72.21090		12.39131	72.12572			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.50064	73.71294		12.51638	73.62705			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.63931	70.95107		12.65572	70.86321			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.77866	72.40667		12.79576	72.31676			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	868.68400	868.68400		867.67900	867.67900			0.00	0.00	0	846.00
GOVI	On 04/05/2023	GOVI	885.46300	885.46300		884.44500	884.44500			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	903.64700	903.64700		902.61200	902.61200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	921.84200	921.84200		920.78600	920.78600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	940.57700	940.57700		939.49900	939.49900			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.20132	166.20132		166.19616	166.19616			0.00	1,329,610.56	8	6,560.00
I2025	On 04/05/2023	Bond Future	169.45294	169.45294		169.45123	169.45123			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.22964	171.22964		171.23030	171.23030			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.71603	174.71603		174.71620	174.71620			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.51346	176.51346		176.51308	176.51308			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	120.66381	120.66381		120.58313	120.58313			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.72905	121.72905		121.64942	121.64942			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.25819	124.25819		124.17860	124.17860			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	125.45923	125.45923		125.37758	125.37758			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.03593	128.03593		127.95221	127.95221			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	117.20318	117.20318		117.18925	117.18925			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	118.11016	118.11016		118.09843	118.09843			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.56395	120.56395		120.55365	120.55365			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.59917	121.59917		121.58829	121.58829			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	124.09664	124.09664		124.08517	124.08517			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	130.25034	130.25034		129.36478	129.36478			0.00	0.00	0	3,430.00
I2038	On 04/05/2023	Bond Future	132.79872	132.79872		131.89858	131.89858			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	133.59599	133.59599		132.67913	132.67913			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.31606	136.31606		135.37995	135.37995			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	137.10070	137.10070		136.14504	136.14504			0.00	5,209,826.60	38	38.00
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	117.61183	117.61183		116.56396	116.56396			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	117.87726	117.87726		116.81149	116.81149			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	120.32663	120.32663		119.24046	119.24046			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.68817	120.68817		119.57943	119.57943			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	123.16664	123.16664		122.03476	122.03476			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	116.85952	116.85952		118.32537	118.32537			0.00	0.00	0	10,400.00
I2050	On 04/05/2023	Bond Future	119.14560	119.14560		120.64284	120.64284			0.00	0.00	0	3,472.00
I2050	On 03/08/2023	Bond Future	119.44051	119.44051		120.97030	120.97030			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.87236	121.87236		123.43294	123.43294			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.13231	122.13231		123.72480	123.72480			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	329.15400	329.15400		329.01100	329.01100			0.00	0.00	0	640.00
IGOV	On 04/05/2023	Index Future	335.59300	335.59300		335.45000	335.45000			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	342.56400	342.56400		342.42000	342.42000			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	349.54000	349.54000		349.39200	349.39200			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	356.72000	356.72000		356.56900	356.56900			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.29500	92.70500		7.28500	92.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.58000	92.42000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.59500	92.40500		7.61500	92.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.66000	92.34000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.67000	92.33000		7.70000	92.30000			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			7.67500	92.32500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.59000	92.41000		7.62000	92.38000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.31500	92.68500		7.37500	92.62500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.23500	92.76500		7.28500	92.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.17000	92.83000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.13000	92.87000		7.21000	92.79000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.27500	92.72500		7.37500	92.62500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.34267	108.37305		8.35024	108.34738		5.18	0.00	845,093,043.90	7,798	77,595.00
R186	On 04/05/2023	Bond Future			8.38772	110.46639		8.39518	110.44259		5.16	0.00	0.00	0	12,452.00
R186	On 03/08/2023	Bond Future			8.39303	107.42955		8.40062	107.40683		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.41318	109.59195		8.42158	109.56850		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,007.86000	3.00786	2,994.71000	2.99471	3,007.860	3,007.860	4.66	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	375.56000	0.37556	380.78000	0.38078	375.560	375.560	5.31	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.42952	106.51250		8.43891	106.48821		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			328.89020	328.89020		328.44002	328.44002			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.32426	335.32426		334.87232	334.87232			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.22481	333.22481		332.76811	332.76811			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.00903	340.00903		339.54206	339.54206			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			251.51402	251.51402		251.48418	251.48418			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			256.43453	256.43453		256.40938	256.40938			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.94654	256.94654		256.92427	256.92427			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.17802	262.17802		262.15453	262.15453			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.60698	262.60698		262.58224	262.58224			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			9.89835	90.74321		9.90729	90.70160		9.81	0.00	355,894,869.62	3,922	88,684.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.06000	0.00006	0.07000	0.00007	0.060	0.060	6.37	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	2.00000	0.00200	2.25000	0.00225	2.000	2.000	6.55	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,465.30000	1.46530	1,509.89000	1.50989	1,465.300	1,465.300	8.75	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	677.67000	0.67767	677.70000	0.67770	677.670	677.670	9.29	0.44	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	761.44000	0.76144	799.87000	0.79987	761.440	761.440	9.63	0.46	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	19.31000	0.01931	23.22000	0.02322	19.310	19.310	12.65	0.02	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	6,460.75000	6.46075	6,421.49000	6.42149	6,460.750	13.02	0.99	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,298.12000	7.29812	7,257.86000	7.25786	7,298.120	13.41	0.99	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.00372	92.49646	10.01266	92.45609		10.20	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	570.42000	0.57042	568.66000	0.56866	570.420	10.01	0.20	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,227.82000	1.22782	1,221.63000	1.22163	1,227.820	9.90	0.36	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,378.81000	1.37881	1,371.61000	1.37161	1,378.810	9.91	0.39	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,581.55000	1.58155	1,573.02000	1.57302	1,581.550	9.93	0.43	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,050.88000	2.05088	2,039.45000	2.03945	2,050.880	10.03	0.51	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,156.40000	3.15640	3,139.01000	3.13901	3,156.400	10.33	0.65	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,856.13000	3.85613	3,835.51000	3.83551	3,856.130	10.52	0.71	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	431.63000	0.43163	443.19000	0.44319	431.630	11.19	0.14	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	304.18000	0.30418	313.23000	0.31323	304.180	11.47	0.10	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	178.49000	0.17849	184.61000	0.18461	178.490	11.90	0.07	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	88.63000	0.08863	92.23000	0.09223	88.630	12.11	0.04	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	78.23000	0.07823	81.49000	0.08149	78.230	12.11	0.03	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.09327	90.38918	10.10236	90.34938		9.71	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,347.15000	3.34715	3,329.85000	3.32985	3,347.150	9.82	0.59	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,034.66000	4.03466	4,014.81000	4.01481	4,034.660	10.03	0.65	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	279.16000	0.27916	285.01000	0.28501	279.160	11.52	0.08	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	191.95000	0.19195	196.36000	0.19636	191.950	11.52	0.06	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.18926	92.20846	10.19888	92.16763		9.11	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.29165	90.07616	10.30187	90.03422		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			10.50555	89.87405	10.51480	89.82525		11.76	0.00	0.00	0	112,044.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.11000	0.00011	0.14000	0.00014	0.110	8.28	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.60000	0.00060	0.71000	0.00071	0.600	8.22	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	45.42000	0.04542	47.60000	0.04760	45.420	8.79	0.06	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	2,087.14000	2.08714	2,139.70000	2.13970	2,087.140	9.74	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	324.64000	0.32464	328.18000	0.32818	324.640	9.98	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	465.49000	0.46549	468.13000	0.46813	465.490	10.27	0.32	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	979.79000	0.97979	1,026.03000	1.02603	979.790	10.96	0.50	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,496.95000	1.49695	1,487.47000	1.48747	1,496.950	11.50	0.64	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	63.30000	0.06330	73.10000	0.07310	63.300	13.70	0.05	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	53.92000	0.05392	62.66000	0.06266	53.920	13.83	0.04	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	17.67000	0.01767	21.45000	0.02145	17.670	14.66	0.02	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.76000	0.00076	1.05000	0.00105	0.760	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.61723	87.45037	10.62651	87.40255		13.14	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,529.93000	2.52993	2,516.49000	2.51649	2,529.930	13.00	0.52	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,938.96000	4.93896	4,914.12000	4.91412	4,938.960	13.89	0.73	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	86.87000	0.08687	90.51000	0.09051	86.870	15.62	0.03	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.71237	89.24764	10.72179	89.20019		12.41	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,033.79000	7.03379	7,004.45000	7.00445	7,033.790	13.37	0.76	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			10.82151	86.88445		10.83141	86.83576		11.77	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.93402	88.64886		10.94443	88.59891		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			10.98186	90.01120		11.01151	89.83543		13.31	0.00	5,130,638.40	57	145,659.00
R2035	On 02/02/2023	Bond Future	9.81	Call	3.30000	0.00330		3.30000	0.00330	3.300	12.04	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	5.88000	0.00588		5.82000	0.00582	5.880	12.03	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	74.09000	0.07409		70.47000	0.07047	74.090	12.08	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	370.18000	0.37018		348.92000	0.34892	370.180	12.45	0.23	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	2,341.24000	2.34124	2,494.01000	2.49401	2,341.240		12.47	0.75	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,356.17000	1.35617	1,285.06000	1.28506	1,356.170		13.00	0.56	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	927.98000	0.92798	1,031.20000	1.03120	927.980		13.01	0.43	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	41.88000	0.04188	54.07000	0.05407	41.880		14.49	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.17000	0.00017	0.28000	0.00028	0.170		16.39	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.09393	87.24701		11.12440	87.06981		14.95	0.00	0.00	0	104,492.00
R2035	On 04/05/2023	Bond Future	9.85	Call	473.19000	0.47319	454.83000	0.45483	473.190		13.75	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,194.52000	1.19452	1,153.64000	1.15364	1,194.520		13.94	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,551.55000	1.55155	1,501.34000	1.50134	1,551.550		14.12	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,091.65000	3.09165	3,009.30000	3.00930	3,091.650		14.84	0.54	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,406.30000	1.40630	1,468.60000	1.46860	1,406.300		15.77	0.28	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	12.46	Put	698.37000	0.69837	735.51000	0.73551	698.370		16.74	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	318.40000	0.31840	338.34000	0.33834	318.400		17.77	0.08	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.19284	89.03962		11.22429	88.86006		14.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.30709	86.32738		11.33984	86.14402		14.34	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.42784	88.08069		11.46201	87.89330		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			11.16997	81.48705		11.20439	81.28041		15.08	0.00	0.00	0	130,109.00
R2037	On 02/02/2023	Bond Future	11.10	Call	953.26000	0.95326	888.71000	0.88871	953.260		14.40	0.45	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	93.33000	0.09333	118.13000	0.11813	93.330		15.94	0.07	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.28480	83.06151		11.32020	82.85273		16.12	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,965.66000	1.96566	1,894.13000	1.89413	1,965.660		15.34	0.41	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,171.62000	2.17162	2,094.74000	2.09474	2,171.620		15.43	0.43	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,637.56000	4.63756	4,512.28000	4.51228	4,637.560		16.56	0.66	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,520.22000	1.52022	1,594.75000	1.59475	1,520.220		16.82	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	212.76000	0.21276	228.83000	0.22883	212.760		19.27	0.05	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.38960	80.51010		11.42615	80.29825		16.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.49677	82.13041		11.53473	81.91405		15.51	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.60902	79.54292		11.64850	79.32191		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			11.27923	83.09775		11.31355	82.87578		16.01	0.00	55,010,710.50	662	135,759.00

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	10.21	Call	8.31000	0.00831		7.97000	0.00797	8.310	14.47	0.01	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	461.70000	0.46170		428.83000	0.42883	461.700	15.07	0.25	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	991.99000	0.99199		926.04000	0.92604	991.990	15.45	0.43	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	113.30000	0.11330		142.22000	0.14222	113.300	17.13	0.07	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	54.48000	0.05448		70.94000	0.07094	54.480	17.51	0.04	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.39121	84.70335		11.42649	84.47901		17.12	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	556.96000	0.55696		531.40000	0.53140	556.960	15.74	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,380.00000	1.38000		1,325.03000	1.32503	1,380.000	16.03	0.30	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,806.95000	1.80695		1,739.31000	1.73931	1,806.950	16.26	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,087.71000	2.08771		2,012.39000	2.01239	2,087.710	16.40	0.40	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,490.26000	3.49026		3,382.92000	3.38292	3,490.260	17.09	0.55	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,677.81000	1.67781		1,758.35000	1.75835	1,677.810	18.06	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	801.54000	0.80154		847.98000	0.84798	801.540	19.30	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	403.90000	0.40390		430.79000	0.43079	403.900	20.40	0.09	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.49361	81.93524		11.53001	81.70754		17.74	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.59779	83.58419		11.63555	83.35167		16.55	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.70664	80.77581		11.74586	80.53836		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			11.29766	79.86224		11.32166	79.70365		17.02	0.00	0.00	0	83,027.00
R2044	On 02/02/2023	Bond Future	10.75	Call	178.99000	0.17899		173.98000	0.17398	178.990	15.72	0.12	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	511.93000	0.51193		493.08000	0.49308	511.930	16.07	0.27	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	726.07000	0.72607		698.37000	0.69837	726.070	16.25	0.35	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	3,016.10000	3.01610		2,915.85000	2.91585	3,016.100	17.43	0.79	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	364.20000	0.36420		417.02000	0.41702	364.200	17.53	0.19	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	160.39000	0.16039		190.52000	0.19052	160.390	18.05	0.10	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.40343	81.40537		11.42801	81.24553		18.21	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,337.77000	2.33777		2,412.64000	2.41264	2,337.770	18.66	0.38	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,830.52000	1.83052		1,894.27000	1.89427	1,830.520	19.12	0.31	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,428.43000	1.42843		1,482.18000	1.48218	1,428.430	19.57	0.25	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.49993	78.69470		11.52520	78.53285		18.90	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.59774	80.27845		11.62394	80.11308		17.65	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.69961	77.52811		11.72681	77.35911		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			11.12012	83.95703		11.14881	83.75826		16.70	0.00	83,957.03	1	248,080.00
R2048	On 02/02/2023	Bond Future	11.00	Call	961.39000	0.96139		911.12000	0.91112	961.390	16.22	0.41	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	3,559.45000	3.55945		3,418.85000	3.41885	3,559.450	17.41	0.83	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.21547	81.12017		11.24490	80.91933		18.88	0.00	0.00	0	11,095.00
R2048	On 03/08/2023	Bond Future			11.30233	82.74940		11.33261	82.54567		18.57	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.39183	79.99328		11.42318	79.78529		18.40	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.48241	81.65483		11.51491	81.44232		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			10.98257	69.69470		11.00655	69.56946		15.09	0.00	0.00	0	31,403.00
R209	On 04/05/2023	Bond Future			11.08454	67.88959		11.10907	67.76347		16.90	0.00	23,082,460.60	340	2,715.00
R209	On 04/05/2023	Bond Future	10.00	Call	543.48000	0.54348		528.01000	0.52801	543.480	15.55	0.18	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,197.03000	1.19703		0.00000	0.00000	1,197.030	15.85	0.32	43,846,320.26	2,000	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,282.64000	2.28264		2,232.25000	2.23225	2,282.640	16.51	0.49	33,419,700.74	1,000	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,719.82000	2.71982		2,795.55000	2.79555	2,719.820	16.51	0.51	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,749.24000	3.74924		3,679.09000	3.67909	3,749.240	17.32	0.65	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	573.72000	0.57372		600.05000	0.60005	573.720	19.00	0.15	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.17285	69.28486		11.19804	69.15716		16.60	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.27126	67.52823		11.29738	67.39780		16.21	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.37126	68.89961		11.39837	68.76628		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			223.50960	223.50960		223.06826	223.06826			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.79672	224.79672		224.35148	224.35148			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.46754	229.46754		229.01617	229.01617			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.97382	230.97382		230.51263	230.51263			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.71736	235.71736		235.24596	235.24596			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			10.32594	85.18537		10.33019	85.16520		11.04	0.00	0.00	0	34,891.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.05000	0.00005		0.06000	0.00006	0.050	7.30	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,764.56000	1.76456		1,793.30000	1.79330	1,764.560	9.31	0.78	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	822.58000	0.82258		851.90000	0.85190	822.580	10.54	0.47	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,166.19000	1.16619		1,174.06000	1.17406	1,166.190	10.81	0.59	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	3.01000	0.00301		3.82000	0.00382	3.010	15.36	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.43227	83.27923		10.43631	83.26053		12.09	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.52267	84.99016		10.52662	84.97231		11.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.63221	83.14821		10.63640	83.12977		10.74	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.74964	84.83711		10.75409	84.81806		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			11.15689	67.00014		11.18077	66.86919		16.62	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	492.15000	0.49215		473.89000	0.47389	492.150	15.96	0.30	0.00	0	2,300.00

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 02/02/2023	Bond Future	11.60	Call	2,675.13000	2.67513	2,588.72000	2.58872	2,675.130	17.34	0.81	0.00	0	2,300.00	
R214	On 04/05/2023	Bond Future			11.25154	64.99641	11.27594	64.86440		18.73	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future			11.33477	66.33184	11.35980	66.19808		18.43	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future			11.42926	64.36799	11.45517	64.23135		18.12	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future			11.52779	65.67533	11.55464	65.53571		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	
Total for Derivatives :												1,368,101,138.20	15,826	1 573 005.00	
Grand Total:												1,368,101,138.20	15,826	1 573 005.00	