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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	874.73900	874.73900	874.73900	876.86500	876.86500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	891.96800	891.96800	891.96800	894.13700	894.13700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	909.99600	909.99600	909.99600	912.20900	912.20900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.10700	929.10700	929.10700	931.36700	931.36700				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	947.50400	947.50400	947.50400	949.80600	949.80600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,005.79800	1,005.79800	1,005.79800	1,009.25200	1,009.25200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,025.60900	1,025.60900	1,025.60900	1,029.13100	1,029.13100				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.33800	1,046.33800	1,046.33800	1,049.93200	1,049.93200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,068.31200	1,068.31200	1,068.31200	1,071.98200	1,071.98200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.46500	1,089.46500	1,089.46500	1,093.20600	1,093.20600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	885.83000	885.83000	885.83000	889.14400	889.14400				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	903.27800	903.27800	903.27800	906.65700	906.65700				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	921.53500	921.53500	921.53500	924.98200	924.98200				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	940.88800	940.88800		944.40900	944.40900			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	959.51800	959.51800		963.10600	963.10600			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	12.19038	73.92647		12.12015	74.25537			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34718	75.40052		12.27398	75.73596			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.50700	73.14750		12.43065	73.48981			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.66588	74.70079		12.58615	75.05051			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.85198	72.39770		12.76874	72.75418			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	12.50524	71.49865		12.45548	71.77141			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64636	72.92422		12.59465	73.20246			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.78965	70.15280		12.73585	70.43675			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.92504	71.64316		12.86913	71.93316			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.08748	68.81158		13.02928	69.10714			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	873.18100	873.18100		876.49000	876.49000			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	890.38000	890.38000		893.75400	893.75400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	908.37600	908.37600		911.81900	911.81900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	927.45200	927.45200		930.96900	930.96900			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	945.81700	945.81700		949.40000	949.40000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.18158	169.18158		169.25931	169.25931			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	170.82359	170.82359		170.90274	170.90274			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.31608	174.31608		174.39689	174.39689			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.23984	176.23984		176.32225	176.32225			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.76473	179.76473		179.84825	179.84825			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	121.13647	121.13647		121.33828	121.33828			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	123.55177	123.55177		123.75760	123.75760			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.75838	124.75838		124.96831	124.96831			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.40654	127.40654		127.62108	127.62108			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.60481	128.60481		128.82298	128.82298			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	115.45985	115.45985		115.76143	115.76143			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.76199	117.76199		118.06958	118.06958			0.00	0.00	0	6,141.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 02/11/2023	Bond Future	118.76107	118.76107		119.07480	119.07480			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.28192	121.28192		121.60240	121.60240			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.26342	122.26342		122.58972	122.58972			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	128.70644	128.70644		128.70165	128.70165			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.32495	129.32495		129.32009	129.32009			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.96906	131.96906		131.96399	131.96399			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.77197	132.77197		132.76666	132.76666			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.42663	135.42663		135.42082	135.42082			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	113.07976	113.07976		112.71417	112.71417			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.33445	115.33445		114.96158	114.96158			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.61920	115.61920		115.23848	115.23848			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.07367	118.07367		117.68489	117.68489			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.31293	118.31293		117.91550	117.91550			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	115.45197	115.45197		114.53740	114.53740			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.58426	115.58426		114.65126	114.65126			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.94739	117.94739		116.99542	116.99542			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.22521	118.22521		117.25290	117.25290			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.58877	120.58877		119.59642	119.59642			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	326.13800	326.13800		325.73200	325.73200			0.00	0.00	0	655.00
I GOV	On 03/08/2023	Index Future	332.64000	332.64000		332.22700	332.22700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	339.44100	339.44100		339.01900	339.01900			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	346.64500	346.64500		346.21500	346.21500			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	353.58400	353.58400		353.14300	353.14300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.55000	92.45000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.77500	92.22500		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.83000	92.17000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.94500	92.05500		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.96000	92.04000		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.03000	91.97000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.05000	91.95000		7.97500	92.02500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.08000	91.92000		7.99000	92.01000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.04500	91.95500		7.96500	92.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.96500	92.03500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.92500	92.07500		7.85000	92.15000			0.00	0.00	0	68.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.87500	92.12500		7.81000	92.19000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.62843	109.70177		8.58153	109.85021		4.29	0.00	0.00	0	96,442.00
R186	On 04/05/2023	Bond Future	8.36	Call	413.56000	0.41356		470.54000	0.47054	413.560	4.20	0.33	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,266.68000	1.26668		1,175.22000	1.17522	1,266.680	4.20	0.67	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.68573	106.55794		8.63468	106.70931		4.51	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.73010	108.71189		8.67423	108.86637		4.20	0.00	0.00	0	1,161.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,197.71000	2.19771		2,298.11000	2.29811	2,197.710	4.40	0.62	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	345.99000	0.34599		325.99000	0.32599	345.990	5.05	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.74913	105.68955		8.68757	105.84742		3.93	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.82883	107.77602		8.76067	107.93668		3.56	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			335.89136	335.89136		335.88964	335.88964			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.55332	333.55332		333.55128	333.55128			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.37289	340.37289		340.37094	340.37094			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			251.74501	251.74501		251.73649	251.73649			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.96560	251.96560		251.95665	251.95665			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.11699	257.11699		257.10789	257.10789			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.65385	257.65385		257.64422	257.64422			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.80537	262.80537		262.79472	262.79472			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			10.24113	91.43197		10.15958	91.79583		8.29	0.00	0.00	0	85,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	26.47000	0.02647		39.01000	0.03901	26.470	7.28	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	222.99000	0.22299		290.38000	0.29038	222.990	7.48	0.15	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	298.67000	0.29867		381.70000	0.38170	298.670	7.56	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	415.87000	0.41587		520.13000	0.52013	415.870	7.67	0.24	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	745.71000	0.74571		896.91000	0.89691	745.710	7.94	0.37	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,722.93000	1.72293		1,959.93000	1.95993	1,722.930	8.54	0.60	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,419.11000	2.41911		2,692.94000	2.69294	2,419.110	8.88	0.71	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	169.71000	0.16971		142.51000	0.14251	169.710	9.89	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	97.13000	0.09713		81.23000	0.08123	97.130	10.28	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	41.70000	0.04170		34.79000	0.03479	41.700	10.85	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	13.13000	0.01313		10.86000	0.01086	13.130	11.14	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	10.59000	0.01059		8.74000	0.00874	10.590	11.14	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.36104	89.22597		10.27517	89.59693		8.70	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,120.68000	2.12068	2,327.16000	2.32716	2,120.680	8.81	0.52	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,746.61000	2.74661	2,982.58000	2.98258	2,746.610	9.02	0.61	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	153.84000	0.15384	135.96000	0.13596	153.840	10.58	0.06	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	93.61000	0.09361	82.13000	0.08213	93.610	10.58	0.04	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.46923	91.02961	10.37883	91.40813		8.26	0.00	2,639,858.69	29	29.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	953.95000	0.95395	1,065.14000	1.06514	953.950	7.92	0.27	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,693.86000	1.69386	1,856.43000	1.85643	1,693.860	8.15	0.40	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,049.47000	1.04947	964.48000	0.96448	1,049.470	9.36	0.24	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.57146	88.93659	10.47603	89.32320		8.08	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,071.29000	1.07129	1,185.80000	1.18580	1,071.290	7.61	0.28	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,559.06000	1.55906	1,706.54000	1.70654	1,559.060	7.74	0.36	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,784.75000	1.78475	1,945.50000	1.94550	1,784.750	7.81	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,685.38000	1.68538	1,565.53000	1.56553	1,685.380	8.71	0.33	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	983.59000	0.98359	908.88000	0.90888	983.590	9.36	0.21	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.71581	90.69187	10.61503	91.08581		7.59	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			10.79145	86.55851	10.73614	86.84034		10.49	0.00	208,259,775.06	2,406	184,552.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	75.46000	0.07546	96.19000	0.09619	75.460	8.83	0.06	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	94.80000	0.09480	119.55000	0.11955	94.800	8.91	0.07	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	197.62000	0.19762	240.66000	0.24066	197.620	9.19	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	481.53000	0.48153	561.98000	0.56198	481.530	9.63	0.24	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	881.49000	0.88149	999.34000	0.99934	881.490	10.07	0.36	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,079.06000	1.07906	1,211.66000	1.21166	1,079.060	10.24	0.41	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,765.97000	1.76597	1,627.97000	1.62797	1,765.970	10.38	0.55	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,095.40000	1.09540	1,002.25000	1.00225	1,095.400	10.98	0.39	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	994.67000	0.99467	909.01000	0.90901	994.670	11.10	0.36	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,470.39000	3.47039	3,698.44000	3.69844	3,470.390	11.69	0.76	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	7.28000	0.00728	6.58000	0.00658	7.280	14.08	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.90913	88.26345	10.85138	88.55078		10.92	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	401.35000	0.40135	447.14000	0.44714	401.350	10.25	0.14	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,203.29000	1.20329	1,304.54000	1.30454	1,203.290	10.51	0.32	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,720.34000	5.72034	5,949.72000	5.94972	5,720.340	12.22	0.77	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.02565	85.88772	10.96528	86.18090		10.87	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.13467	87.69262	11.07151	87.99212		10.45	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,330.97000	1.33097	1,419.01000	1.41901	1,330.970	9.86	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,652.09000	2.65209	2,790.32000	2.79032	2,652.090	10.26	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,407.32000	1.40732	1,344.86000	1.34486	1,407.320	11.96	0.23	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.27522	85.26625	11.20913	85.57137		10.29	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			11.25497	86.31631	11.20491	86.60408		13.02	0.00	0.00	0	158,829.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	43.06000	0.04306	53.93000	0.05393	43.060	11.77	0.03	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	283.77000	0.28377		332.45000	0.33245	283.770	11.94	0.13	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	411.80000	0.41180		475.56000	0.47556	411.800	12.08	0.18	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	470.82000	0.47082		540.91000	0.54091	470.820	12.14	0.20	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	1,299.91000	1.29991		1,435.18000	1.43518	1,299.910	12.72	0.41	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,616.30000	1.61630		1,769.37000	1.76937	1,616.300	12.90	0.47	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	794.08000	0.79408		734.96000	0.73496	794.080	13.88	0.26	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	706.18000	0.70618		653.05000	0.65305	706.180	13.99	0.23	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	248.87000	0.24887		229.18000	0.22918	248.870	14.90	0.10	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	63.57000	0.06357		58.60000	0.05860	63.570	15.97	0.03	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.37330	88.01648		11.32123	88.30991		13.43	0.00	0.00	0	6,761.00	
R2035	On 02/11/2023	Bond Future			11.49349	85.29113		11.43930	85.59054		13.38	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,643.24000	1.64324		1,743.61000	1.74361	1,643.240	12.59	0.31	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	2,710.06000	2.71006		2,848.25000	2.84825	2,710.060	12.99	0.43	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,434.05000	1.43405		1,374.73000	1.37473	1,434.050	15.00	0.22	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			11.61094	87.08331		11.55447	87.38914		12.96	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	2,012.17000	2.01217		2,117.19000	2.11719	2,012.170	12.33	0.32	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	3,054.64000	3.05464		3,192.17000	3.19217	3,054.640	12.64	0.42	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,485.95000	1.48595		1,431.42000	1.43142	1,485.950	15.01	0.20	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.74589	84.29773		11.68714	84.60930		12.54	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			11.51046	81.74404		11.44510	82.12237		14.01	0.00	0.00	0	63,174.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	619.40000	0.61940		727.43000	0.72743	619.400	13.17	0.24	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	748.45000	0.74845		871.11000	0.87111	748.450	13.28	0.28	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,804.97000	2.80497		3,064.83000	3.06483	2,804.970	14.48	0.63	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	989.73000	0.98973		894.05000	0.89405	989.730	14.75	0.30	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	36.05000	0.03605		31.94000	0.03194	36.050	17.31	0.02	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.63614	79.09676		11.56821	79.48253		15.24	0.00	0.00	0	74,072.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	548.10000	0.54810		615.15000	0.61515	548.100	14.03	0.15	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,498.29000	1.49829		1,636.90000	1.63690	1,498.290	14.31	0.33	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			11.75132	80.69568		11.68081	81.08932		14.45	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.86322	78.13538		11.78994	78.53740		14.83	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.00085	79.67639		11.92471	80.08613		13.64	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			11.59787	83.40268		11.53763	83.77849		14.88	0.00	0.00	0	51,460.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	45.48000	0.04548		58.95000	0.05895	45.480	13.44	0.03	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	301.03000	0.30103		361.68000	0.36168	301.030	13.73	0.13	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	512.62000	0.51262		601.80000	0.60180	512.620	13.96	0.20	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	676.08000	0.67608		784.09000	0.78409	676.080	14.11	0.24	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,713.00000	1.71300		1,905.89000	1.90589	1,713.000	14.85	0.46	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,059.64000	1.05964		967.66000	0.96766	1,059.640	15.87	0.30	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	317.75000	0.31775		287.51000	0.28751	317.750	17.17	0.11	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	98.28000	0.09828		88.77000	0.08877	98.280	18.31	0.04	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.71956	80.53761		11.65700	80.92083		16.24	0.00	0.00	0	99,201.00	
R2040	On 02/11/2023	Bond Future			11.83079	82.16574		11.76594	82.55665		15.40	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			11.93878	79.38594		11.87145	79.78521		15.85	0.00	0.00	0	6.00	
R2040	On 02/05/2024	Bond Future			12.07048	80.95141		12.00060	81.35832		14.59	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			11.67501	79.66859		11.60450	80.11337		16.00	0.00	0.00	0	55,641.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,880.18000	1.88018		1,703.17000	1.70317	1,880.180	16.00	0.45	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,294.79000	1.29479		1,164.31000	1.16431	1,294.790	16.47	0.34	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	877.29000	0.87729		784.18000	0.78418	877.290	16.96	0.25	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.79234	76.85520		11.71917	77.30874		17.49	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,619.85000	3.61985		3,413.95000	3.41395	3,619.850	17.49	0.49	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,941.72000	2.94172		2,766.75000	2.76675	2,941.720	17.92	0.42	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.89943	78.40883		11.82363	78.87153		16.62	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.00330	75.67530		11.92468	76.14786		17.14	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.12917	77.16746		12.04762	77.64915		15.80	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			11.54519	78.91961		11.47973	79.34797		16.72	0.00	0.00	0	237,035.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	132.38000	0.13238		167.34000	0.16734	132.380	15.12	0.06	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	957.89000	0.95789		1,107.02000	1.10702	957.890	15.98	0.30	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.64845	80.47403		11.58062	80.91086		17.31	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.75210	77.65972		11.68182	78.10536		17.37	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.85276	79.29158		11.77987	79.74674		16.93	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.96583	76.41526		11.89031	76.87911		16.51	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future			11.28959	66.84541		11.21910	67.20180		14.71	0.00	0.00	0	19,542.00	
R209	On 04/05/2023	Bond Future	10.00	Call	56.09000	0.05609		74.30000	0.07430	56.090	13.29	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	285.21000	0.28521		350.27000	0.35027	285.210	13.60	0.15	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,449.02000	2.44902		2,241.73000	2.24173	2,449.020	14.29	0.63	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	967.66000	0.96766		1,116.76000	1.11676	967.660	14.29	0.37	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,241.30000	2.24130		2,477.34000	2.47734	2,241.300	15.15	0.61	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	215.89000	0.21589		189.91000	0.18991	215.890	16.91	0.10	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.39663	68.16206		11.32363	68.52545		15.22	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	413.53000	0.41353		470.33000	0.47033	413.530	14.02	0.14	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,213.04000	1.21304		1,336.71000	1.33671	1,213.040	14.49	0.31	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.50194	66.38843		11.42630	66.75919		15.12	0.00	0.00	0	741.00	
R209	On 01/02/2024	Bond Future			11.60053	67.78358		11.52215	68.16220		14.73	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.72199	65.97214		11.64073	66.35805		14.20	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	223.54319	223.54319		223.53992	223.53992			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.00049	228.00049		227.99704	227.99704			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.51897	229.51897		229.51519	229.51519			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.39103	234.39103		234.38751	234.38751			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.86248	235.86248		235.85744	235.85744			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	10.59154	82.54589		10.52061	82.87145		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.70491	84.17176		10.63071	84.50372		9.95	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.82144	82.32033		10.74373	82.65903		9.87	0.00	23,461,294.05	285	5,587.00
R213	On 01/02/2024	Bond Future	10.93458	84.04993		10.85304	84.39582		9.31	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.07130	82.15704		10.98579	82.50958		9.16	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	11.45343	63.91674		11.40338	64.18174		16.33	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.55385	65.17564		11.50208	65.44591		16.92	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.65473	63.19403		11.60118	63.46979		16.92	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.75239	64.52193		11.69696	64.80354		16.52	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.86255	62.49645		11.80523	62.78346		16.05	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>234,360,927.80</b>	<b>2,720</b>	<b>1 439 343.00</b>
<b>Grand Total:</b>											<b>234,360,927.80</b>	<b>2,720</b>	<b>1 439 343.00</b>