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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2023

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 03/08/2023	Index Future	881.26900	881.26900		882.84800	882.84800			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	900.67100	900.67100		902.28600	902.28600			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	921.15300	921.15300		922.80600	922.80600			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	942.25200	942.25200		943.94200	943.94200			0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	963.67400	963.67400		965.40100	965.40100			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,005.52200	1,005.52200		1,008.12000	1,008.12000			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,027.65900	1,027.65900		1,030.31600	1,030.31600			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,051.02900	1,051.02900		1,053.74800	1,053.74800			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,075.10300	1,075.10300		1,077.88300	1,077.88300			0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,099.54600	1,099.54600		1,102.38700	1,102.38700			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	879.26000	879.26000		881.51500	881.51500			0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	898.61700	898.61700		900.92300	900.92300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	919.05300	919.05300		921.41200	921.41200			0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	940.10400	940.10400		942.51600	942.51600			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	961.47700	961.47700		963.94300	963.94300			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 03/08/2023	Bond Future	12.63062	74.12131		12.58653	74.31826			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.77273	71.97304		12.72673	72.17448			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.91397	73.62715		12.86593	73.83335			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.05722	71.52889		13.00709	71.73978			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.21054	73.16747		13.15821	73.38302			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 03/08/2023	Bond Future	13.06305	70.74659		13.01892	70.97190			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.19797	68.05821		13.15203	68.28864			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.32557	69.62263		13.27780	69.85846			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.45977	66.96942		13.41006	67.21064			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.59982	68.50223		13.54813	68.74883			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 03/08/2023	GOVI	866.66800	866.66800		868.89600	868.89600			0.00	0.00	0	832.00
GOVI	On 02/11/2023	GOVI	885.74800	885.74800		888.02600	888.02600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	905.89100	905.89100		908.22200	908.22200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	926.64000	926.64000		929.02400	929.02400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	947.70800	947.70800		950.14400	950.14400			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.96080	169.96080		170.16873	170.16873			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	173.74490	173.74490		173.95774	173.95774			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.94341	175.94341		176.16072	176.16072			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.01219	180.01219		180.23440	180.23440			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.29955	182.29955		182.52519	182.52519			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 03/08/2023	Bond Future	123.05841	123.05841		123.05796	123.05796			0.00	0.00	0	2,375.00
I2029	On 02/11/2023	Bond Future	124.46650	124.46650		124.46610	124.46610			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.32663	127.32663		127.32645	127.32645			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.90284	128.90284		128.90193	128.90193			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.85953	131.85953		131.85829	131.85829			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.54587	116.54587		116.54422	116.54422			0.00	0.00	0	7,167.00
I2033	On 02/11/2023	Bond Future	117.71606	117.71606		117.71462	117.71462			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.42108	120.42108		120.41972	120.41972			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.74257	121.74257		121.74047	121.74047			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.53503	124.53503		124.53261	124.53261			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 03/08/2023	Bond Future	125.97456	125.97456		125.97206	125.97206			0.00	0.00	0	3,059.00
I2038	On 02/11/2023	Bond Future	128.77936	128.77936		128.77704	128.77704			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	129.72042	129.72042		129.71748	129.71748			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.72015	132.72015		132.71697	132.71697			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.69199	133.69199		133.68697	133.68697			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 03/08/2023	Bond Future	111.79852	111.79852		111.79662	111.79662			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	112.19500	112.19500		112.19310	112.19310			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	114.77323	114.77323		114.77147	114.77147			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.27740	115.27740		115.27449	115.27449			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.92075	117.92075		117.91761	117.91761			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 03/08/2023	Bond Future	110.53185	110.53185		110.52995	110.52995			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.99268	112.99268		112.99097	112.99097			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	113.34204	113.34204		113.33985	113.33985			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.96309	115.96309		115.96067	115.96067			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.31342	116.31342		116.30916	116.30916			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 03/08/2023	Index Future	326.35400	326.35400		326.38600	326.38600			0.00	0.00	0	480.00
I GOV	On 02/11/2023	Index Future	333.61900	333.61900		333.65200	333.65200			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	341.28500	341.28500		341.31900	341.31900			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	349.17800	349.17800		349.21300	349.21300			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	357.19100	357.19100		357.22600	357.22600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50500	91.49500		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.65000	91.35000		8.66500	91.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.67500	91.32500		8.70500	91.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.71000	91.29000		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.71000	91.29000		8.71500	91.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.73500	91.26500		8.72000	91.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.71000	91.29000		8.65500	91.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.55000	91.45000		8.52500	91.47500			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 18/09/2024	Jibar Tradeable Future			8.44000	91.56000		8.39500	91.60500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.29500	91.70500		8.27500	91.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.25000	91.75000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.33500	91.66500		8.22000	91.78000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.23468	104.94734		9.17844	105.11092		4.54	0.00	13,643,154.20	130	57,801.00
R186	On 02/11/2023	Bond Future			9.26101	107.25816		9.19942	107.42550		4.39	0.00	197,569,530.72	1,842	36,572.00
R186	On 02/11/2023	Bond Future	9.15	Call	931.95000	0.93195	1,015.50000	1.01550	931.950	4.36	0.46	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	238.36000	0.23836	217.22000	0.21722	238.360	4.94	0.15	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			9.26181	104.38638		9.19396	104.55766		4.22	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.25588	106.77663		9.18067	106.95175		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,167.91000	2.16791	2,279.95000	2.27995	2,167.910	4.04	0.62	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	685.99000	0.68599	643.73000	0.64373	685.990	4.38	0.26	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			9.25868	103.88997		9.17461	104.06887		3.54	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 03/08/2023	Bond Future			335.17599	335.17599		335.18002	335.18002			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.63838	342.63838		342.64306	342.64306			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 03/08/2023	Bond Future			248.61460	248.61460		248.40021	248.40021			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			254.14991	254.14991		253.93099	253.93099			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.02277	255.02277		254.79800	254.79800			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.92010	260.92010		260.69007	260.69007			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.79837	261.79837		261.55961	261.55961			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 03/08/2023	Bond Future			10.55842	88.38058		10.51366	88.57140		8.97	0.00	16,615,549.04	188	80,370.00
R2030	On 03/08/2023	Bond Future	10.40	Call	582.48000	0.58248	673.18000	0.67318	582.480	8.67	0.38	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,152.94000	1.15294	1,279.98000	1.27998	1,152.940	9.38	0.57	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	5.99000	0.00599	5.83000	0.00583	5.990	13.35	0.01	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	1.78000	0.00178	1.76000	0.00176	1.780	13.35	0.00	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.63837	90.32678		10.59123	90.52196		9.17	0.00	24,568,884.16	272	19,740.00
R2030	On 02/11/2023	Bond Future	9.57	Call	424.61000	0.42461	464.89000	0.46489	424.610	8.89	0.17	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	707.65000	0.70765	766.00000	0.76600	707.650	8.91	0.26	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	922.47000	0.92247	992.43000	0.99243	922.470	8.95	0.32	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,426.88000	1.42688	1,518.98000	1.51898	1,426.880	9.10	0.42	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	1,883.25000	1.88325	1,991.19000	1.99119	1,883.250	9.26	0.50	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,119.15000	3.11915	3,257.51000	3.25751	3,119.150	9.67	0.66	0.00	0	500.00	

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R2030	On 02/11/2023	Bond Future	11.43	Put	819.48000	0.81948		777.49000	0.77749	819.480	9.97	0.26	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	699.46000	0.69946		663.09000	0.66309	699.460	10.10	0.22	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	311.69000	0.31169		294.80000	0.29480	311.690	10.81	0.11	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.71092	88.37535		10.66117	88.57505		9.03	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	751.42000	0.75142		802.14000	0.80214	751.420	8.75	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,063.10000	1.06310		1,128.53000	1.12853	1,063.100	8.69	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,111.66000	1.11166		1,179.14000	1.17914	1,111.660	8.69	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,200.45000	1.20045		1,271.56000	1.27156	1,200.450	8.71	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,293.94000	1.29394		1,368.73000	1.36873	1,293.940	8.72	0.34	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,420.95000	1.42095		1,500.54000	1.50054	1,420.950	8.73	0.37	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,792.90000	1.79290		1,885.07000	1.88507	1,792.900	8.82	0.43	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,928.67000	1.92867		1,853.23000	1.85323	1,928.670	9.22	0.41	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,507.52000	1.50752		1,446.10000	1.44610	1,507.520	9.48	0.34	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,057.01000	1.05701		1,012.05000	1.01205	1,057.010	9.88	0.25	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	974.96000	0.97496		933.18000	0.93318	974.960	9.97	0.24	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	967.23000	0.96723		925.75000	0.92575	967.230	9.98	0.24	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	796.07000	0.79607		761.40000	0.76140	796.070	10.21	0.20	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.79114	90.39884		10.73861	90.60305		8.46	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,021.46000	1.02146		1,080.01000	1.08001	1,021.460	8.03	0.26	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,645.01000	1.64501		1,726.14000	1.72614	1,645.010	8.14	0.37	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,441.11000	2.44111		2,544.23000	2.54423	2,441.110	8.38	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,850.17000	2.85017		2,962.52000	2.96252	2,850.170	8.51	0.52	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,525.21000	3.52521		3,650.58000	3.65058	3,525.210	8.73	0.59	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,332.39000	1.33239		1,282.44000	1.28244	1,332.390	9.40	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,003.59000	1.00359		965.05000	0.96505	1,003.590	9.77	0.21	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	555.04000	0.55504		532.12000	0.53212	555.040	10.08	0.13	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.88466	88.44564		10.82905	88.65434		8.24	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 03/08/2023	Bond Future			11.20119	86.82954		11.15662	87.04630		10.51	0.00	868,295.40	10	119,254.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.31	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1.98000	0.00198		3.49000	0.00349	1.980	6.64	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	604.12000	0.60412		552.39000	0.55239	604.120	11.16	0.33	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Call	1,975.85000	1.97585		2,146.36000	2.14636	1,975.850	11.32	0.70	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Put	541.43000	0.54143		495.18000	0.49518	541.430	11.32	0.30	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	484.15000	0.48415		442.92000	0.44292	484.150	11.47	0.27	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,520.46000	3.52046		3,719.95000	3.71995	3,520.460	12.49	0.86	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	3,933.48000	3.93348		4,137.03000	4.13703	3,933.480	12.76	0.89	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,100.48000	4.10048		4,305.39000	4.30539	4,100.480	12.87	0.90	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	154.87000	0.15487		143.02000	0.14302	154.870	12.87	0.10	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.29858	84.57857		11.25197	84.80026		11.66	0.00	0.00	0	75,924.00
R2032	On 02/11/2023	Bond Future	10.59	Call	890.12000	0.89012		960.50000	0.96050	890.120	11.10	0.28	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,063.83000	1.06383		1,143.15000	1.14315	1,063.830	11.16	0.31	0.00	0	500.00

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	11.09	Call	1,781.71000	1.78171	1,890.76000	1.89076	1,781.710	11.49	0.44	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,317.03000	2.31703	2,218.89000	2.21889	2,317.030	11.69	0.49	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,398.77000	1.39877	1,334.08000	1.33408	1,398.770	12.28	0.34	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	841.24000	0.84124	800.28000	0.80028	841.240	12.88	0.22	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.38851	86.50268		11.33976	86.72951	11.22	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	699.84000	0.69984	748.20000	0.74820	699.840	10.65	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,367.85000	1.36785	1,446.16000	1.44616	1,367.850	10.73	0.31	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,641.48000	1.64148	1,729.80000	1.72980	1,641.480	10.82	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,677.01000	1.67701	1,766.55000	1.76655	1,677.010	10.83	0.36	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,288.75000	2.28875	2,397.03000	2.39703	2,288.750	11.08	0.44	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,299.82000	2.29982	2,218.02000	2.21802	2,299.820	11.74	0.40	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,319.66000	1.31966	1,269.36000	1.26936	1,319.660	12.57	0.25	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,206.49000	1.20649	1,160.16000	1.16016	1,206.490	12.70	0.23	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,111.06000	1.11106	1,068.12000	1.06812	1,111.060	12.82	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.48217	84.31999		11.43115	84.55199	10.70	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,215.82000	1.21582	1,283.61000	1.28361	1,215.820	10.10	0.27	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,512.69000	1.51269	1,591.86000	1.59186	1,512.690	10.11	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,604.71000	1.60471	1,687.07000	1.68707	1,604.710	10.14	0.33	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,953.68000	1.95368	2,047.36000	2.04736	1,953.680	10.24	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,390.41000	2.39041	2,496.66000	2.49666	2,390.410	10.38	0.43	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,958.65000	2.95865	3,078.95000	3.07895	2,958.650	10.57	0.49	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,313.33000	1.31333	1,265.44000	1.26544	1,313.330	12.10	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,096.57000	1.09657	1,056.05000	1.05605	1,096.570	12.39	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	983.56000	0.98356	946.97000	0.94697	983.560	12.57	0.18	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.58555	86.23369		11.53215	86.47076	9.71	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 03/08/2023	Bond Future			11.81931	85.56100		11.77490	85.80092	12.69	0.00	6,673,758.00	78	63,447.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,440.89000	1.44089	1,335.45000	1.33545	1,440.890	12.69	0.54	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,800.32000	3.80032	4,020.43000	4.02043	3,800.320	13.89	0.86	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.92972	82.93461		11.88347	83.17999	13.63	0.00	0.00	0	110,029.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	354.85000	0.35485	391.70000	0.39170	354.850	12.43	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	845.67000	0.84567	915.70000	0.91570	845.670	12.56	0.25	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,065.51000	2.06551	2,188.68000	2.18868	2,065.510	13.26	0.45	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,525.99000	3.52599	3,688.41000	3.68841	3,525.990	13.99	0.61	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,028.59000	1.02859	980.78000	0.98078	1,028.590	14.91	0.24	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	473.10000	0.47310	450.36000	0.45036	473.100	15.99	0.12	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.03786	84.82116		11.98965	85.07226	13.08	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	740.42000	0.74042	791.98000	0.79198	740.420	12.15	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,345.05000	1.34505	1,424.70000	1.42470	1,345.050	12.23	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,216.34000	1.21634	1,170.95000	1.17095	1,216.340	14.95	0.21	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.14011	82.24867		12.08994	82.50547	13.01	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.24972	84.11560		12.19749	84.37802	11.93	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
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.13235	76.36063		12.08808	76.59901		14.36	0.00	0.00	0	133,555.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.12000	0.00012		0.22000	0.00022	0.120	12.91	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	14.55000	0.01455		20.63000	0.02063	14.550	12.90	0.01	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.24052	78.04218		12.19453	78.28598		14.65	0.00	36,211,571.52	464	13,711.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,035.00000	2.03500	2,155.60000	2.15560	2,035.000		14.30	0.44	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,469.04000	3.46904	3,628.38000	3.62838	3,469.040		15.08	0.60	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	513.28000	0.51328	489.58000	0.48958	513.280		17.29	0.13	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.34591	75.56096		12.29809	75.81041		14.88	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,766.18000	2.76618	2,890.14000	2.89014	2,766.180		14.67	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,290.06000	2.29006	2,212.32000	2.21232	2,290.060		15.88	0.35	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,128.13000	1.12813	1,087.39000	1.08739	1,128.130		17.34	0.19	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.45605	77.29094		12.40637	77.54604		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.57696	74.78926		12.52528	75.04999		13.58	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 03/08/2023	Bond Future			12.34799	76.84106		12.30375	77.09246		15.22	0.00	0.00	0	126,700.00
R2040	On 02/11/2023	Bond Future			12.45811	78.53319		12.41218	78.79027		15.53	0.00	0.00	0	6,490.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,193.06000	1.19306	1,281.40000	1.28140	1,193.060		14.51	0.30	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,227.55000	3.22755	3,385.39000	3.38539	3,227.550		15.70	0.56	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	893.18000	0.89318	853.15000	0.85315	893.180		17.50	0.19	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.56582	75.81275		12.51809	76.07579		15.84	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.67773	77.54845		12.62817	77.81748		15.22	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.80009	74.80213		12.74857	75.07709		15.16	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 03/08/2023	Bond Future			12.39640	73.27534		12.35212	73.52814		16.13	0.00	146,550.68	2	84,932.00
R2044	On 03/08/2023	Bond Future	11.75	Call	178.78000	0.17878	222.34000	0.22234	178.780		14.84	0.12	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,020.54000	4.02054	3,811.30000	3.81130	4,020.540		14.84	0.88	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,768.21000	2.76821	2,597.88000	2.59788	2,768.210		15.19	0.76	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,073.63000	1.07363	992.23000	0.99223	1,073.630		16.13	0.42	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.50233	74.88896		12.45639	75.14748		16.48	0.00	0.00	0	670.00
R2044	On 01/02/2024	Bond Future			12.60581	72.21082		12.55811	72.47531		16.84	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.71292	73.86406		12.66343	74.13459		16.21	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.82971	71.15921		12.77830	71.43572		16.20	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 03/08/2023	Bond Future			12.34321	76.23887		12.29880	76.49712		15.93	0.00	0.00	0	97,118.00
R2048	On 03/08/2023	Bond Future	11.80	Call	275.72000	0.27572	335.26000	0.33526	275.720		14.72	0.16	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,235.75000	1.23575	1,385.97000	1.38597	1,235.750		15.55	0.48	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	176.74000	0.17674	163.15000	0.16315	176.740		17.34	0.10	0.00	0	1,100.00

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
R2048	On 02/11/2023	Bond Future			12.44999	73.47072		12.40389	73.73476		17.25	0.00	0.00	0	169,112.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,268.58000	1.26858		1,361.12000	1.36112	1,268.580	16.13	0.31	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,048.75000	3.04875		3,203.95000	3.20395	3,048.750	17.25	0.54	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	986.52000	0.98652		943.32000	0.94332	986.520	19.35	0.20	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.55479	75.14203		12.50690	75.41219		16.62	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.65362	72.41150		12.60397	72.68776		16.98	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.75813	74.05486		12.70662	74.33725		15.98	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
R2053	On 03/08/2023	Bond Future			12.40490	97.98333		12.36053	98.31245		16.03	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.51393	94.27497		12.46780	94.61154		17.38	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.61703	96.41979		12.56910	96.76416		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.72298	92.76087		12.67318	93.11305		17.15	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.83528	94.86514		12.78353	95.22515		16.16	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.86590	65.89103		11.82145	66.10142		14.37	0.00	0.00	0	13,051.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.06000	0.00006		0.12000	0.00012	0.060	12.93	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	9.33000	0.00933		13.49000	0.01349	9.330	12.91	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	12.42000	0.01242		17.71000	0.01771	12.420	12.91	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	162.57000	0.16257		201.51000	0.20151	162.570	13.53	0.13	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	825.86000	0.82586		761.81000	0.76181	825.860	14.83	0.40	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.96333	64.18821		11.91724	64.40335		15.39	0.00	0.00	0	9,344.00
R209	On 01/02/2024	Bond Future			12.05455	65.64843		12.00677	65.86856		14.83	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.14837	63.99754		12.09883	64.22270		14.64	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.24897	65.45002		12.19762	65.68014		13.41	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 03/08/2023	Bond Future			227.01433	227.01433		227.06468	227.06468			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			228.89646	228.89646		228.94803	228.94803			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.15647	234.15647		234.20950	234.20950			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			236.31212	236.31212		236.36468	236.36468			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			241.73189	241.73189		241.78513	241.78513			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 03/08/2023	Bond Future			10.95861	83.04958		10.91393	83.24578		9.94	0.00	664,396.64	8	24,410.00
R213	On 02/11/2023	Bond Future			11.05319	81.32075		11.00637	81.52143		10.82	0.00	0.00	0	3,000.00

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
R213	On 02/11/2023	Bond Future	10.94	Call	1,784.00000	1.78400	1,889.04000	1.88904	1,784.000	10.77	0.47	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,001.17000	3.00117	3,138.13000	3.13813	3,001.170	11.27	0.64	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	340.89000	0.34089	323.22000	0.32322	340.890	12.72	0.11	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.14387	83.17055	11.09474	83.37590		10.34	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.22844	81.51417	11.17693	81.72419		9.94	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.32127	83.36501	11.26723	83.57957		9.20	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 03/08/2023	Bond Future			12.20112	61.94444	12.15669	62.15778		15.76	0.00	4,088,333.04	66	19,370.00
R214	On 02/11/2023	Bond Future			12.30211	60.00505	12.25609	60.22320		17.01	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future			12.40075	61.37004	12.35307	61.59320		16.41	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.49359	59.46870	12.44425	59.69699		16.69	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.59164	60.81854	12.54058	61.05188		15.73	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 :												301,050,023.40	3,060	1 527 745.00
Grand Total:												301,050,023.40	3,060	1 527 745.00