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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2023

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	861.76700	861.76700		858.58500	858.58500			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	878.33100	878.33100		875.09200	875.09200			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	896.28200	896.28200		892.98100	892.98100			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	914.32200	914.32200		910.95400	910.95400			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	932.65100	932.65100		929.21400	929.21400			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	998.95100	998.95100		995.79400	995.79400			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,018.15300	1,018.15300		1,014.93900	1,014.93900			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,038.96100	1,038.96100		1,035.68700	1,035.68700			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,059.87300	1,059.87300		1,056.53200	1,056.53200			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,081.11900	1,081.11900		1,077.71000	1,077.71000			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	871.35700	871.35700		868.91400	868.91400			0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	888.10600	888.10600		885.62000	885.62000			0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	906.25700	906.25700		903.72300	903.72300			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	924.49800	924.49800		921.91300	921.91300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	943.03000	943.03000		940.39200	940.39200			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.13616	75.74268		12.18261	75.52352			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.29864	73.42341		12.34681	73.20110			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.44788	74.94249		12.49787	74.71657			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.61364	72.67303		12.66583	72.44237			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.79397	74.14374		12.84858	73.90802			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	12.41906	73.98135		12.44445	73.84110			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.56766	71.15892		12.59388	71.01701			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.70101	72.63213		12.72807	72.48823			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.84784	69.84780		12.87602	69.70089			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.99941	71.26048		13.02880	71.11020			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	859.15800	859.15800		856.72100	856.72100			0.00	8,591,580.00	1	849.00
GOVI	On 04/05/2023	GOVI	875.67200	875.67200		873.19300	873.19300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	893.56800	893.56800		891.04300	891.04300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	911.55400	911.55400		908.97700	908.97700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	929.82700	929.82700		927.19700	927.19700			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.29610	166.29610		166.25854	166.25854			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.53369	169.53369		169.49784	169.49784			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.29457	171.29457		171.26025	171.26025			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.78100	174.78100		174.74566	174.74566			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.53174	176.53174		176.49505	176.49505			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	120.77972	120.77972		120.63017	120.63017			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.83574	121.83574		121.68500	121.68500			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.35508	124.35508		124.20282	124.20282			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	125.55631	125.55631		125.40082	125.40082			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.09981	128.09981		127.94057	127.94057			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	117.17575	117.17575		116.74655	116.74655			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	118.07104	118.07104		117.63523	117.63523			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.51239	120.51239		120.06909	120.06909			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.54483	121.54483		121.09236	121.09236			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	124.00712	124.00712		123.54496	123.54496			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	129.11279	129.11279		129.09716	129.09716			0.00	0.00	0	3,782.00
I2038	On 04/05/2023	Bond Future	131.62655	131.62655		131.61243	131.61243			0.00	6,581,327.50	50	1,583.00
I2038	On 03/08/2023	Bond Future	132.38564	132.38564		132.37310	132.37310			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.08016	135.08016		135.06713	135.06713			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	135.80255	135.80255		135.78869	135.78869			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	116.45613	116.45613		116.44183	116.44183			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	116.68801	116.68801		116.67505	116.67505			0.00	110,270,169.45	945	4,935.00
I2046	On 03/08/2023	Bond Future	119.10123	119.10123		119.08951	119.08951			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.43557	119.43557		119.42363	119.42363			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	121.85462	121.85462		121.84197	121.84197			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	118.20434	118.20434		117.87075	117.87075			0.00	0.00	0	10,449.00
I2050	On 04/05/2023	Bond Future	120.50557	120.50557		120.16709	120.16709			0.00	0.00	0	3,472.00
I2050	On 03/08/2023	Bond Future	120.81624	120.81624		120.47234	120.47234			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.27520	123.27520		122.92405	122.92405			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	123.52967	123.52967		123.17119	123.17119			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	326.31800	326.31800		325.96000	325.96000			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	332.67000	332.67000		332.30700	332.30700			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	339.54800	339.54800		339.17900	339.17900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	346.45900	346.45900		346.08300	346.08300			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	353.48000	353.48000		353.09500	353.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.34500	92.65500		7.34500	92.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.67500	92.32500		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.70500	92.29500		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.79500	92.20500		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.79000	92.21000		7.85000	92.15000			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			7.83500	92.16500		7.88500	92.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.83000	92.17000		7.89000	92.11000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.74500	92.25500		7.80500	92.19500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.68500	92.31500		7.76500	92.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.66000	92.34000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.66000	92.34000		7.75000	92.25000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.80500	92.19500		7.93500	92.06500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.55195	107.66617		8.67293	107.26020		5.59	0.00	55,340,411.38	514	73,853.00
R186	On 04/05/2023	Bond Future			8.61771	109.73568		8.74833	109.32347		5.73	0.00	0.00	0	12,452.00
R186	On 03/08/2023	Bond Future			8.64680	106.67335		8.78846	106.25416		5.42	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.69099	108.82000		8.84605	108.39221		4.84	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,625.70000	2.62570	2,374.60000	2.37460	2,625.700	2,625.700	4.92	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	585.64000	0.58564	673.39000	0.67339	585.640	585.640	5.59	0.19	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.74720	105.69449		8.91815	105.25763		4.46	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			328.70844	328.70844		328.68617	328.68617			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.10768	335.10768		335.08967	335.08967			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			332.96977	332.96977		332.95604	332.95604			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.74649	339.74649		339.73187	339.73187			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			251.56642	251.56642		251.20262	251.20262			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			256.46377	256.46377		256.09654	256.09654			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.95061	256.95061		256.57930	256.57930			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.18030	262.18030		261.80100	261.80100			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.53526	262.53526		262.14750	262.14750			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.04364	90.06998		10.10870	89.77056		10.04	0.00	0.00	0	92,379.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.08000	0.00008	0.05000	0.00005	0.080	0.080	6.38	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	1.44000	0.00144	0.92000	0.00092	1.440	1.440	6.38	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	2,012.67000	2.01267	2,267.60000	2.26760	2,012.670	2,012.670	8.07	0.80	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	477.72000	0.47772	398.30000	0.39830	477.720	477.720	8.71	0.33	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	1,181.56000	1.18156	1,376.81000	1.37681	1,181.560	1,181.560	9.08	0.58	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	65.52000	0.06552	88.38000	0.08838	65.520	65.520	12.33	0.05	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,817.14000	5.81714	5,532.76000	5.53276	5,817.140	12.74	0.97	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	6,642.86000	6.64286	6,352.92000	6.35292	6,642.860	13.13	0.98	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.15826	91.80174	10.22632	91.49791		10.77	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	582.75000	0.58275	532.65000	0.53265	582.750	10.73	0.19	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,146.32000	1.14632	1,057.49000	1.05749	1,146.320	10.42	0.33	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,282.31000	1.28231	1,185.56000	1.18556	1,282.310	10.43	0.36	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,462.61000	1.46261	1,355.84000	1.35584	1,462.610	10.45	0.39	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,871.36000	1.87136	1,743.69000	1.74369	1,871.360	10.48	0.46	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,864.18000	2.86418	2,696.06000	2.69606	2,864.180	10.72	0.59	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,505.80000	3.50580	3,317.00000	3.31700	3,505.800	10.89	0.66	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	632.48000	0.63248	697.74000	0.69774	632.480	11.53	0.18	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	462.51000	0.46251	513.22000	0.51322	462.510	11.82	0.14	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	287.75000	0.28775	321.93000	0.32193	287.750	12.25	0.09	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	170.25000	0.17025	192.07000	0.19207	170.250	12.73	0.06	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	153.01000	0.15301	173.01000	0.17301	153.010	12.73	0.05	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.25800	89.67134	10.32936	89.36260		10.84	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,235.83000	3.23583	3,075.61000	3.07561	3,235.830	10.77	0.55	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,866.11000	3.86611	3,688.36000	3.68836	3,866.110	10.95	0.61	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	506.24000	0.50624	547.00000	0.54700	506.240	12.69	0.12	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	371.85000	0.37185	403.77000	0.40377	371.850	12.69	0.09	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.36273	91.47575	10.43788	91.16065		9.54	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.48108	89.30269	10.56051	88.98084		8.76	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			10.66666	89.02931	10.72176	88.74289		12.08	0.00	0.00	0	112,020.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.12000	0.00012	0.09000	0.00009	0.120	8.15	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.63000	0.00063	0.47000	0.00047	0.630	8.19	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	24.63000	0.02463	19.05000	0.01905	24.630	8.30	0.03	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	2,828.55000	2.82855	3,090.22000	3.09022	2,828.550	8.99	0.88	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	192.65000	0.19265	159.53000	0.15953	192.650	9.24	0.16	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	292.94000	0.29294	246.76000	0.24676	292.940	9.58	0.22	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	1,541.98000	1.54198	1,743.07000	1.74307	1,541.980	10.41	0.62	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,109.93000	1.10993	988.86000	0.98886	1,109.930	11.00	0.51	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	181.29000	0.18129	227.25000	0.22725	181.290	13.36	0.11	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	160.36000	0.16036	202.09000	0.20209	160.360	13.50	0.10	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	67.63000	0.06763	88.43000	0.08843	67.630	14.36	0.05	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	5.96000	0.00596	8.59000	0.00859	5.960	16.37	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.78703	86.58099	10.84430	86.29036		13.48	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,198.42000	2.19842	2,077.15000	2.07715	2,198.420	13.09	0.46	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,403.71000	4.40371	4,218.88000	4.21888	4,403.710	13.93	0.68	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	152.26000	0.15226	169.21000	0.16921	152.260	16.00	0.05	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.89130	88.35203	10.95085	88.05666		13.20	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,534.02000	6.53402	6,330.31000	6.33031	6,534.020	13.90	0.72	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	11.00861	85.97034		11.07090	85.66883		12.21	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	11.13490	87.69153		11.20014	87.38361		10.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	11.17878	88.85329		11.21885	88.62039		14.64	0.00	0.00	0	145,700.00
R2035	On 02/02/2023	Bond Future	9.81	Call	8.68000	0.00868	8.11000	0.00811	8.680	13.38	0.01	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	13.30000	0.01330	12.38000	0.01238	13.300	13.37	0.01	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	89.73000	0.08973	82.54000	0.08254	89.730	13.36	0.06	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	323.68000	0.32368	298.17000	0.29817	323.680	13.50	0.18	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,445.64000	3.44564	3,651.37000	3.65137	3,445.640	13.53	0.81	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,056.70000	1.05670	984.30000	0.98430	1,056.700	13.97	0.42	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	1,778.16000	1.77816	1,937.24000	1.93724	1,778.160	13.99	0.57	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	214.03000	0.21403	255.18000	0.25518	214.030	15.42	0.11	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	5.18000	0.00518	7.16000	0.00716	5.180	17.37	0.00	0	976.00
R2035	On 04/05/2023	Bond Future	11.30001	86.05857		11.34143	85.82252		16.26	0.00	937,780,237.29	10,897	104,492.00
R2035	On 04/05/2023	Bond Future	9.85	Call	495.66000	0.49566	470.73000	0.47073	495.660	15.05	0.14	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,123.94000	1.12394	1,073.42000	1.07342	1,123.940	15.08	0.26	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,425.91000	1.42591	1,364.80000	1.36480	1,425.910	15.18	0.31	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,764.81000	2.76481	2,665.78000	2.66578	2,764.810	15.81	0.48	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,110.51000	1.11051	1,172.46000	1.17246	1,110.510	17.70	0.21	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	563.00000	0.56300	599.41000	0.59941	563.000	18.74	0.12	0	491.00
R2035	On 03/08/2023	Bond Future	11.40860	87.81837		11.45146	87.57871		15.72	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	11.53164	85.08123		11.57627	84.83663		14.81	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	11.66633	86.78484		11.71292	86.53496		13.05	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	11.38644	80.20017		11.43130	79.93724		16.58	0.00	22,295,647.26	278	133,919.00
R2037	On 02/02/2023	Bond Future	11.10	Call	751.95000	0.75195	690.78000	0.69078	751.950	15.90	0.33	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	416.46000	0.41646	487.59000	0.48759	416.460	17.44	0.19	0	577.00
R2037	On 04/05/2023	Bond Future	11.51078	81.74219		11.55714	81.47544		17.51	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,749.01000	1.74901	1,668.20000	1.66820	1,749.010	16.46	0.35	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,925.43000	1.92543	1,838.67000	1.83867	1,925.430	16.54	0.38	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,073.26000	4.07326	3,929.78000	3.92978	4,073.260	17.56	0.59	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,209.53000	2.20953	2,321.61000	2.32161	2,209.530	17.81	0.36	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	434.54000	0.43454	466.52000	0.46652	434.540	20.65	0.09	0	400.00
R2037	On 03/08/2023	Bond Future	11.62571	79.15582		11.67368	78.88475		17.86	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	11.74182	80.74855		11.79163	80.47193		15.99	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	11.86786	78.11002		11.91972	77.82746		14.89	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	11.47016	81.87460		11.49968	81.68801		17.56	0.00	0.00	0	138,751.00
R2040	On 02/02/2023	Bond Future	10.21	Call	18.13000	0.01813	17.78000	0.01778	18.130	16.04	0.01	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.96	Call	407.30000	0.40730		388.74000	0.38874	407.300	16.29	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	806.70000	0.80670		770.09000	0.77009	806.700	16.59	0.33	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	417.17000	0.41717		471.30000	0.47130	417.170	18.19	0.18	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	252.75000	0.25275		290.85000	0.29085	252.750	18.58	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.59044	83.44888		11.62086	83.25997		18.56	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	582.85000	0.58285		563.66000	0.56366	582.850	17.18	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,292.90000	1.29290		1,253.79000	1.25379	1,292.900	17.21	0.27	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,666.48000	1.66648		1,618.46000	1.61846	1,666.480	17.41	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,912.58000	1.91258		1,859.08000	1.85908	1,912.580	17.54	0.36	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,138.83000	3.13883		3,061.60000	3.06160	3,138.830	18.13	0.49	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,356.28000	2.35628		2,438.80000	2.43880	2,356.280	19.07	0.36	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,239.53000	1.23953		1,292.02000	1.29202	1,239.530	20.32	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	681.30000	0.68130		714.58000	0.71458	681.300	21.43	0.13	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.70166	80.64697		11.73305	80.45535		18.99	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.81350	82.26967		11.84607	82.07407		17.01	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.93450	79.41123		11.96840	79.21128		15.89	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			11.48301	78.65095		11.50724	78.49487		18.63	0.00	157,301.90	2	79,398.00
R2044	On 02/02/2023	Bond Future	10.75	Call	183.54000	0.18354		179.04000	0.17904	183.540	16.98	0.10	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	453.41000	0.45341		439.66000	0.43966	453.410	17.34	0.21	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	617.12000	0.61712		597.66000	0.59766	617.120	17.48	0.27	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,406.56000	2.40656		2,333.93000	2.33393	2,406.560	18.53	0.64	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	921.67000	0.92167		1,000.18000	1.00018	921.670	18.63	0.33	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	522.30000	0.52230		577.79000	0.57779	522.300	19.15	0.21	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.59664	80.16321		11.62156	80.00536		19.70	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,127.77000	3.12777		3,211.82000	3.21182	3,127.770	19.70	0.44	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,524.73000	2.52473		2,598.30000	2.59830	2,524.730	20.15	0.37	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,031.95000	2.03195		2,095.76000	2.09576	2,031.950	20.60	0.31	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.70144	77.41930		11.72710	77.25937		20.19	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.80644	78.97711		11.83305	78.81378		18.14	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.91972	76.17783		11.94738	76.01091		16.95	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			11.30463	82.69355		11.33355	82.49866		18.25	0.00	1,405,790.35	17	247,720.00
R2048	On 02/02/2023	Bond Future	11.00	Call	789.87000	0.78987		754.55000	0.75455	789.870	17.32	0.31	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,846.60000	2.84660		2,741.04000	2.74104	2,846.600	18.45	0.69	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.40762	79.82468		11.43740	79.62719		20.40	0.00	0.00	0	11,095.00
R2048	On 03/08/2023	Bond Future			11.50247	81.41957		11.53315	81.21916		19.79	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.59900	78.63640		11.63078	78.43187		19.27	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.70050	80.24784		11.73349	80.03886		17.67	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2023	Bond Future			11.17791	68.68395		11.22236	68.45692		16.60	0.00	0.00	0	31,486.00
R209	On 04/05/2023	Bond Future			11.28809	66.85296		11.33394	66.62254		18.38	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	555.67000	0.55567		524.71000	0.52471	555.670	17.03	0.17	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,523.09000	3.52309		3,665.92000	3.66592	3,523.090	17.62	0.57	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,346.77000	3.34677		3,225.92000	3.22592	3,346.770	18.38	0.58	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	917.89000	0.91789		974.52000	0.97452	917.890	20.08	0.20	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.38487	68.22041		11.43216	67.98619		17.82	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.49098	66.44198		11.54000	66.20297		16.74	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.60289	67.77222		11.65377	67.52810		14.79	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			223.05620	223.05620		223.03010	223.03010			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.31329	224.31329		224.28993	224.28993			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			228.95191	228.95191		228.93101	228.93101			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.44415	230.44415		230.42257	230.42257			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.11207	235.11207		235.08896	235.08896			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			10.45173	84.59116		10.52212	84.26104		11.24	0.00	0.00	0	38,255.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.06000	0.00006		0.03000	0.00003	0.060	7.07	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	2,266.34000	2.26634		2,559.30000	2.55930	2,266.340	8.38	0.85	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	1,198.36000	1.19836		1,412.44000	1.41244	1,198.360	9.84	0.58	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	914.94000	0.91494		778.74000	0.77874	914.940	10.14	0.49	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	13.83000	0.01383		20.27000	0.02027	13.830	14.99	0.01	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.56538	82.66577		10.63866	82.33052		12.70	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.66367	84.35605		10.74006	84.01510		12.40	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.77996	82.50090		10.85999	82.15297		11.22	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.91019	84.15320		10.99426	83.79794		9.77	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			11.34697	65.96916		11.37107	65.84028		18.22	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	419.85000	0.41985		407.00000	0.40700	419.850	17.16	0.23	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,122.35000	2.12235		2,059.57000	2.05957	2,122.350	18.42	0.66	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.44912	63.93950		11.47386	63.80907		20.31	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.54015	65.24699		11.56555	65.11482		19.71	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/11/2023	Bond Future	11.64168	63.26106		11.66797	63.12615		18.63	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.75124	64.52775		11.77853	64.38981		16.49	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 :											1,142,422,465.13	12,704	1 576 494.00
Grand Total:											1,142,422,465.13	12,704	1 576 494.00