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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2023

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	867.25500	867.25500	870.13200	870.13200				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	884.01300	884.01300	886.95200	886.95200				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	902.17100	902.17100	905.17400	905.17400				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	920.33600	920.33600	923.39900	923.39900				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	939.04000	939.04000	942.16400	942.16400				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,006.76600	1,006.76600	1,013.01500	1,013.01500				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,026.22000	1,026.22000	1,032.59700	1,032.59700				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,047.29900	1,047.29900	1,053.81200	1,053.81200				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,068.38500	1,068.38500	1,075.02900	1,075.02900				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,090.09800	1,090.09800	1,096.87600	1,096.87600				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	880.03200	880.03200	885.78800	885.78800				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	897.03700	897.03700	902.91100	902.91100				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	915.46300	915.46300	921.46200	921.46200				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	933.89500	933.89500		940.01400	940.01400			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	952.87500	952.87500		959.11700	959.11700			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	11.96206	76.57223		11.85768	77.07580			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.11535	74.27792		12.00651	74.79186			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.25506	75.82300		12.14159	76.34802			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.41247	73.57165		12.29416	74.10726			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.57913	75.08141		12.45564	75.62793			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	12.25104	74.92109		12.14652	75.51599			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.39131	72.12572		12.28256	72.73280			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.51638	73.62705		12.40345	74.24708			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.65572	70.86321		12.53831	71.49581			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.79576	72.31676		12.67377	72.96229			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	867.67900	867.67900		873.37100	873.37100			0.00	26,030,370.00	3	846.00
GOVI	On 04/05/2023	GOVI	884.44500	884.44500		890.25400	890.25400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	902.61200	902.61200		908.54400	908.54400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	920.78600	920.78600		926.83700	926.83700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	939.49900	939.49900		945.67200	945.67200			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.19616	166.19616		166.26052	166.26052			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.45123	169.45123		169.51809	169.51809			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.23030	171.23030		171.29922	171.29922			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.71620	174.71620		174.78638	174.78638			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.51308	176.51308		176.58417	176.58417			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	120.58313	120.58313		120.51028	120.51028			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.64942	121.64942		121.57596	121.57596			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.17860	124.17860		124.10420	124.10420			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	125.37758		125.37758		125.30144	125.30144			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.95221		127.95221		127.87430	127.87430			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	117.18925		117.18925		116.76965	116.76965			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	118.09843		118.09843		117.67146	117.67146			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.55365		120.55365		120.11832	120.11832			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.58829		121.58829		121.14399	121.14399			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	124.08517		124.08517		123.63156	123.63156			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	129.36478		129.36478		129.28066	129.28066			0.00	0.00	0	3,430.00
I2038	On 04/05/2023	Bond Future	131.89858		131.89858		131.81363	131.81363			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	132.67913		132.67913		132.59293	132.59293			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.37995		135.37995		135.29210	135.29210			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.14504		136.14504		136.05469	136.05469			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	116.56396		116.56396		116.46579	116.46579			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	116.81149		116.81149		116.71211	116.71211			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	119.24046		119.24046		119.13957	119.13957			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.57943		119.57943		119.47614	119.47614			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.03476		122.03476		121.92915	121.92915			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	118.32537		118.32537		117.47105	117.47105			0.00	0.00	0	10,400.00
I2050	On 04/05/2023	Bond Future	120.64284		120.64284		119.77255	119.77255			0.00	0.00	0	3,472.00
I2050	On 03/08/2023	Bond Future	120.97030		120.97030		120.08261	120.08261			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.43294		123.43294		122.52696	122.52696			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	123.72480		123.72480		122.79958	122.79958			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	329.01100		329.01100		328.25800	328.25800			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	335.45000		335.45000		334.68400	334.68400			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	342.42000		342.42000		341.64000	341.64000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.39200		349.39200		348.59600	348.59600			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	356.56900		356.56900		355.75600	355.75600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.28500		92.71500		7.29500	92.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.59000		92.41000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.61500		92.38500		7.57500	92.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69000		92.31000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.70000		92.30000		7.65000	92.35000			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			7.69500	92.30500		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.62000	92.38000		7.56000	92.44000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.37500	92.62500		7.42000	92.58000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.28500	92.71500		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.21000	92.79000		7.21500	92.78500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.37500	92.62500		7.30000	92.70000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.35024	108.34738		8.24374	108.70924		5.18	0.00	54,173,690.00	500	73,428.00
R186	On 04/05/2023	Bond Future			8.39518	110.44259		8.27956	110.81221		5.16	0.00	0.00	0	12,452.00
R186	On 03/08/2023	Bond Future			8.40062	107.40683		8.27467	107.78457		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.42158	109.56850		8.28385	109.95376		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,994.71000	2.99471	3,264.29000	3.26429	2,994.710	2,994.710	4.66	0.68	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	380.78000	0.38078	331.80000	0.33180	380.780	380.780	5.31	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.43891	106.48821		8.28735	106.88120		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			328.44002	328.44002		328.71754	328.71754			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			334.87232	334.87232		335.15765	335.15765			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			332.76811	332.76811		333.06082	333.06082			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.54206	339.54206		339.84041	339.84041			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			251.48418	251.48418		250.36305	250.36305			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			256.40938	256.40938		255.26816	255.26816			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.92427	256.92427		255.76048	255.76048			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.15453	262.15453		260.96702	260.96702			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.58224	262.58224		261.36909	261.36909			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			9.90729	90.70160		9.80210	91.19272		9.81	0.00	0.00	0	92,276.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.07000	0.00007	0.35000	0.00035	0.070	0.070	6.37	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	2.25000	0.00225	7.19000	0.00719	2.250	2.250	6.55	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,509.89000	1.50989	1,196.54000	1.19654	1,509.890	1,509.890	8.75	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	677.70000	0.67770	933.15000	0.93315	677.700	677.700	9.29	0.44	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	799.87000	0.79987	609.94000	0.60994	799.870	799.870	9.63	0.47	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	23.22000	0.02322	16.93000	0.01693	23.220	23.220	12.65	0.02	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	6,421.49000	6.42149	6,909.29000	6.90929	6,421.490	13.02	0.99	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,257.86000	7.25786	7,747.32000	7.74732	7,257.860	13.41	0.99	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.01266	92.45609	9.90201	92.95739		10.20	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	568.66000	0.56866	683.71000	0.68371	568.660	10.01	0.20	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,221.63000	1.22163	1,420.65000	1.42065	1,221.630	9.90	0.36	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,371.61000	1.37161	1,586.25000	1.58625	1,371.610	9.91	0.39	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,573.02000	1.57302	1,807.03000	1.80703	1,573.020	9.93	0.43	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,039.45000	2.03945	2,312.16000	2.31216	2,039.450	10.03	0.51	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,139.01000	3.13901	3,479.51000	3.47951	3,139.010	10.33	0.65	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,835.51000	3.83551	4,207.42000	4.20742	3,835.510	10.52	0.71	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	443.19000	0.44319	380.56000	0.38056	443.190	11.19	0.15	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	313.23000	0.31323	267.66000	0.26766	313.230	11.47	0.11	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	184.61000	0.18461	156.81000	0.15681	184.610	11.90	0.07	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	92.23000	0.09223	77.51000	0.07751	92.230	12.11	0.04	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	81.49000	0.08149	68.34000	0.06834	81.490	12.11	0.03	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.10236	90.34938	9.98579	90.86145		9.71	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,329.85000	3.32985	3,646.71000	3.64671	3,329.850	9.82	0.59	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,014.81000	4.01481	4,361.45000	4.36145	4,014.810	10.03	0.65	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	285.01000	0.28501	249.90000	0.24990	285.010	11.52	0.08	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	196.36000	0.19636	170.99000	0.17099	196.360	11.52	0.06	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.19888	92.16763	10.07624	92.68988		9.11	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.30187	90.03422	10.17249	90.56700		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			10.51480	89.82525	10.39472	90.46152		11.76	0.00	14,821,166.25	165	112,044.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.14000	0.00014	0.65000	0.00065	0.140	8.28	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.71000	0.00071	2.79000	0.00279	0.710	8.22	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	47.60000	0.04760	105.33000	0.10533	47.600	8.79	0.06	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	2,139.70000	2.13970	1,674.53000	1.67453	2,139.700	9.74	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	328.18000	0.32818	534.13000	0.53413	328.180	9.98	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	468.13000	0.46813	721.40000	0.72140	468.130	10.27	0.32	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	1,026.03000	1.02603	756.59000	0.75659	1,026.030	10.96	0.51	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,487.47000	1.48747	1,935.32000	1.93532	1,487.470	11.50	0.63	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	73.10000	0.07310	50.04000	0.05004	73.100	13.70	0.06	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	62.66000	0.06266	42.86000	0.04286	62.660	13.83	0.05	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	21.45000	0.02145	14.68000	0.01468	21.450	14.66	0.02	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	1.05000	0.00105	0.74000	0.00074	1.050	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.62651	87.40255	10.50108	88.05175		13.14	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,516.49000	2.51649	2,873.36000	2.87336	2,516.490	13.00	0.51	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,914.12000	4.91412	5,404.57000	5.40457	4,914.120	13.89	0.73	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	90.51000	0.09051	74.92000	0.07492	90.510	15.62	0.03	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.72179	89.20019	10.59081	89.86313		12.41	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,004.45000	7.00445	7,522.20000	7.52220	7,004.450	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			10.83141	86.83576		10.69456	87.51200		11.77	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.94443	88.59891		10.80136	89.28880		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			11.01151	89.83543		10.90171	90.48890		13.31	0.00	7,366,505.26	82	145,659.00
R2035	On 02/02/2023	Bond Future	9.81	Call	3.30000	0.00330		8.40000	0.00840	3.300	12.04	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	5.82000	0.00582		14.01000	0.01401	5.820	12.03	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	70.47000	0.07047		130.92000	0.13092	70.470	12.08	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	348.92000	0.34892		537.45000	0.53745	348.920	12.45	0.22	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	2,494.01000	2.49401		2,038.89000	2.03889	2,494.010	12.47	0.77	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,285.06000	1.28506		1,688.93000	1.68893	1,285.060	13.00	0.54	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	1,031.20000	1.03120		786.55000	0.78655	1,031.200	13.01	0.45	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	54.07000	0.05407		37.14000	0.03714	54.070	14.49	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.28000	0.00028		0.20000	0.00020	0.280	16.39	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.12440	87.06981		11.01022	87.73650		14.95	0.00	0.00	0	104,492.00
R2035	On 04/05/2023	Bond Future	9.85	Call	454.83000	0.45483		561.85000	0.56185	454.830	13.75	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,153.64000	1.15364		1,365.10000	1.36510	1,153.640	13.94	0.28	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,501.34000	1.50134		1,752.83000	1.75283	1,501.340	14.12	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,009.30000	3.00930		3,388.08000	3.38808	3,009.300	14.84	0.53	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,468.60000	1.46860		0.00000	0.00000	1,468.600	15.77	0.29	26,263,181.41	1,035	1,035.00
R2035	On 04/05/2023	Bond Future	12.46	Put	735.51000	0.73551		641.25000	0.64125	735.510	16.74	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	338.34000	0.33834		292.37000	0.29237	338.340	17.77	0.08	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.22429	88.86006		11.10553	89.54093		14.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.33984	86.14402		11.21632	86.83852		14.34	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.46201	87.89330		11.33337	88.60183		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			11.20439	81.28041		11.09459	81.94232		15.08	0.00	177,353,854.62	2,182	130,109.00
R2037	On 02/02/2023	Bond Future	11.10	Call	888.71000	0.88871		1,223.26000	1.22326	888.710	14.40	0.42	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	118.13000	0.11813		82.66000	0.08266	118.130	15.94	0.08	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.32020	82.85273		11.20618	83.52804		16.12	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,894.13000	1.89413		2,185.67000	2.18567	1,894.130	15.34	0.40	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,094.74000	2.09474		2,404.64000	2.40464	2,094.740	15.43	0.42	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,512.28000	4.51228		4,976.80000	4.97680	4,512.280	16.56	0.65	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,594.75000	1.59475		1,410.38000	1.41038	1,594.750	16.82	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	228.83000	0.22883		196.85000	0.19685	228.830	19.27	0.06	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.42615	80.29825		11.30769	80.98786		16.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.53473	81.91405		11.41186	82.61749		15.51	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.64850	79.32191		11.52089	80.03952		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			11.31355	82.87578		11.20374	83.58926		16.01	0.00	99,782,439.12	1,204	135,961.00

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	7.97000	0.00797		18.60000	0.01860	7.970	14.47	0.01	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	428.83000	0.42883		648.67000	0.64867	428.830	15.07	0.24	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	926.04000	0.92604		1,276.94000	1.27694	926.040	15.45	0.41	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	142.22000	0.14222		100.63000	0.10063	142.220	17.13	0.09	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	70.94000	0.07094		49.54000	0.04954	70.940	17.51	0.05	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.42649	84.47901		11.31256	85.20691		17.12	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	531.40000	0.53140		653.34000	0.65334	531.400	15.74	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,325.03000	1.32503		1,561.60000	1.56160	1,325.030	16.03	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,739.31000	1.73931		2,021.92000	2.02192	1,739.310	16.26	0.35	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,012.39000	2.01239		2,322.06000	2.32206	2,012.390	16.40	0.39	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,382.92000	3.38292		3,799.84000	3.79984	3,382.920	17.09	0.54	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,758.35000	1.75835		1,559.12000	1.55912	1,758.350	18.06	0.31	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	847.98000	0.84798		743.12000	0.74312	847.980	19.30	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	430.79000	0.43079		374.76000	0.37476	430.790	20.40	0.09	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.53001	81.70754		11.41177	82.45081		17.74	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.63555	83.35167		11.51304	84.10985		16.55	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.74586	80.53836		11.61876	81.31183		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			11.32166	79.70365		11.22190	80.36631		17.02	0.00	11,796,140.20	148	83,027.00
R2044	On 02/02/2023	Bond Future	10.75	Call	173.98000	0.17398		281.97000	0.28197	173.980	15.72	0.12	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	493.08000	0.49308		713.16000	0.71316	493.080	16.07	0.26	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	698.37000	0.69837		971.45000	0.97145	698.370	16.25	0.33	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,915.85000	2.91585		3,462.57000	3.46257	2,915.850	17.43	0.77	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	417.02000	0.41702		315.47000	0.31547	417.020	17.53	0.21	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	190.52000	0.19052		141.18000	0.14118	190.520	18.05	0.11	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.42801	81.24553		11.32461	81.92158		18.21	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,412.64000	2.41264		2,177.54000	2.17754	2,412.640	18.66	0.38	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,894.27000	1.89427		1,701.91000	1.70191	1,894.270	19.12	0.32	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,482.18000	1.48218		1,326.28000	1.32628	1,482.180	19.57	0.26	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.52520	78.53285		11.41801	79.22319		18.90	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.62394	80.11308		11.51300	80.81730		17.65	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.72681	77.35911		11.61186	78.07750		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			11.14881	83.75826		11.04896	84.45376		16.70	0.00	52,935,220.32	632	248,081.00
R2048	On 02/02/2023	Bond Future	11.00	Call	911.12000	0.91112		1,238.38000	1.23838	911.120	16.22	0.39	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	3,418.85000	3.41885		4,014.63000	4.01463	3,418.850	17.41	0.81	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.24490	80.91933		11.14149	81.62893		18.88	0.00	0.00	0	11,095.00
R2048	On 03/08/2023	Bond Future			11.33261	82.54567		11.22553	83.27026		18.57	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.42318	79.78529		11.31243	80.52436		18.40	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.51491	81.44232		11.40029	82.19632		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			11.00655	69.56946		10.90176	70.11911		15.09	0.00	15,027,003.36	216	31,403.00
R209	On 04/05/2023	Bond Future			11.10907	67.76347		11.00048	68.32428		16.90	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	528.01000	0.52801		639.66000	0.63966	528.010	15.55	0.17	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,795.55000	2.79555		2,526.40000	2.52640	2,795.550	16.51	0.52	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,679.09000	3.67909		4,056.15000	4.05615	3,679.090	17.32	0.64	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	600.05000	0.60005		526.31000	0.52631	600.050	19.00	0.15	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.19804	69.15716		11.08560	69.72982		16.60	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.29738	67.39780		11.18095	67.98189		16.21	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.39837	68.76628		11.27777	69.36220		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			223.06826	223.06826		223.06280	223.06280			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.35148	224.35148		224.34755	224.34755			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.01617	229.01617		229.01317	229.01317			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.51263	230.51263		230.50893	230.50893			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.24596	235.24596		235.24190	235.24190			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			10.33019	85.16520		10.20500	85.76187		11.04	0.00	85,165.20	1	34,891.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.06000	0.00006		0.37000	0.00037	0.060	7.30	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,793.30000	1.79330		1,375.37000	1.37537	1,793.300	9.31	0.77	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	851.90000	0.85190		616.23000	0.61623	851.900	10.54	0.48	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,174.06000	1.17406		1,571.07000	1.57107	1,174.060	10.81	0.59	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	3.82000	0.00382		2.63000	0.00263	3.820	15.36	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.43631	83.26053		10.30540	83.86940		12.09	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.52662	84.97231		10.38966	85.59407		11.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.63640	83.12977		10.49301	83.76402		10.74	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			10.75409	84.81806		10.60370	85.46509		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			11.18077	66.86919		11.07597	67.44700		16.62	0.00	121,233,841.47	1,813	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	473.89000	0.47389		684.48000	0.68448	473.890	15.96	0.29	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,588.72000	2.58872		3,075.57000	3.07557	2,588.720	17.34	0.79	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.27594	64.86440		11.16758	65.45390		18.73	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 03/08/2023	Bond Future	11.35980	66.19808		11.24781	66.79998		18.43	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.45517	64.23135		11.33941	64.84537		18.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.55464	65.53571		11.43490	66.16206		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 :											606,868,577.21	7,981	1 570 523.00
Grand Total:											606,868,577.21	7,981	1 570 523.00