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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2023

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 04/05/2023	Index Future	872.45000	872.45000	872.45000	873.06100	873.06100				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	890.73400	890.73400	890.73400	891.37700	891.37700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	909.90300	909.90300	909.90300	910.56300	910.56300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.93000	929.93000	929.93000	930.60500	930.60500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.76800	950.76800	950.76800	951.45800	951.45800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	999.66300	999.66300	999.66300	1,001.04500	1,001.04500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,020.61300	1,020.61300	1,020.61300	1,022.04600	1,022.04600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,042.57700	1,042.57700	1,042.57700	1,044.04400	1,044.04400				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.52400	1,065.52400	1,065.52400	1,067.02400	1,067.02400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.40100	1,089.40100	1,089.40100	1,090.93400	1,090.93400				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	876.34800	876.34800	876.34800	877.65900	877.65900				0.00	131,452,200.00	15	0.00
ALBI	On 03/08/2023	Index Future	894.71300	894.71300	894.71300	896.07200	896.07200				0.00	134,206,950.00	15	99.00
ALBI	On 02/11/2023	Index Future	913.96800	913.96800	913.96800	915.35800	915.35800				0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	934.08400	934.08400		935.50600	935.50600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	955.01600	955.01600		956.46900	956.46900			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.19627	73.89898		12.16276	74.05558			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.33267	75.46685		12.29767	75.62717			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.47033	73.31163		12.43383	73.47551			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.61083	74.94201		12.57274	75.10955			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.74925	72.83799		12.70951	73.00928			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.63090	70.81745		12.59229	71.02560			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.75983	72.31997		12.71965	72.53296			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.88956	69.63048		12.84778	69.84812			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.01532	71.17906		12.97191	71.40158			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.14397	68.52669		13.09883	68.75418			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	863.85900	863.85900		865.13300	865.13300			0.00	0.00	0	95.00
GOVI	On 03/08/2023	GOVI	881.96200	881.96200		883.28300	883.28300			0.00	8,819,620.00	1	836.00
GOVI	On 02/11/2023	GOVI	900.94300	900.94300		902.29400	902.29400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	920.77200	920.77200		922.15400	922.15400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	941.40500	941.40500		942.81800	942.81800			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.81457	168.81457		168.79620	168.79620			0.00	0.00	0	5,239.00
I2025	On 03/08/2023	Bond Future	170.62816	170.62816		170.61032	170.61032			0.00	0.00	0	5,808.00
I2025	On 02/11/2023	Bond Future	174.34115	174.34115		174.32304	174.32304			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.39998	176.39998		176.38151	176.38151			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.39108	180.39108		180.37215	180.37215			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.53260	122.53260		122.51721	122.51721			0.00	0.00	0	1,233.00
I2029	On 03/08/2023	Bond Future	125.13236	125.13236		125.11734	125.11734			0.00	0.00	0	1,886.00
I2029	On 02/11/2023	Bond Future	126.50873	126.50873		126.49345	126.49345			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.32202	129.32202		129.30644	129.30644			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.86082	130.86082		130.84485	130.84485			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 04/05/2023	Bond Future	116.71324	116.71324		116.69699	116.69699			0.00	0.00	0	553.00
I2033	On 03/08/2023	Bond Future	119.18951	119.18951		119.17363	119.17363			0.00	0.00	0	7,164.00
I2033	On 02/11/2023	Bond Future	120.34393	120.34393		120.32767	120.32767			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.02012	123.02012		123.00361	123.00361			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	124.32054	124.32054		124.30369	124.30369			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	129.36734	129.36734		129.34868	129.34868			0.00	9,443,815.82	73	2,821.00
I2038	On 03/08/2023	Bond Future	130.12305	130.12305		130.10464	130.10464			0.00	41,769,499.05	321	2,000.00
I2038	On 02/11/2023	Bond Future	132.95463	132.95463		132.93580	132.93580			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.86575	133.86575		133.84677	133.84677			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.89446	136.89446		136.87499	136.87499			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	113.47844	113.47844		113.46205	113.46205			0.00	0.00	0	10,249.00
I2046	On 03/08/2023	Bond Future	115.88600	115.88600		115.86995	115.86995			0.00	14,253,978.00	123	12,946.00
I2046	On 02/11/2023	Bond Future	116.29182	116.29182		116.27550	116.27550			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	118.87810	118.87810		118.86136	118.86136			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.38791	119.38791		119.37080	119.37080			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	115.72739	115.72739		115.91317	115.91317			0.00	11,572,739.00	100	9,844.00
I2050	On 03/08/2023	Bond Future	115.96834	115.96834		116.15864	116.15864			0.00	25,860,939.82	223	10,574.00
I2050	On 02/11/2023	Bond Future	118.49193	118.49193		118.68648	118.68648			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	118.85029	118.85029		119.04935	119.04935			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.53927	121.53927		121.74266	121.74266			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	327.43800	327.43800		327.62000	327.62000			0.00	0.00	0	275.00
IGOV	On 03/08/2023	Index Future	334.38200	334.38200		334.57500	334.57500			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	341.65800	341.65800		341.85600	341.85600			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	349.25500	349.25500		349.45800	349.45800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	357.15800	357.15800		357.36500	357.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.09500	91.90500		8.08500	91.91500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.40500	91.59500		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.48500	91.51500		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.59500	91.40500		8.56500	91.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.59000	91.41000		8.56500	91.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.60000	91.40000		8.58000	91.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.56000	91.44000		8.52000	91.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.39000	91.61000		8.35500	91.64500			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 19/06/2024	Jibar Tradeable Future			8.22500	91.77500		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.14500	91.85500		8.13500	91.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.05000	91.95000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.02000	91.98000		8.00000	92.00000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.84750	109.01186		8.82302	109.08867		4.99	0.00	57,231,226.50	525	39,040.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,543.03000	1.54303	1,467.77000	1.46777	1,543.030		4.30	1.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Call	0.00000	0.00000	1.55000	0.00155	0.000		4.30	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.87823	105.98961		8.85138	106.06865		4.79	0.00	55,644,545.25	525	81,552.00
R186	On 02/11/2023	Bond Future			8.89018	108.27087		8.86078	108.35169		4.44	0.00	1,299,250.44	12	16,388.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,796.54000	1.79654	1,859.16000	1.85916	1,796.540		4.62	0.59	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	316.10000	0.31610	314.35000	0.31435	316.100		5.30	0.15	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.88411	105.34444		8.85174	105.42707		4.25	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.85906	107.70487		8.82316	107.78938		3.64	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.88111	336.88111		336.87638	336.87638			0.00	4,042,573.32	12	309.00
R197	On 03/08/2023	Bond Future			334.91482	334.91482		334.91188	334.91188			0.00	8,037,955.68	24	12.00
R197	On 02/11/2023	Bond Future			342.20280	342.20280		342.19997	342.19997			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			252.82349	252.82349		252.78750	252.78750			0.00	0.00	0	4,492.00
R202	On 03/08/2023	Bond Future			253.34677	253.34677		253.31144	253.31144			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future			258.85979	258.85979		258.82382	258.82382			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.58670	259.58670		259.55003	259.55003			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			265.45984	265.45984		265.42228	265.42228			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			10.18949	91.66216		10.17056	91.74673		8.67	0.00	57,288,850.00	625	13,467.00
R2030	On 04/05/2023	Bond Future	9.03	Call	0.00000	0.00000	0.00000	0.00000	0.000		7.29	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	0.00000	0.00000	0.07000	0.00007	0.000		6.63	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	0.00000	0.00000	0.64000	0.00064	0.000		6.84	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	0.01000	0.00001	5.69000	0.00569	0.010		7.13	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	13.03000	0.01303	107.66000	0.10766	13.030		7.89	0.06	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,034.34000	1.03434	1,189.72000	1.18972	1,034.340		9.15	0.95	41,700,889.85	479	0.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,026.87000	2.02687	2,125.15000	2.12515	2,026.870		9.76	1.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	0.00000	0.00000	0.02000	0.00002	0.000		11.36	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	0.00000	0.00000	0.00000	0.00000	0.000		11.90	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		12.72	0.00	0.00	0	1,080.00

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R2030	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.13	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.13	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.27983	89.57675		10.25977	89.66366		8.81	0.00	55,985,468.75	625	90,790.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,878.56000	1.87856		1,961.42000	1.96142	1,878.560	8.93	0.56	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,547.61000	2.54761		2,637.29000	2.63729	2,547.610	9.14	0.66	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	36.20000	0.03620		39.53000	0.03953	36.200	10.75	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	17.36000	0.01736		19.36000	0.01936	17.360	10.75	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.35581	91.50484		10.33469	91.59368		8.58	0.00	0.00	0	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	898.38000	0.89838		943.12000	0.94312	898.380	8.28	0.28	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,656.82000	1.65682		1,718.29000	1.71829	1,656.820	8.47	0.43	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	736.87000	0.73687		738.21000	0.73821	736.870	9.73	0.20	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.42932	89.51321		10.40705	89.60397		8.42	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,127.03000	1.12703		1,169.99000	1.16999	1,127.030	7.99	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,639.47000	1.63947		1,692.32000	1.69232	1,639.470	8.10	0.39	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,877.03000	1.87703		1,933.66000	1.93366	1,877.030	8.16	0.42	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,351.34000	1.35134		1,342.45000	1.34245	1,351.340	9.07	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	746.63000	0.74663		744.91000	0.74491	746.630	9.75	0.18	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.50487	91.51891		10.48135	91.61172		7.66	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future			10.88976	86.06059		10.87592	86.13045		10.29	0.00	51,119,990.46	594	72,110.00
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.79	0.00	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.70	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	0.05000	0.00005		10.69000	0.01069	0.050	8.41	0.00	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1.36000	0.00136		41.21000	0.04121	1.360	8.78	0.01	254,434.02	400	0.00
R2032	On 04/05/2023	Bond Future	11.00	Put	72.17000	0.07217		206.69000	0.20669	72.170	10.29	0.20	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	31.45000	0.03145		138.43000	0.13843	31.450	10.50	0.10	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,378.31000	2.37831		2,460.28000	2.46028	2,378.310	11.54	1.00	34,365,784.51	400	0.00
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.83	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.98962	87.86508		10.97507	87.93691		10.70	0.00	52,191,857.52	594	103,715.00
R2032	On 03/08/2023	Bond Future	9.60	Call	119.94000	0.11994		136.91000	0.13691	119.940	10.08	0.06	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	583.51000	0.58351		629.65000	0.62965	583.510	10.10	0.23	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,900.96000	4.90096		4,989.39000	4.98939	4,900.960	11.80	0.81	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.08637	85.59416		11.07116	85.66757		11.19	0.00	0.00	0	64,382.00
R2032	On 01/02/2024	Bond Future			11.18006	87.47823		11.16415	87.55329		10.59	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,057.22000	1.05722		1,093.19000	1.09319	1,057.220	10.01	0.24	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,223.04000	2.22304		2,276.38000	2.27638	2,223.040	10.21	0.42	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,167.40000	1.16740		1,170.50000	1.17050	1,167.400	11.95	0.21	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.27315	85.27579		11.25650	85.35253		10.12	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future			11.40493	85.46245		11.36608	85.68249		12.20	0.00	53,926,805.95	631	24,657.00
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.38	0.00	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	10.42	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.18	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	0.00000	0.00000		0.08000	0.00008	0.000	12.18	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	0.00000	0.00000		0.18000	0.00018	0.000	12.18	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1.08000	0.00108		55.71000	0.05571	1.080	12.18	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	13.21000	0.01321		152.44000	0.15244	13.210	12.18	0.04	1,773,188.54	491	0.00
R2035	On 04/05/2023	Bond Future	11.80	Put	0.68000	0.00068		21.99000	0.02199	0.680	12.69	0.00	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	0.14000	0.00014		11.21000	0.01121	0.140	12.81	0.00	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	0.00000	0.00000		0.01000	0.00001	0.000	13.77	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.38	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.50973	87.25443		11.46924	87.47957		12.78	0.00	55,057,545.33	631	54,651.00
R2035	On 02/11/2023	Bond Future			11.61528	84.62365		11.57315	84.85369		12.94	0.00	0.00	0	99,689.00
R2035	On 02/11/2023	Bond Future	10.62	Call	958.94000	0.95894		1,039.14000	1.03914	958.940	12.02	0.24	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,855.37000	1.85537		1,974.15000	1.97415	1,855.370	12.48	0.38	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,125.87000	1.12587		1,105.27000	1.10527	1,125.870	14.76	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.72200	86.48638		11.67812	86.72151		12.51	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,340.92000	1.34092		1,425.35000	1.42535	1,340.920	11.71	0.26	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,225.46000	2.22546		2,340.52000	2.34052	2,225.460	11.94	0.38	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,165.47000	1.16547		1,143.38000	1.14338	1,165.470	14.47	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.81917	83.91138		11.77352	84.15176		12.46	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.68535	80.74455		11.65162	80.93587		13.12	0.00	61,527,347.10	762	29,756.00
R2037	On 04/05/2023	Bond Future	10.95	Call	0.00000	0.00000		0.55000	0.00055	0.000	13.02	0.00	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	0.00000	0.00000		1.76000	0.00176	0.000	13.02	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	649.28000	0.64928		980.33000	0.98033	649.280	13.17	0.75	24,297,277.35	400	0.00
R2037	On 04/05/2023	Bond Future	11.94	Put	11.82000	0.01182		82.83000	0.08283	11.820	13.45	0.04	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.56	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.79958	78.17980		11.76445	78.37557		14.51	0.00	67,390,987.60	862	129,706.00
R2037	On 03/08/2023	Bond Future	10.30	Call	111.73000	0.11173		135.35000	0.13535	111.730	13.11	0.05	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	598.55000	0.59855		673.60000	0.67360	598.550	13.43	0.21	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.90227	79.86257		11.86580	80.06267		13.96	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.00532	77.36432		11.96743	77.56883		14.26	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.10937	79.09779		12.07002	79.30687		13.38	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.90041	81.55573		11.86669	81.75830		13.95	0.00	49,341,216.65	605	15,311.00
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.66	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.29	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.74	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	0.00000	0.00000		0.07000	0.00007	0.000	13.74	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	0.25000	0.00025		31.60000	0.03160	0.250	13.74	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	63.27000	0.06327		192.93000	0.19293	63.270	14.04	0.14	0.00	0	684.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	12.78	Put	0.00000	0.00000		0.18000	0.00018	0.000	15.42	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.62	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.01639	78.75750		11.98129	78.96476		15.46	0.00	52,452,495.00	666	141,752.00
R2040	On 02/11/2023	Bond Future			12.12091	80.45280		12.08451	80.66455		14.90	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.22601	77.71714		12.18821	77.93361		15.28	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.33175	79.45846		12.29252	79.67980		14.55	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.94018	78.03327		11.92143	78.14699		14.86	0.00	48,770,793.75	625	29,811.00
R2044	On 04/05/2023	Bond Future	11.75	Put	1,200.92000	1.20092	1,261.67000	1.26167	1,200.920	14.71	0.91	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	191.08000	0.19108	384.86000	0.38486	191.080	14.86	0.33	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	5.72000	0.00572	71.50000	0.07150	5.720	15.36	0.02	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			12.05111	75.28641		12.03158	75.40293		16.51	0.00	47,054,006.25	625	85,125.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,484.83000	3.48483	3,465.68000	3.46568	3,484.830	16.05	0.60	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,663.15000	2.66315	2,658.35000	2.65835	2,663.150	16.51	0.50	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			12.15085	76.90697		12.13060	77.02609		15.93	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.25091	74.21850		12.22991	74.34022		16.38	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.35122	75.88146		12.32945	76.00591		15.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.88465	76.76315		11.84573	77.00499		15.55	0.00	42,219,732.50	550	24,817.00
R2048	On 04/05/2023	Bond Future	10.40	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.33	0.00	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	0.00000	0.00000		0.40000	0.00040	0.000	15.50	0.00	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.98446	78.37270		11.94405	78.62002		16.33	0.00	43,104,985.00	550	240,024.00
R2048	On 02/11/2023	Bond Future			12.08417	75.61428		12.04227	75.86701		16.67	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.18457	77.27871		12.14110	77.53701		16.18	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.27612	74.56090		12.23109	74.82498		16.29	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.44449	66.07155		11.41055	66.24002		13.80	0.00	9,910,732.50	150	19,258.00
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.69	0.00	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.73	0.00	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,255.31000	2.25531	2,105.34000	2.10534	2,255.310	13.73	1.00	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	0.09000	0.00009	18.59000	0.01859	0.090	13.73	0.00	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	427.79000	0.42779	720.42000	0.72042	427.790	13.80	0.66	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.01000	0.00001	0.000	15.65	0.00	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.53989	67.45693		11.50467	67.62931		14.49	0.00	10,118,539.50	150	12,956.00
R209	On 03/08/2023	Bond Future	10.00	Call	80.45000	0.08045	98.43000	0.09843	80.450	13.10	0.05	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	458.62000	0.45862	519.50000	0.51950	458.620	13.36	0.19	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	511.88000	0.51188	577.06000	0.57706	511.880	13.42	0.21	0.00	0	3,500.00	
R209	On 03/08/2023	Bond Future	11.25	Call	1,298.00000	1.29800	1,407.43000	1.40743	1,298.000	14.08	0.40	0.00	0	3,500.00	

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
R209	On 02/11/2023	Bond Future	11.63240	65.75571		11.59590	65.93188		14.62	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future	11.72191	67.20314		11.68410	67.38318		14.17	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	11.81046	65.55553		11.77128	65.73958		13.90	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 04/05/2023	Bond Future	225.09366	225.09366		225.06710	225.06710			0.00	0.00	0	72.00
R210	On 03/08/2023	Bond Future	229.86941	229.86941		229.84356	229.84356			0.00	0.00	0	371.00
R210	On 02/11/2023	Bond Future	231.66387	231.66387		231.63755	231.63755			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.81561	236.81561		236.78880	236.78880			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.86939	238.86939		238.84192	238.84192			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2023	Bond Future	10.63445	82.34974		10.61050	82.45914		9.85	0.00	38,045,579.88	462	8,503.00
R213	On 03/08/2023	Bond Future	10.72629	84.07642		10.70114	84.18858		9.91	0.00	38,843,306.04	462	24,947.00
R213	On 02/11/2023	Bond Future	10.81926	82.32981		10.79292	82.44443		10.35	0.00	15,395,674.47	187	187.00
R213	On 01/02/2024	Bond Future	10.91283	84.14201		10.88520	84.25918		9.64	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.99588	82.46788		10.96691	82.58767		9.16	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.77948	62.23213		11.74054	62.42959		15.28	0.00	98,326,765.40	1,580	11,585.00
R214	On 03/08/2023	Bond Future	11.87538	63.53698		11.83502	63.73897		16.08	0.00	100,388,428.40	1,580	18,576.00
R214	On 02/11/2023	Bond Future	11.97121	61.60229		11.92944	61.80871		16.35	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.06744	62.95828		12.02420	63.16923		15.89	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.15499	61.06377		12.11028	61.27944		15.97	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 :											1,654,487,975.20	17,655	1 701 005.00
Grand Total:											1,654,487,975.20	17,655	1 701 005.00