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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2023

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	869.61300	869.61300			868.44500	868.44500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	889.28000	889.28000			888.09000	888.09000			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	910.11600	910.11600			908.90000	908.90000			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	931.98300	931.98300			930.73900	930.73900			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	953.28900	953.28900			952.01300	952.01300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	987.52300	987.52300			982.38200	982.38200			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,009.85700	1,009.85700			1,004.60400	1,004.60400			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,033.51800	1,033.51800			1,028.14400	1,028.14400			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,058.35000	1,058.35000			1,052.84800	1,052.84800			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,082.54500	1,082.54500			1,076.91300	1,076.91300			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	867.96100	867.96100			863.98300	863.98300			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	887.59100	887.59100			883.52600	883.52600			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	908.38700	908.38700			904.22900	904.22900			0.00	0.00	0	0.0

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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
ALBI	On 02/05/2024	Index Future	930.21300		930.21300		925.95600	925.95600			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future	951.47800		951.47800		947.12100	947.12100			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.88431		73.00234		12.99733	72.51157			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future	13.02742		70.87164		13.14513	70.37047			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future	13.16821		72.54931		13.29100	72.03672			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future	13.30320		70.50628		13.43134	69.98149			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future	13.46596		72.12796		13.60010	71.59031			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	13.20703		70.01997		13.30920	69.51213			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future	13.33942		67.35678		13.44561	66.83812			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future	13.46300		68.95172		13.57332	68.42118			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future	13.58655		66.36071		13.70134	65.81747			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future	13.73064		67.88484		13.85031	67.32839			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	855.39800		855.39800		851.46800	851.46800			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI	874.74500		874.74500		870.72900	870.72900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI	895.24000		895.24000		891.13200	891.13200			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI	916.75000		916.75000		912.54400	912.54400			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI	937.70700		937.70700		933.40300	933.40300			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	171.20071		171.20071		170.93957	170.93957			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future	175.11452		175.11452		174.84934	174.84934			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future	177.45362		177.45362		177.18324	177.18324			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future	181.75682		181.75682		181.48039	181.48039			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future	184.09267		184.09267		183.80814	183.80814			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future	124.04777		124.04777		123.86393	123.86393			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future	125.54801		125.54801		125.36145	125.36145			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	128.51893		128.51893		128.32870	128.32870			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future	130.25748		130.25748		130.06302	130.06302			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future	133.26070		133.26070		133.06042	133.06042			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000		100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		117.08425	117.08425	116.90626	116.90626			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		118.33275	118.33275	118.15191	118.15191			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		121.13287	121.13287	120.94848	120.94848			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.59668	122.59668	122.40821	122.40821			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.42335	125.42335	125.22935	125.22935			0.00	0.00	0	0.0
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023		Bond Future		126.82955	126.82955	126.63165	126.63165			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		129.72916	129.72916	129.52819	129.52819			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		130.76884	130.76884	130.56394	130.56394			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.94014	133.94014	133.73062	133.73062			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.94061	134.94061	134.72505	134.72505			0.00	0.00	0	0.0
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023		Bond Future		111.81359	111.81359	111.64229	111.64229			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		112.27135	112.27135	112.09726	112.09726			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		114.92833	114.92833	114.75069	114.75069			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		115.55022	115.55022	115.36882	115.36882			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		118.21291	118.21291	118.02630	118.02630			0.00	0.00	0	0.0
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023		Bond Future		112.28651	112.28651	111.52519	111.52519			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		114.85337	114.85337	114.07616	114.07616			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		115.31197	115.31197	114.51702	114.51702			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		118.10847	118.10847	117.29448	117.29448			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		118.50511	118.50511	117.67130	117.67130			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023		Index Future		327.07200	327.07200	326.64900	326.64900			0.00	22,895,040.00	7	639.0
IGOV	On 02/11/2023		Index Future		334.54800	334.54800	334.11700	334.11700			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		342.46400	342.46400	342.02300	342.02300			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		350.76800	350.76800	350.31700	350.31700			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		358.86000	358.86000	358.39800	358.39800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.53000	91.47000	8.53000	91.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.56000	91.44000	8.58500	91.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.87500	91.12500	8.90000	91.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.94000	91.06000	8.97000	91.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.01000	90.99000	9.04500	90.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.05000	90.95000	9.08000	90.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.08500	90.91500	9.12000	90.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.06500	90.93500	9.10500	90.89500			0.00	0.00	0	0.0

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			8.90500	91.09500		8.94500	91.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.77000	91.23000		8.81000	91.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.60000	91.40000		8.64000	91.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.53000	91.47000		8.57000	91.43000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54897	104.03914		9.53594	104.07659		5.66	0.00	0.00	0	73,345.0
R186	On 02/11/2023	Bond Future			9.58177	106.39215		9.56697	106.43190		5.07	0.00	0.00	0	14,654.0
R186	On 02/11/2023	Bond Future	9.15	Call	835.46000	0.83546	854.52000	0.85452	835.460	4.93	0.37	0.00	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	597.85000	0.59785	591.43000	0.59143	597.850	5.40	0.26	0.00	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.58626	103.57227		9.56965	103.61375		4.86	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.56455	106.06187		9.54595	106.10476		4.26	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,903.71000	1.90371	1,929.67000	1.92967	1,903.710	4.25	0.54	0.00	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,041.33000	1.04133	1,029.72000	1.02972	1,041.330	4.61	0.33	0.00	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.59923	103.16940		9.57902	103.21198		3.94	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			336.14576	336.14576		335.67914	335.67914			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			343.82973	343.82973		343.35623	343.35623			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			248.69441	248.69441		248.31438	248.31438			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			254.37942	254.37942		253.99336	253.99336			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.40816	255.40816		255.01476	255.01476			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			261.60189	261.60189		261.19966	261.19966			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.48999	262.48999		262.07595	262.07595			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future			10.97092	86.64620		11.05246	86.30847		10.44	0.00	28,419,953.60	328	97,649.0
R2030	On 03/08/2023	Bond Future	10.40	Call	415.50000	0.41550	350.65000	0.35065	415.500	9.20	0.23	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	742.79000	0.74279	641.80000	0.64180	742.790	9.49	0.35	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	116.48000	0.11648	143.77000	0.14377	116.480	12.75	0.06	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	72.08000	0.07208	90.12000	0.09012	72.080	13.23	0.04	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.05956	88.60664		11.14514	88.26230		10.08	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	448.10000	0.44810	401.89000	0.40189	448.100	10.21	0.15	0.00	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	643.81000	0.64381	580.17000	0.58017	643.810	9.99	0.21	0.00	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	783.53000	0.78353	708.11000	0.70811	783.530	9.86	0.25	0.00	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,117.97000	1.11797	1,017.30000	1.01730	1,117.970	9.76	0.32	0.00	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,440.56000	1.44056	1,318.84000	1.31884	1,440.560	9.78	0.39	0.00	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,370.56000	2.37056	2,199.85000	2.19985	2,370.560	10.00	0.53	0.00	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,618.38000	1.61838		1,762.62000	1.76262	1,618.380	10.22	0.39	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,427.35000	1.42735		1,559.17000	1.55917	1,427.350	10.34	0.35	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	754.22000	0.75422		834.79000	0.83479	754.220	11.02	0.21	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			11.13978	86.67705		11.22995	86.32520		9.73	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	674.65000	0.67465		614.21000	0.61421	674.650	9.60	0.19	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	906.73000	0.90673		829.05000	0.82905	906.730	9.46	0.24	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	940.05000	0.94005		860.00000	0.86000	940.050	9.44	0.25	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,064.09000	1.06409		975.35000	0.97535	1,064.090	9.38	0.27	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,150.82000	1.15082		1,056.20000	1.05620	1,150.820	9.34	0.29	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,422.35000	1.42235		1,311.01000	1.31101	1,422.350	9.33	0.34	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,966.23000	2.96623		3,157.40000	3.15740	2,966.230	9.56	0.52	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,406.28000	2.40628		2,572.36000	2.57236	2,406.280	9.78	0.45	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,782.45000	1.78245		1,915.78000	1.91578	1,782.450	10.15	0.35	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,654.22000	1.65422		1,780.09000	1.78009	1,654.220	10.25	0.33	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,403.88000	1.40388		1,514.54000	1.51454	1,403.880	10.48	0.29	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.21804	88.76082		11.31321	88.40084		8.87	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	845.72000	0.84572		774.04000	0.77404	845.720	8.51	0.21	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,288.85000	1.28885		1,188.12000	1.18812	1,288.850	8.42	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,856.47000	1.85647		1,723.87000	1.72387	1,856.470	8.40	0.39	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,177.34000	2.17734		2,029.60000	2.02960	2,177.340	8.47	0.43	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,722.33000	2.72233		2,551.73000	2.55173	2,722.330	8.61	0.50	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,897.12000	1.89712		2,029.40000	2.02940	1,897.120	9.21	0.35	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,463.19000	1.46319		1,570.47000	1.57047	1,463.190	9.59	0.28	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	933.62000	0.93362		1,006.92000	1.00692	933.620	10.25	0.19	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.33450	86.77976		11.43564	86.41062		8.73	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.55162	85.15060		11.63269	84.76851		11.85	0.00	6,897,198.60	81	116,216.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	1.96000	0.00196		1.43000	0.00143	1.960	9.69	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	45.81000	0.04581		35.66000	0.03566	45.810	9.77	0.04	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,758.50000	1.75850		1,986.09000	1.98609	1,758.500	11.18	0.54	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,398.65000	1.39865		1,234.69000	1.23469	1,398.650	11.29	0.48	449,981,839.30	11,000	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,643.17000	1.64317		1,861.30000	1.86130	1,643.170	11.29	0.52	471,457,695.09	10,780	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,534.41000	1.53441		1,743.18000	1.74318	1,534.410	11.40	0.49	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,560.86000	2.56086		2,327.07000	2.32707	2,560.860	12.19	0.66	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,893.00000	2.89300		2,644.15000	2.64415	2,893.000	12.41	0.70	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	762.76000	0.76276		890.28000	0.89028	762.760	12.50	0.28	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,029.43000	3.02943		2,774.86000	2.77486	3,029.430	12.50	0.72	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.65405	82.91284		11.73859	82.52311		12.78	0.00	0.00	0	65,300.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	818.90000	0.81890		739.24000	0.73924	818.900	12.08	0.23	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,493.73000	1.49373		1,367.04000	1.36704	1,493.730	12.21	0.36	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,615.59000	1.61559		1,757.38000	1.75738	1,615.590	13.39	0.33	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.74756	84.85650		11.83587	84.45813		11.93	0.00	0.00	0	0.0	

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 01/02/2024	Bond Future	10.01	Call	676.23000	0.67623		615.91000	0.61591	676.230	11.52	0.17	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,190.93000	1.19093		1,094.42000	1.09442	1,190.930	11.36	0.26	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,387.96000	1.38796		1,278.83000	1.27883	1,387.960	11.32	0.30	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,412.52000	1.41252		1,301.85000	1.30185	1,412.520	11.31	0.30	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,856.78000	1.85678		1,720.45000	1.72045	1,856.780	11.30	0.37	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,198.13000	3.19813		3,400.18000	3.40018	3,198.130	11.70	0.48	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,943.03000	1.94303		2,083.56000	2.08356	1,943.030	12.45	0.33	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,794.33000	1.79433		1,926.39000	1.92639	1,794.330	12.58	0.31	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,668.13000	1.66813		1,792.77000	1.79277	1,668.130	12.71	0.29	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.83665	82.73096		11.92904	82.32329		11.00	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,018.18000	1.01818		933.04000	0.93304	1,018.180	10.45	0.23	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,248.60000	1.24860		1,148.23000	1.14823	1,248.600	10.41	0.26	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,314.78000	1.31478		1,210.19000	1.21019	1,314.780	10.40	0.27	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,566.80000	1.56680		1,446.75000	1.44675	1,566.800	10.36	0.31	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,899.14000	1.89914		1,760.59000	1.76059	1,899.140	10.39	0.36	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,359.86000	2.35986		2,198.89000	2.19889	2,359.860	10.52	0.42	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,802.27000	1.80227		1,928.26000	1.92826	1,802.270	11.90	0.29	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,526.35000	1.52635		1,636.23000	1.63623	1,526.350	12.19	0.25	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,380.70000	1.38070		1,481.71000	1.48171	1,380.700	12.37	0.23	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.95515	84.61651		12.05219	84.19868		10.35	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			12.05883	84.28407		12.17065	83.69764		13.34	0.00	52,087,555.26	618	61,067.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,643.17000	2.64317		3,047.73000	3.04773	2,643.170	12.60	0.64	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,163.59000	3.16359		2,779.42000	2.77942	3,163.590	13.73	0.70	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.16961	81.67848		12.28582	81.07984		14.12	0.00	0.00	0	109,778.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	383.95000	0.38395		321.37000	0.32137	383.950	12.96	0.12	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	810.82000	0.81082		693.87000	0.69387	810.820	12.96	0.22	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,786.62000	1.78662		1,572.76000	1.57276	1,786.620	13.20	0.39	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,032.59000	3.03259		2,730.23000	2.73023	3,032.590	13.76	0.54	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,569.36000	1.56936		1,770.63000	1.77063	1,569.360	14.63	0.31	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	814.41000	0.81441		933.16000	0.93316	814.410	15.74	0.18	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.27673	83.59304		12.39775	82.98084		13.55	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	740.08000	0.74008		645.94000	0.64594	740.080	12.66	0.17	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,265.46000	1.26546		1,119.80000	1.11980	1,265.460	12.64	0.26	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,643.87000	1.64387		1,814.39000	1.81439	1,643.870	14.76	0.26	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.37041	81.08441		12.49633	80.45779		12.88	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.48812	82.93283		12.61957	82.29108		12.06	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			12.32391	75.34169		12.43600	74.75481		15.07	0.00	0.00	0	133,990.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	4.49000	0.00449		3.03000	0.00303	4.490	13.67	0.00	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	68.15000	0.06815		49.46000	0.04946	68.150	13.65	0.04	0.00	0	1,800.0	

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
R2037	On 02/11/2023	Bond Future			12.43063	77.04648		12.54686	76.44721			15.13	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,856.69000	1.85669		1,637.95000	1.63795	1,856.690		14.17	0.40	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,119.67000	3.11967		2,813.14000	2.81314	3,119.670		14.78	0.54	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	813.98000	0.81398		931.12000	0.93112	813.980		16.95	0.17	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.53317	74.59565		12.65391	73.98286			15.38	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,534.80000	2.53480		2,292.10000	2.29210	2,534.800		14.62	0.42	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,802.63000	2.80263		3,057.59000	3.05759	2,802.630		15.63	0.39	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,461.32000	1.46132		1,613.40000	1.61340	1,461.320		17.08	0.23	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.63365	76.38924		12.75907	75.76200			13.92	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.76033	73.87474		12.89114	73.23232			13.80	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.47350	76.13488		12.57015	75.59807			15.90	0.00	22,992,733.76	302	133,329.0
R2040	On 02/11/2023	Bond Future			12.57998	77.85762		12.68010	77.30968			15.97	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,267.26000	1.26726		1,123.06000	1.12306	1,267.260		14.72	0.29	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,163.03000	3.16303		2,893.14000	2.89314	3,163.030		15.73	0.53	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,279.78000	1.27978		1,424.90000	1.42490	1,279.780		17.47	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.68255	75.17546		12.78647	74.61520			16.29	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.78279	76.98309		12.89065	76.40958			14.94	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.90796	74.23151		13.02038	73.64408			14.91	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.49507	72.71728		12.58636	72.20736			16.82	0.00	0.00	0	84,933.0
R2044	On 03/08/2023	Bond Future	11.75	Call	391.34000	0.39134		319.70000	0.31970	391.340		15.21	0.17	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,791.16000	4.79116		5,229.44000	5.22944	4,791.160		15.21	0.83	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,605.05000	3.60505		3,996.65000	3.99665	3,605.050		15.55	0.73	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,857.60000	1.85760		2,132.05000	2.13205	1,857.600		16.33	0.48	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.59670	74.36273		12.69121	73.84215			16.90	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.69441	71.72384		12.79242	71.19157			17.29	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.78956	73.44849		12.89118	72.90369			15.62	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.90803	70.74140		13.01386	70.18338			15.61	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.42312	75.77829		12.51905	75.23221			16.46	0.00	0.00	0	240,273.0
R2048	On 03/08/2023	Bond Future	11.80	Call	567.49000	0.56749		466.49000	0.46649	567.490		15.29	0.22	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,595.12000	1.59512		1,375.61000	1.37561	1,595.120		16.08	0.45	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	610.81000	0.61081		741.20000	0.74120	610.810		17.85	0.20	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.52515	73.04391		12.62454	72.48639			17.56	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,400.66000	1.40066		1,245.33000	1.24533	1,400.660		16.19	0.31	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,109.48000	3.10948		2,840.98000	2.84098	3,109.480		17.13	0.51	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,306.68000	1.30668		1,453.11000	1.45311	1,306.680		19.14	0.24	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.62376	74.75613		12.72689	74.18598			16.91	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 02/05/2024	Bond Future			12.71024	72.09877		12.81710	71.51520			16.23	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.81565	73.74188		12.92677	73.14421			15.25	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.44007	97.72396		12.53103	97.05927			16.28	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.54255	94.06729		12.63690	93.38867			17.35	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.63760	96.27273		12.73549	95.57878			17.01	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.72909	92.71783		12.83070	92.00758			15.63	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.84044	94.82939		12.94626	94.10189			14.95	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.10747	64.76445		12.21862	64.25549			15.12	0.00	0.00	0	11,356.0
R209	On 03/08/2023	Bond Future	10.00	Call	2.37000	0.00237		1.57000	0.00157	2.370		13.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	41.79000	0.04179		29.93000	0.02993	41.790		13.70	0.03	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	49.69000	0.04969		35.79000	0.03579	49.690		13.70	0.04	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	227.11000	0.22711		172.88000	0.17288	227.110		13.68	0.13	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,767.36000	1.76736	2,068.95000	2.06895	1,767.360		14.69	0.54	0.00	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.20535	63.07498		12.32042	62.55525			15.96	0.00	0.00	0	497.0
R209	On 01/02/2024	Bond Future			12.29567	64.55358		12.41487	64.02204			15.37	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.38215	62.94978		12.50571	62.40569			14.56	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.49012	64.38455		12.61852	63.82734			13.70	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.61957	228.61957		227.68049	227.68049				0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			230.66471	230.66471		229.70682	229.70682				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.12335	236.12335		235.14411	235.14411				0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.56703	238.56703		237.56481	237.56481				0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			244.06639	244.06639		243.03864	243.03864				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.34329	81.38530		11.41913	81.06239			11.34	0.00	0.00	0	23,712.0
R213	On 02/11/2023	Bond Future			11.44465	79.66738		11.52385	79.33814			11.76	0.00	318,669,520.00	4,000	7,263.0
R213	On 02/11/2023	Bond Future	10.94	Call	1,395.21000	1.39521	1,284.28000	1.28428	1,395.210		11.26	0.37	0.00	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,316.89000	2.31689	2,159.42000	2.15942	2,316.890		11.50	0.51	0.00	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	759.25000	0.75925	834.18000	0.83418	759.250		12.81	0.20	0.00	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.54102	81.53461		11.62399	81.19818			10.95	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.62228	79.93087		11.70924	79.58658			10.25	0.00	0.00	0	0.0

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 01/08/2024	Bond Future	11.73287	81.75403		11.82446	81.40106		9.66	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.33554	61.30633		12.43630	60.83510		16.45	0.00	0.00	0	20,176.0
R214	On 02/11/2023	Bond Future	12.43363	59.38851		12.53781	58.90732		17.49	0.00	0.00	0	20.0
R214	On 01/02/2024	Bond Future	12.52808	60.78055		12.63593	60.28849		16.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.61065	58.93261		12.72219	58.42893		16.32	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	12.71159	60.27608		12.82730	59.76024		15.38	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,373,401,535.61	27,116	1 465 160.
Grand Total:											1,373,401,535.61	27,116	1 465 160.