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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	882.84800	882.84800	882.42000	882.42000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	902.28600	902.28600	901.85200	901.85200					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	922.80600	922.80600	922.36600	922.36600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	943.94200	943.94200	943.49000	943.49000					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	965.40100	965.40100	964.93400	964.93400					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,008.12000	1,008.12000	1,007.22700	1,007.22700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,030.31600	1,030.31600	1,029.40800	1,029.40800					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,053.74800	1,053.74800	1,052.82300	1,052.82300					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,077.88300	1,077.88300	1,076.93500	1,076.93500					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,102.38700	1,102.38700	1,101.41100	1,101.41100					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	881.51500	881.51500	880.24500	880.24500					0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	900.92300	900.92300	899.63000	899.63000					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	921.41200	921.41200	920.09400	920.09400					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	942.51600	942.51600		941.16600	941.16600			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	963.94300	963.94300		962.55600	962.55600			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.58653	74.31826		12.60843	74.22034			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.72673	72.17448		12.74953	72.07454			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.86593	73.83335		12.88971	73.73118			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.00709	71.73978		13.03192	71.63522			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.15821	73.38302		13.18419	73.27589			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.01892	70.97190		13.05594	70.78280			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.15203	68.28864		13.19052	68.09549			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.27780	69.85846		13.31780	69.66090			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.41006	67.21064		13.45170	67.00848			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.54813	68.74883		13.59149	68.54187			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	868.89600	868.89600		867.66300	867.66300			0.00	0.00	0	832.00
GOVI	On 02/11/2023	GOVI	888.02600	888.02600		886.77100	886.77100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	908.22200	908.22200		906.94100	906.94100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	929.02400	929.02400		927.71200	927.71200			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	950.14400	950.14400		948.79700	948.79700			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.16873	170.16873		170.16979	170.16979			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	173.95774	173.95774		173.95909	173.95909			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.16072	176.16072		176.16234	176.16234			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.23440	180.23440		180.23591	180.23591			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.52519	182.52519		182.52639	182.52639			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.05796	123.05796		122.99235	122.99235			0.00	0.00	0	2,375.00
I2029	On 02/11/2023	Bond Future	124.46610	124.46610		124.39927	124.39927			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.32645	127.32645		127.25821	127.25821			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.90193	128.90193		128.83212	128.83212			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.85829	131.85829		131.78661	131.78661			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.54422	116.54422		116.29651	116.29651			0.00	0.00	0	7,167.00
I2033	On 02/11/2023	Bond Future	117.71462	117.71462		117.46146	117.46146			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.41972	120.41972		120.16087	120.16087			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.74047	121.74047		121.47562	121.47562			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.53261	124.53261		124.26153	124.26153			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	125.97206	125.97206		125.96957	125.96957			0.00	0.00	0	3,059.00
I2038	On 02/11/2023	Bond Future	128.77704	128.77704		128.77473	128.77473			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	129.71748	129.71748		129.71521	129.71521			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.71697	132.71697		132.71465	132.71465			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.68697	133.68697		133.68438	133.68438			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	111.79662	111.79662		110.93200	110.93200			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	112.19310	112.19310		111.30949	111.30949			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	114.77147	114.77147		113.86786	113.86786			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.27449	115.27449		114.34985	114.34985			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.91761	117.91761		116.97154	116.97154			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	110.52995	110.52995		110.52806	110.52806			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.99097	112.99097		112.98916	112.98916			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	113.33985	113.33985		113.33826	113.33826			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.96067	115.96067		115.95887	115.95887			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.30916	116.30916		116.30719	116.30719			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 03/08/2023	Index Future	326.38600	326.38600		325.87400	325.87400			0.00	3,263,860.00	1	480.00
IGOV	On 02/11/2023	Index Future	333.65200	333.65200		333.13000	333.13000			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	341.31900	341.31900		340.78600	340.78600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	349.21300	349.21300		348.66600	348.66600			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	357.22600	357.22600		356.66500	356.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51500	91.48500		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.66500	91.33500		8.66500	91.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.70500	91.29500		8.70500	91.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.72500	91.27500		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.71500	91.28500		8.72000	91.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.72000	91.28000		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.65500	91.34500		8.65000	91.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.52500	91.47500		8.51500	91.48500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.39500	91.60500		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.27500	91.72500		8.26500	91.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.23000	91.77000		8.21500	91.78500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.22000	91.78000		8.20000	91.80000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.17844	105.11092		9.18405	105.09459		4.54	0.00	0.00	0	57,931.00
R186	On 02/11/2023	Bond Future			9.19942	107.42550		9.20549	107.40899		4.39	0.00	0.00	0	34,730.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,015.50000	1.01550	1,020.70000	1.02070	1,015.500		4.36	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	217.22000	0.21722	227.87000	0.22787	217.220		4.94	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.19396	104.55766		9.20058	104.54093		4.22	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.18067	106.95175		9.18804	106.93457		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,279.95000	2.27995	2,276.38000	2.27638	2,279.950		4.04	0.63	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	643.73000	0.64373	654.69000	0.65469	643.730		4.38	0.25	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.17461	104.06887		9.18296	104.05108		3.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			335.18002	335.18002		335.18404	335.18404			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.64306	342.64306		342.64770	342.64770			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			248.40021	248.40021		248.39624	248.39624			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			253.93099	253.93099		253.92740	253.92740			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.79800	254.79800		254.79471	254.79471			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.69007	260.69007		260.68649	260.68649			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.55961	261.55961		261.55567	261.55567			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.51366	88.57140		10.53003	88.50155		8.97	0.00	17,359,994.40	196	80,370.00
R2030	On 03/08/2023	Bond Future	10.40	Call	673.18000	0.67318	685.43000	0.68543	673.180		8.67	0.42	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,279.98000	1.27998	1,282.96000	1.28296	1,279.980		9.38	0.60	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	5.83000	0.00583	9.21000	0.00921	5.830		13.35	0.01	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1.76000	0.00176	3.07000	0.00307	1.760		13.35	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.59123	90.52196		10.60842	90.45072		9.17	0.00	0.00	0	19,740.00
R2030	On 02/11/2023	Bond Future	9.57	Call	464.89000	0.46489	466.87000	0.46687	464.890		8.89	0.19	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	766.00000	0.76600	765.50000	0.76550	766.000		8.91	0.27	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	992.43000	0.99243	989.67000	0.98967	992.430		8.95	0.33	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,518.98000	1.51898	1,510.70000	1.51070	1,518.980		9.10	0.44	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,991.19000	1.99119	1,977.90000	1.97790	1,991.190		9.26	0.52	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,257.51000	3.25751	3,231.81000	3.23181	3,257.510		9.67	0.68	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	777.49000	0.77749		815.29000	0.81529	777.490	9.97	0.24	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	663.09000	0.66309		697.57000	0.69757	663.090	10.10	0.21	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	294.80000	0.29480		315.38000	0.31538	294.800	10.81	0.11	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.66117	88.57505		10.67927	88.50233		9.03	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	802.14000	0.80214		797.72000	0.79772	802.140	8.75	0.24	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,128.53000	1.12853	1,120.63000	1.12063	1,128.530	8.69	0.31	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,179.14000	1.17914	1,170.72000	1.17072	1,179.140	8.69	0.32	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,271.56000	1.27156	1,262.21000	1.26221	1,271.560	8.71	0.34	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,368.73000	1.36873	1,358.40000	1.35840	1,368.730	8.72	0.36	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,500.54000	1.50054	1,488.87000	1.48887	1,500.540	8.73	0.38	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,885.07000	1.88507	1,869.67000	1.86967	1,885.070	8.82	0.44	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,853.23000	1.85323	1,899.44000	1.89944	1,853.230	9.22	0.40	0.00	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,446.10000	1.44610	1,486.59000	1.48659	1,446.100	9.48	0.33	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,012.05000	1.01205	1,044.92000	1.04492	1,012.050	9.88	0.25	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	933.18000	0.93318	964.45000	0.96445	933.180	9.97	0.23	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	925.75000	0.92575	956.87000	0.95687	925.750	9.98	0.23	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	761.40000	0.76140	788.89000	0.78889	761.400	10.21	0.19	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.73861	90.60305		10.75774	90.52862		8.46	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,080.01000	1.08001	1,070.55000	1.07055	1,080.010	8.03	0.27	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,726.14000	1.72614	1,710.42000	1.71042	1,726.140	8.14	0.38	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,544.23000	2.54423	2,521.60000	2.52160	2,544.230	8.38	0.49	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,962.52000	2.96252	2,936.74000	2.93674	2,962.520	8.51	0.53	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,650.58000	3.65058	3,620.09000	3.62009	3,650.580	8.73	0.60	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,282.44000	1.28244	1,314.49000	1.31449	1,282.440	9.40	0.26	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	965.05000	0.96505	991.68000	0.99168	965.050	9.77	0.20	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	532.12000	0.53212	549.90000	0.54990	532.120	10.08	0.12	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.82905	88.65434		10.84937	88.57801		8.24	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2023	Bond Future			11.15662	87.04630		11.16283	87.01606		10.51	0.00	1,305,694.50	15	119,264.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.31	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	3.49000	0.00349		4.89000	0.00489	3.490	6.64	0.01	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	552.39000	0.55239		608.70000	0.60870	552.390	11.16	0.30	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,146.36000	2.14636	2,170.42000	2.17042	2,146.360	11.32	0.72	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Put	495.18000	0.49518	549.48000	0.54948	495.180	11.32	0.28	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	442.92000	0.44292	495.03000	0.49503	442.920	11.47	0.25	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,719.95000	3.71995	3,725.49000	3.72549	3,719.950	12.49	0.88	0.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,137.03000	4.13703	4,138.17000	4.13817	4,137.030	12.76	0.90	0.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,305.39000	4.30539	4,304.87000	4.30487	4,305.390	12.87	0.91	0.00	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	143.02000	0.14302	172.74000	0.17274	143.020	12.87	0.09	0.00	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.25197	84.80026		11.25843	84.76949		11.66	0.00	14,246,443.68	168	75,924.00
R2032	On 02/11/2023	Bond Future	10.59	Call	960.50000	0.96050	974.33000	0.97433	960.500	11.10	0.29	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,143.15000	1.14315	1,157.21000	1.15721	1,143.150	11.16	0.33	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	1,890.76000	1.89076	1,903.98000	1.90398	1,890.760	11.49	0.46	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,218.89000	2.21889	2,261.51000	2.26151	2,218.890	11.69	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,334.08000	1.33408	1,370.71000	1.37071	1,334.080	12.28	0.33	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	800.28000	0.80028	829.59000	0.82959	800.280	12.88	0.21	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.33976	86.72951	11.34649	86.69815		11.22	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	748.20000	0.74820	755.77000	0.75577	748.200	10.65	0.20	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,446.16000	1.44616	1,453.93000	1.45393	1,446.160	10.73	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,729.80000	1.72980	1,737.22000	1.73722	1,729.800	10.82	0.37	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,766.55000	1.76655	1,773.92000	1.77392	1,766.550	10.83	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,397.03000	2.39703	2,403.23000	2.40323	2,397.030	11.08	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,218.02000	2.21802	2,251.06000	2.25106	2,218.020	11.74	0.39	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,269.36000	1.26936	1,295.49000	1.29549	1,269.360	12.57	0.25	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,160.16000	1.16016	1,185.16000	1.18516	1,160.160	12.70	0.23	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,068.12000	1.06812	1,092.09000	1.09209	1,068.120	12.82	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.43115	84.55199	11.43820	84.51988		10.70	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,283.61000	1.28361	1,287.54000	1.28754	1,283.610	10.10	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,591.86000	1.59186	1,595.22000	1.59522	1,591.860	10.11	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,687.07000	1.68707	1,690.27000	1.69027	1,687.070	10.14	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,047.36000	2.04736	2,049.81000	2.04981	2,047.360	10.24	0.39	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,496.66000	2.49666	2,498.04000	2.49804	2,496.660	10.38	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,078.95000	3.07895	3,078.90000	3.07890	3,078.950	10.57	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,265.44000	1.26544	1,286.37000	1.28637	1,265.440	12.10	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,056.05000	1.05605	1,075.00000	1.07500	1,056.050	12.39	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	946.97000	0.94697	964.77000	0.96477	946.970	12.57	0.17	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.53215	86.47076	11.53958	86.43772		9.71	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/08/2023	Bond Future			11.77490	85.80092	11.79135	85.71194		12.69	0.00	772,208.28	9	63,525.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,335.45000	1.33545	1,440.98000	1.44098	1,335.450	12.69	0.51	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,020.43000	4.02043	3,979.26000	3.97926	4,020.430	13.89	0.87	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.88347	83.17999	11.90057	83.08914		13.63	0.00	0.00	0	110,029.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	391.70000	0.39170	395.30000	0.39530	391.700	12.43	0.13	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	915.70000	0.91570	916.04000	0.91604	915.700	12.56	0.26	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,188.68000	2.18868	2,177.37000	2.17737	2,188.680	13.26	0.47	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,688.41000	3.68841	3,663.04000	3.66304	3,688.410	13.99	0.63	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	980.78000	0.98078	1,028.20000	1.02820	980.780	14.91	0.23	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	450.36000	0.45036	479.61000	0.47961	450.360	15.99	0.12	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			11.98965	85.07226	12.00744	84.97948		13.08	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	791.98000	0.79198	789.40000	0.78940	791.980	12.15	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,424.70000	1.42470	1,416.48000	1.41648	1,424.700	12.23	0.30	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,170.95000	1.17095	1,209.38000	1.20938	1,170.950	14.95	0.20	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.08994	82.50547	12.10847	82.41049		13.01	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.19749	84.37802	12.21682	84.28076		11.93	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.08808	76.59901		12.10973	76.48229		14.36	0.00	153,198.02	2	133,555.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.22000	0.00022		0.36000	0.00036	0.220	12.91	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	20.63000	0.02063		25.07000	0.02507	20.630	12.90	0.02	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.19453	78.28598		12.21698	78.16682		14.65	0.00	56,522,477.56	722	14,175.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,155.60000	2.15560	2,132.60000	2.13260	2,155.600	14.30	0.46	0.00	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,628.38000	3.62838	3,587.33000	3.58733	3,628.380	15.08	0.62	0.00	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	489.58000	0.48958	523.98000	0.52398	489.580	17.29	0.12	0.00	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.29809	75.81041		12.32141	75.68861		14.88	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,890.14000	2.89014	2,856.76000	2.85676	2,890.140	14.67	0.47	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,212.32000	2.21232	2,277.56000	2.27756	2,212.320	15.88	0.34	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,087.39000	1.08739	1,129.29000	1.12929	1,087.390	17.34	0.19	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.40637	77.54604		12.43061	77.42141		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.52528	75.04999		12.55054	74.92238		13.58	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.30375	77.09246		12.34571	76.85399		15.22	0.00	231,277.38	3	126,700.00
R2040	On 02/11/2023	Bond Future			12.41218	78.79027		12.45569	78.54670		15.53	0.00	0.00	0	6,490.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,281.40000	1.28140	1,234.63000	1.23463	1,281.400	14.51	0.31	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,385.39000	3.38539	3,281.02000	3.28102	3,385.390	15.70	0.58	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	853.15000	0.85315	926.38000	0.92638	853.150	17.50	0.19	0.00	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.51809	76.07579		12.56326	75.82682		15.84	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.62817	77.81748		12.67510	77.56269		15.22	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.74857	75.07709		12.79741	74.81639		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.35212	73.52814		12.38895	73.31777		16.13	0.00	22,205,498.28	302	84,930.00
R2044	On 03/08/2023	Bond Future	11.75	Call	222.34000	0.22234	226.36000	0.22636	222.340	14.84	0.14	0.00	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,811.30000	3.81130	4,025.69000	4.02569	3,811.300	14.84	0.86	0.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,597.88000	2.59788	2,802.51000	2.80251	2,597.880	15.19	0.73	0.00	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	992.23000	0.99223	1,141.38000	1.14138	992.230	16.13	0.39	0.00	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.45639	75.14748		12.49456	74.93258		16.48	0.00	0.00	0	670.00
R2044	On 01/02/2024	Bond Future			12.55811	72.47531		12.59770	72.25567		16.84	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.66343	74.13459		12.70453	73.90980		16.21	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.77830	71.43572		12.82104	71.20571		16.20	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.29880	76.49712		12.33549	76.28365		15.93	0.00	0.00	0	97,118.00
R2048	On 03/08/2023	Bond Future	11.80	Call	335.26000	0.33526	337.00000	0.33700	335.260	14.72	0.19	0.00	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,385.97000	1.38597	1,344.88000	1.34488	1,385.970	15.55	0.51	0.00	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	163.15000	0.16315	216.00000	0.21600	163.150	17.34	0.09	0.00	0.00	0	1,100.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 02/11/2023	Bond Future	12.40389	73.73476		12.44193	73.51676		17.25	0.00	0.00	0	169,112.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	1,361.12000	1.36112	1,322.16000	1.32216	1,361.120	16.13	0.32	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,203.95000	3.20395	3,121.00000	3.12100	3,203.950	17.25	0.55	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	943.32000	0.94332	1,015.18000	1.01518	943.320	19.35	0.20	0.00	0	220.00
R2048	On 01/02/2024	Bond Future	12.50690	75.41219		12.54638	75.18934		16.62	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future	12.60397	72.68776		12.64492	72.45977		16.98	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future	12.70662	74.33725		12.74916	74.10389		15.98	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2053	On 03/08/2023	Bond Future	12.36053	98.31245		12.38713	98.11489		16.03	0.00	0.00	0	0.00	
R2053	On 02/11/2023	Bond Future	12.46780	94.61154		12.49542	94.40975		17.38	0.00	0.00	0	1,349.00	
R2053	On 01/02/2024	Bond Future	12.56910	96.76416		12.59777	96.55789		16.74	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	12.67318	93.11305		12.70298	92.90201		17.15	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	12.78353	95.22515		12.81454	95.00910		16.16	0.00	0.00	0	0.00	
R2053	On 31/03/2053	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/08/2023	Bond Future	11.82145	66.10142		11.84283	66.00010		14.37	0.00	99,152,130.00	1,500	13,051.00	
R209	On 03/08/2023	Bond Future	10.00	Call	0.12000	0.00012	0.20000	0.00020	0.120	12.93	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	13.49000	0.01349	16.68000	0.01668	13.490	12.91	0.02	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	17.71000	0.01771	21.53000	0.02153	17.710	12.91	0.02	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	201.51000	0.20151	215.09000	0.21509	201.510	13.53	0.15	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	761.81000	0.76181	852.32000	0.85232	761.810	14.83	0.38	0	1,750.00	
R209	On 02/11/2023	Bond Future	11.91724	64.40335		11.93938	64.29988		15.39	0.00	0.00	0	9,344.00	
R209	On 01/02/2024	Bond Future	12.00677	65.86856		12.02969	65.76283		14.83	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future	12.09883	64.22270		12.12261	64.11448		14.64	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	12.19762	65.68014		12.22231	65.56935		13.41	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	227.06468	227.06468		227.06554	227.06554			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future	228.94803	228.94803		228.94945	228.94945			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	234.20950	234.20950		234.21118	234.21118			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future	236.36468	236.36468		236.36636	236.36636			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	241.78513	241.78513		241.78639	241.78639			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	10.91393	83.24578		10.93023	83.17413		9.94	0.00	1,248,686.70	15	24,418.00	
R213	On 02/11/2023	Bond Future	11.00637	81.52143		11.02340	81.44836		10.82	0.00	0.00	0	3,000.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 02/11/2023	Bond Future	10.94	Call	1,889.04000	1.88904	1,878.15000	1.87815	1,889.040	10.77	0.49	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,138.13000	3.13813	3,115.09000	3.11509	3,138.130	11.27	0.65	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	323.22000	0.32322	345.19000	0.34519	323.220	12.72	0.11	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.09474	83.37590	11.11258	83.30126		10.34	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.17693	81.72419	11.19565	81.64779		9.94	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.26723	83.57957	11.28693	83.50127		9.20	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.15669	62.15778	12.19327	61.98205		15.76	0.00	45,064,390.50	725	19,436.00
R214	On 02/11/2023	Bond Future			12.25609	60.22320	12.29394	60.04369		17.01	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future			12.35307	61.59320	12.39226	61.40967		16.41	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.44425	59.69699	12.48481	59.50923		16.69	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.54058	61.05188	12.58261	60.85970		15.73	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											261,525,859.30	3,658	1 526 657.00	
Grand Total:											261,525,859.30	3,658	1 526 657.00	