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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2023

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	889.22600	889.22600	889.22600	892.39400	892.39400				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	908.70300	908.70300	908.70300	911.94500	911.94500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.16100	929.16100	929.16100	932.47700	932.47700				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.12600	950.12600	950.12600	953.51500	953.51500				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.92300	971.92300	971.92300	975.38900	975.38900				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,020.17200	1,020.17200	1,020.17200	1,024.59400	1,024.59400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,042.51800	1,042.51800	1,042.51800	1,047.04100	1,047.04100				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.98900	1,065.98900	1,065.98900	1,070.61400	1,070.61400				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,090.04100	1,090.04100	1,090.04100	1,094.76900	1,094.76900				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,115.04800	1,115.04800	1,115.04800	1,119.88300	1,119.88300				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	890.45600	890.45600	890.45600	893.92600	893.92600				0.00	0.00	0	1.00
ALBI	On 02/11/2023	Index Future	909.96100	909.96100	909.96100	913.51100	913.51100				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	930.44700	930.44700	930.44700	934.07800	934.07800				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
ALBI	On 02/05/2024	Index Future	951.44100	951.44100		955.15200	955.15200			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	973.26800	973.26800		977.06300	977.06300			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	12.40112	75.15468		12.32749	75.49054			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.53516	73.02179		12.45834	73.36541			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.66987	74.68335		12.58971	75.03484			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.80828	72.58455		12.72465	72.94396			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.94653	74.26405		12.85923	74.63170			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	12.83580	71.92017		12.78715	72.17576			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.96302	69.25054		12.91238	69.51209			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.08460	70.82638		13.03199	71.09393			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.21387	68.17686		13.15916	68.45042			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.34073	69.75370		13.28388	70.03352			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	877.66500	877.66500		881.12700	881.12700			0.00	0.00	0	13.00
GOVI	On 02/11/2023	GOVI	896.88900	896.88900		900.43000	900.43000			0.00	0.00	0	825.00
GOVI	On 01/02/2024	GOVI	917.08200	917.08200		920.70300	920.70300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	937.77400	937.77400		941.47600	941.47600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	959.28800	959.28800		963.07300	963.07300			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.48756	169.48756		169.49759	169.49759			0.00	0.00	0	812.00
I2025	On 02/11/2023	Bond Future	173.24355	173.24355		173.25447	173.25447			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.39853	175.39853		175.40909	175.40909			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.39497	179.39497		179.40551	179.40551			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.71774	181.71774		181.72534	181.72534			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	123.49441	123.49441		123.11533	123.11533			0.00	0.00	0	1,075.00
I2029	On 02/11/2023	Bond Future	124.90191	124.90191		124.51490	124.51490			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.74384	127.74384		127.34806	127.34806			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.29306	129.29306		128.88662	128.88662			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.28644	132.28644		131.87040	131.87040			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	118.04165	118.04165		117.94818	117.94818			0.00	354,124.95	3	974.00
I2033	On 02/11/2023	Bond Future	119.23304	119.23304		119.13800	119.13800			0.00	357,699.12	3	2,258.00
I2033	On 01/02/2024	Bond Future	121.94588	121.94588		121.84884	121.84884			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.26793	123.26793		123.16736	123.16736			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.12184	126.12184		126.01876	126.01876			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	127.19944	127.19944		127.20480	127.20480			0.00	9,285,559.12	73	664.00
I2038	On 02/11/2023	Bond Future	130.01824	130.01824		130.02423	130.02423			0.00	18,982,663.04	146	4,602.00
I2038	On 01/02/2024	Bond Future	130.96634	130.96634		130.97187	130.97187			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.95017	133.95017		133.95568	133.95568			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.99182	134.99182		134.99391	134.99391			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	112.69300	112.69300		112.17636	112.17636			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	113.10172	113.10172		112.57414	112.57414			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.67513	115.67513		115.13554	115.13554			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.17132	116.17132		115.61704	115.61704			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.86049	118.86049		118.29322	118.29322			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	111.90384	111.90384		112.10243	112.10243			0.00	0.00	0	9,124.00
I2050	On 02/11/2023	Bond Future	114.38385	114.38385		114.58711	114.58711			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	114.74681	114.74681		114.95468	114.95468			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.36107	117.36107		117.57362	117.57362			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	117.78185	117.78185		117.99617	117.99617			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	328.53600	328.53600		328.31500	328.31500			0.00	0.00	0	168.00
IGOV	On 02/11/2023	Index Future	335.81400	335.81400		335.59000	335.59000			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	343.45400	343.45400		343.22500	343.22500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.28200	351.28200		351.04700	351.04700			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	359.41700	359.41700		359.17600	359.17600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.44000	91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.46000	91.54000		8.44500	91.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.50000	91.50000		8.48500	91.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.52000	91.48000		8.49500	91.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.52000	91.48000		8.49500	91.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.50500	91.49500		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.45000	91.55000		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.30500	91.69500		8.25500	91.74500			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			8.20000	91.80000		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.02500	91.97500		7.97500	92.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.95500	92.04500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.90000	92.10000		7.87000	92.13000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			8.99630	105.64292		8.91122	105.89259		4.55	0.00	32,538,019.36	308	14,827.00
R186	On 02/11/2023	Bond Future			9.00435	107.95775		8.91113	108.21332		4.37	0.00	35,410,142.00	328	143,143.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,190.34000	1.19034	1,345.98000	1.34598	1,190.340	1,190.340	4.51	0.57	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	105.36000	0.10536	88.12000	0.08812	105.360	105.360	5.13	0.08	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.98888	105.07756		8.88626	105.33895		4.24	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.96880	107.44711		8.85508	107.71424		3.80	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,626.71000	2.62671	2,813.46000	2.81346	2,626.710	2,626.710	4.31	0.68	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	537.56000	0.53756	484.91000	0.48491	537.560	537.560	4.64	0.21	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.92642	104.59932		8.79926	104.87247		3.55	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			334.65901	334.65901		334.67967	334.67967			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.07532	342.07532		342.09775	342.09775			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			251.82494	251.82494		252.07022	252.07022			0.00	0.00	0	5,054.00
R202	On 02/11/2023	Bond Future			257.40560	257.40560		257.65741	257.65741			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			258.30993	258.30993		258.56769	258.56769			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			264.19533	264.19533		264.45835	264.45835			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			265.23361	265.23361		265.49663	265.49663			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			10.30344	89.47459		10.19901	89.92757		8.79	0.00	62,721,687.59	701	43,329.00
R2030	On 03/08/2023	Bond Future	10.40	Call	505.63000	0.50563	914.45000	0.91445	505.630	505.630	9.21	0.75	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,485.30000	1.48530	1,937.78000	1.93778	1,485.300	1,485.300	9.88	0.99	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	13.24	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	13.24	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.37239	91.43517		10.26245	91.89840		9.02	0.00	64,096,054.17	701	90,432.00
R2030	On 02/11/2023	Bond Future	9.57	Call	466.82000	0.46682	577.89000	0.57789	466.820	466.820	8.79	0.21	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	818.33000	0.81833	982.95000	0.98295	818.330	818.330	8.84	0.32	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,091.28000	1.09128	1,289.42000	1.28942	1,091.280	1,091.280	8.92	0.39	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,715.82000	1.71582	1,973.99000	1.97399	1,715.820	1,715.820	9.12	0.52	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,268.50000	2.26850	2,566.70000	2.56670	2,268.500	2,268.500	9.30	0.60	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,709.90000	3.70990	4,077.84000	4.07784	3,709.900	3,709.900	9.75	0.76	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	413.20000	0.41320		348.21000	0.34821	413.200	10.05	0.16	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	338.11000	0.33811		283.88000	0.28388	338.110	10.18	0.14	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	119.04000	0.11904		98.48000	0.09848	119.040	10.85	0.05	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.43553	89.48792		10.31957	89.96164		9.02	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	896.76000	0.89676		1,037.64000	1.03764	896.760	8.74	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,312.41000	1.31241		1,494.97000	1.49497	1,312.410	8.82	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,373.43000	1.37343		1,561.44000	1.56144	1,373.430	8.84	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,484.74000	1.48474		1,682.33000	1.68233	1,484.740	8.87	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,604.13000	1.60413		1,811.40000	1.81140	1,604.130	8.91	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,765.59000	1.76559		1,985.28000	1.98528	1,765.590	8.97	0.43	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,222.33000	2.22233		2,473.25000	2.47325	2,222.330	9.12	0.50	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,443.28000	1.44328		1,294.17000	1.29417	1,443.280	9.62	0.34	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,102.36000	1.10236		983.53000	0.98353	1,102.360	9.90	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	748.65000	0.74865		664.07000	0.66407	748.650	10.31	0.20	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	685.02000	0.68502		606.92000	0.60692	685.020	10.40	0.18	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	678.90000	0.67890		601.43000	0.60143	678.900	10.41	0.18	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	548.22000	0.54822		484.43000	0.48443	548.220	10.63	0.15	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.50820	91.50578		10.38578	91.99007		8.47	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,272.13000	1.27213		1,435.45000	1.43545	1,272.130	8.18	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,049.98000	2.04998		2,271.34000	2.27134	2,049.980	8.42	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,987.71000	2.98771		3,261.06000	3.26106	2,987.710	8.74	0.54	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,450.91000	3.45091		3,745.15000	3.74515	3,450.910	8.90	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,197.89000	4.19789		4,520.84000	4.52084	4,197.890	9.14	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,046.72000	1.04672		946.99000	0.94699	1,046.720	9.81	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	753.91000	0.75391		678.94000	0.67894	753.910	10.07	0.17	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	357.50000	0.35750		317.31000	0.31731	357.500	10.07	0.09	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.57965	89.59788		10.45004	90.09317		8.23	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			10.94424	88.08938		10.86511	88.48235		10.28	0.00	526,510,224.26	5,977	56,659.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.56	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	0.24000	0.00024		0.53000	0.00053	0.240	12.44	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	0.09000	0.00009		0.25000	0.00025	0.090	12.58	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,694.35000	2.69435		3,087.48000	3.08748	2,694.350	12.58	1.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	0.03000	0.00003		0.12000	0.00012	0.030	12.72	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,564.23000	4.56423		4,957.20000	4.95720	4,564.230	13.62	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	5,022.94000	5.02294		5,415.91000	5.41591	5,022.940	13.86	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	5,205.45000	5.20545		5,598.42000	5.59842	5,205.450	13.95	1.00	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.03202	85.85686		10.94929	86.25878		11.33	0.00	513,166,452.22	5,977	199,387.00
R2032	On 02/11/2023	Bond Future	10.35	Call	667.64000	0.66764		780.87000	0.78087	667.640	10.78	0.25	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	1,003.27000	1.00327		1,152.23000	1.15223	1,003.270	10.93	0.33	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	10.59	Call	1,020.22000	1.02022	1,170.81000	1.17081	1,020.220	10.94	0.34	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,239.61000	1.23961	1,409.88000	1.40988	1,239.610	11.05	0.38	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,039.01000	2.03901	1,854.63000	1.85463	2,039.010	11.33	0.50	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	2,116.81000	2.11681	2,348.41000	2.34841	2,116.810	11.44	0.53	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,462.01000	1.46201	1,319.64000	1.31964	1,462.010	11.66	0.39	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,110.94000	1.11094	997.32000	0.99732	1,110.940	11.92	0.32	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	978.17000	0.97817	876.19000	0.87619	978.170	12.05	0.29	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	774.09000	0.77409	690.82000	0.69082	774.090	12.27	0.24	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	404.73000	0.40473	358.28000	0.35828	404.730	12.88	0.14	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.11408	87.79010	11.02760	88.20115		11.14	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	798.78000	0.79878	898.82000	0.89882	798.780	10.50	0.22	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,640.39000	1.64039	1,804.15000	1.80415	1,640.390	10.79	0.37	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,974.40000	1.97440	2,158.15000	2.15815	1,974.400	10.92	0.42	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	2,016.69000	2.01669	2,202.79000	2.20279	2,016.690	10.94	0.42	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,736.89000	2.73689	2,958.66000	2.95866	2,736.890	11.23	0.51	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,676.88000	1.67688	1,553.21000	1.55321	1,676.880	11.93	0.33	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	898.59000	0.89859	827.04000	0.82704	898.590	12.77	0.20	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	812.49000	0.81249	747.20000	0.74720	812.490	12.91	0.18	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	740.68000	0.74068	680.69000	0.68069	740.680	13.03	0.16	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.20142	85.60706	11.11096	86.02725		11.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,582.67000	1.58267	1,728.39000	1.72839	1,582.670	10.54	0.32	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,974.81000	1.97481	2,143.21000	2.14321	1,974.810	10.68	0.38	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,088.20000	2.08820	2,262.60000	2.26260	2,088.200	10.72	0.39	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,517.06000	2.51706	2,712.47000	2.71247	2,517.060	10.88	0.44	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,041.64000	3.04164	3,259.56000	3.25956	3,041.640	11.08	0.49	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,696.02000	3.69602	3,938.14000	3.93814	3,696.020	11.33	0.55	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,084.74000	1.08474	1,010.47000	1.01047	1,084.740	12.91	0.19	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	867.64000	0.86764	806.12000	0.80612	867.640	13.01	0.16	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	744.91000	0.74491	690.65000	0.69065	744.910	13.01	0.14	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.28721	87.56940	11.19251	87.99916		9.73	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			11.57969	86.86743	11.51572	87.22119		12.66	0.00	122,830,546.02	1,414	27,765.00
R2035	On 03/08/2023	Bond Future	11.75	Put	55.48000	0.05548	51.31000	0.05131	55.480	13.05	0.13	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	4,862.02000	4.86202	5,215.78000	5.21578	4,862.020	14.23	1.00	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			11.68207	84.26077	11.61547	84.62261		13.67	0.00	105,663,005.58	1,254	164,115.00
R2035	On 02/11/2023	Bond Future	10.62	Call	385.52000	0.38552	447.68000	0.44768	385.520	12.57	0.14	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,039.98000	1.03998	1,164.52000	1.16452	1,039.980	13.13	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,536.28000	2.53628	2,746.90000	2.74690	2,536.280	14.04	0.54	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	4,213.98000	4.21398	4,481.01000	4.48101	4,213.980	14.80	0.70	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	610.58000	0.61058	561.48000	0.56148	610.580	15.71	0.17	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	234.79000	0.23479	214.85000	0.21485	234.790	16.67	0.07	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.78358	86.15798	11.71421	86.52805		13.07	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 01/02/2024	Bond Future	10.62	Call	839.07000	0.83907		925.23000	0.92523	839.070	12.07	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,600.36000	1.60036		1,735.27000	1.73527	1,600.360	12.38	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	845.99000	0.84599		793.62000	0.79362	845.990	15.30	0.16	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.88101	83.58730		11.80886	83.96558		13.33	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			11.97615	85.50349		11.90104	85.89038		12.20	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 03/08/2023	Bond Future			11.93472	77.43338		11.86576	77.81295		14.35	0.00	42,510,925.62	549	44,673.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.63	0.00	0.00	0	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.22	0.00	0.00	0	1,730.00
R2037	On 02/11/2023	Bond Future			12.03695	79.13014		11.96534	79.51831		14.75	0.00	43,442,446.86	549	64,295.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,310.94000	2.31094		2,526.12000	2.52612	2,310.940	14.78	0.51	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,927.26000	3.92726		4,205.38000	4.20538	3,927.260	15.61	0.68	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	267.92000	0.26792		243.70000	0.24370	267.920	17.83	0.08	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.13780	76.65544		12.06339	77.05242		14.90	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,142.20000	3.14220		3,356.94000	3.35694	3,142.200	15.03	0.51	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,794.00000	1.79400		1,686.41000	1.68641	1,794.000	16.31	0.30	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	825.62000	0.82562		772.32000	0.77232	825.620	17.80	0.15	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.24494	78.38375		12.16766	78.78959		14.47	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.35385	75.92441		12.27348	76.33948		14.55	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			12.15479	77.94856		12.10589	78.23288		15.23	0.00	110,375,160.96	1,416	16,441.00
R2040	On 02/11/2023	Bond Future			12.25918	79.65657		12.20842	79.94738		15.65	0.00	172,536,130.62	2,166	35,437.00
R2040	On 02/11/2023	Bond Future	11.50	Call	780.89000	0.78089		861.91000	0.86191	780.890	14.53	0.24	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,319.14000	1.31914		1,433.60000	1.43360	1,319.140	14.92	0.34	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	2,051.60000	2.05160		2,200.41000	2.20041	2,051.600	15.40	0.46	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,643.32000	3.64332		3,842.52000	3.84252	3,643.320	16.27	0.63	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,142.34000	1.14234		1,079.14000	1.07914	1,142.340	16.93	0.26	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	522.44000	0.52244		492.28000	0.49228	522.440	18.09	0.14	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.36249	76.94334		12.30977	77.24081		15.87	0.00	0.00	0	93,216.00
R2040	On 02/05/2024	Bond Future			12.47147	78.67810		12.41677	78.98214		15.38	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.58235	75.97507		12.52551	76.28600		14.69	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			12.21963	74.29343		12.17570	74.55014		16.16	0.00	32,837,696.06	442	15,532.00
R2044	On 03/08/2023	Bond Future	11.75	Call	0.10000	0.00010		2.43000	0.00243	0.100	15.23	0.00	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	2,823.77000	2.82377		2,569.39000	2.56939	2,823.770	15.23	1.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	1,324.47000	1.32447		1,134.84000	1.13484	1,324.470	15.68	0.93	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	14.00000	0.01400		21.76000	0.02176	14.000	16.67	0.04	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.32050	75.92132		12.27492	76.18398		16.63	0.00	33,557,223.44	442	51,045.00
R2044	On 01/02/2024	Bond Future			12.42021	73.24921		12.37292	73.51781		16.90	0.00	0.00	0	31,797.00

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
R2044	On 02/05/2024	Bond Future	12.52497	74.90064		12.47594	75.17519		16.44	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	12.63134	72.23619		12.58044	72.51695		16.41	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	12.13460	77.46629		12.09066	77.72954		15.98	0.00	12,627,005.27	163	48,844.00
R2048	On 03/08/2023	Bond Future	11.80	Call	3.75000	0.00375	25.59000	0.02559	3.750	15.60	0.01	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,050.02000	1.05002	1,323.89000	1.32389	1,050.020	16.58	0.85	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.37	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future	12.23496	74.71717		12.18935	74.98649		17.42	0.00	12,178,898.71	163	232,468.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,436.39000	1.43639	1,546.83000	1.54683	1,436.390	16.61	0.35	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,499.82000	3.49982	3,679.44000	3.67944	3,499.820	17.90	0.61	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	577.43000	0.57743	548.94000	0.54894	577.430	20.05	0.14	0	207.00
R2048	On 01/02/2024	Bond Future	12.33457	76.39953		12.28724	76.67492		16.72	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	12.42979	73.67220		12.38074	73.95378		17.25	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	12.52289	75.36106		12.47206	75.64895		16.33	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 03/08/2023	Bond Future	12.12468	100.09833		12.08076	100.43781		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	12.22431	96.42599		12.17867	96.77335		17.68	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	12.31940	98.59728		12.27204	98.95253		16.97	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	12.41839	94.95477		12.36925	95.31783		17.52	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	12.51575	97.13099		12.46475	97.50232		16.58	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	11.64932	66.92538		11.57525	67.28451		14.35	0.00	295,007,075.04	4,408	5,549.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.93	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.00000	0.00000	0.00000	0.000	13.26	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	0.00000	0.00000	0.00000	0.000	13.26	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	0.51000	0.00051	10.15000	0.01015	0.510	13.92	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	3.35000	0.00335	4.38000	0.00438	3.350	15.25	0.01	0	1,750.00
R209	On 02/11/2023	Bond Future	11.74040	65.23830		11.66362	65.60555		15.46	0.00	293,246,158.50	4,495	32,847.00
R209	On 01/02/2024	Bond Future	11.82680	66.70726		11.74726	67.08281		14.83	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	11.91715	65.05796		11.83473	65.44187		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	12.00597	66.54926		11.92054	66.94194		14.43	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	225.29723	225.29723		225.11779	225.11779			0.00	0.00	0	350.00

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
R210	On 02/11/2023	Bond Future	227.12371	227.12371		226.94117	226.94117			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future	232.29155	232.29155		232.10495	232.10495			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	234.34119	234.34119		234.14655	234.14655			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.76629	239.76629		239.56685	239.56685			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	10.71393	84.13152		10.62971	84.50821		9.73	0.00	68,735,451.84	817	4,021.00
R213	On 02/11/2023	Bond Future	10.79905	82.41774		10.71081	82.80305		10.57	0.00	67,335,293.58	817	32,977.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,099.69000	2.09969	2,333.28000	2.33328	2,099.690	10.75	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,519.93000	3.51993	3,815.13000	3.81513	3,519.930	11.28	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	134.62000	0.13462	116.83000	0.11683	134.620	12.73	0.00	0	731.00
R213	On 01/02/2024	Bond Future	10.88184	84.27344		10.78930	84.66750		10.26	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.96056	82.61396		10.86357	83.01680		10.09	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.03541	84.50814		10.93362	84.92008		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	11.98434	62.99687		11.93533	63.23888		15.77	0.00	469,578,668.98	7,454	6,799.00
R214	On 02/11/2023	Bond Future	12.07911	61.07409		12.02836	61.32162		17.11	0.00	455,246,266.86	7,454	20,594.00
R214	On 01/02/2024	Bond Future	12.17276	62.44924		12.12021	62.70239		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.26214	60.55175		12.20781	60.81052		16.85	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.34913	61.93987		12.29293	62.20452		15.42	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 :											3,601,130,579.77	48,220	1 875 320.00
Grand Total:											3,601,130,579.77	48,220	1 875 320.00