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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2023

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	871.56900		871.56900		871.21700	871.21700			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	891.06400		891.06400		890.70700	890.70700			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	911.77100		911.77100		911.40800	911.40800			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	933.46300		933.46300		933.09200	933.09200			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	954.79200		954.79200		954.41000	954.41000			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	992.42400		992.42400		992.25400	992.25400			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,014.62200		1,014.62200		1,014.45100	1,014.45100			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,038.20000		1,038.20000		1,038.02800	1,038.02800			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,062.90000		1,062.90000		1,062.72400	1,062.72400			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,087.18700		1,087.18700		1,087.00400	1,087.00400			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	870.45700		870.45700		870.80500	870.80500			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	889.92700		889.92700		890.28600	890.28600			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	910.60800		910.60800		910.97700	910.97700			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		932.27200	932.27200		932.65000	932.65000			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		953.57400	953.57400		953.95900	953.95900			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		12.81612	73.30073		12.81267	73.31588			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.96042	71.15911		12.95676	71.17486			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.10149	72.83000		13.09763	72.84629			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.23757	70.77716		13.23353	70.79388			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.39737	72.40507		13.39320	72.42196			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		13.17987	70.15605		13.16095	70.25111			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.31467	67.47864		13.29492	67.57614			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.43991	69.06367		13.41936	69.16356			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.56591	66.45918		13.54451	66.56153			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.70908	67.98593		13.68684	68.09048			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		857.92000	857.92000		858.25100	858.25100			0.00	0.00	0	836.0
GOVI	On 02/11/2023	GOVI		877.10900	877.10900		877.45100	877.45100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		897.49200	897.49200		897.84400	897.84400			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		918.84400	918.84400		919.20500	919.20500			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		939.83900	939.83900		940.20600	940.20600			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.46886	171.46886		171.27731	171.27731			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		175.34606	175.34606		175.15077	175.15077			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		177.65722	177.65722		177.45763	177.45763			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.92347	181.92347		181.71924	181.71924			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		184.26091	184.26091		184.05199	184.05199			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		124.48945	124.48945		124.52814	124.52814			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.96873	125.96873		126.00890	126.00890			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.92552	128.92552		128.96692	128.96692			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.64300	130.64300		130.68616	130.68616			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		133.65404	133.65404		133.69776	133.69776			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	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		117.38978	117.38978	117.13034	117.13034			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		118.61610	118.61610	118.35133	118.35133			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		121.40030	121.40030	121.12953	121.12953			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.84200	122.84200	122.56508	122.56508			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.67323	125.67323	125.38958	125.38958			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		127.54997	127.54997	127.33273	127.33273			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		130.43422	130.43422	130.21235	130.21235			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		131.46571	131.46571	131.23892	131.23892			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		134.62289	134.62289	134.39080	134.39080			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		135.63741	135.63741	135.40014	135.40014			0.00	0.00	0	21.0
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		113.85405	113.85405	113.70705	113.70705			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		114.32980	114.32980	114.18019	114.18019			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		117.01373	117.01373	116.86075	116.86075			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		117.65768	117.65768	117.50232	117.50232			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		120.36831	120.36831	120.20891	120.20891			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		113.77566	113.77566	109.82108	109.82108			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		116.34829	116.34829	112.30457	112.30457			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		116.82019	116.82019	112.68178	112.68178			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		119.62561	119.62561	115.38799	115.38799			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		120.05537	120.05537	115.72074	115.72074			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		329.41900	329.41900	327.11100	327.11100			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		336.86700	336.86700	334.50800	334.50800			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		344.77400	344.77400	342.36000	342.36000			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		353.05200	353.05200	350.58100	350.58100			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		361.19400	361.19400	358.66400	358.66400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.52500	91.47500	8.53000	91.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.55000	91.45000	8.55000	91.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.81000	91.19000	8.86500	91.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.86500	91.13500	8.94000	91.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.92000	91.08000	9.00000	91.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.96500	91.03500	9.04500	90.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.00500	90.99500	9.08500	90.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.02000	90.98000	9.09500	90.90500			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			8.89000		91.11000		8.96000	91.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.79000		91.21000		8.85000	91.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.59000		91.41000		8.67000	91.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.54000		91.46000		8.61000	91.39000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.53037		104.09261		9.54174	104.05992		5.61	0.00	0.00	0	73,345.0
R186	On 02/11/2023	Bond Future			9.57107		106.42089		9.58337	106.38785		5.21	0.00	0.00	0	14,654.0
R186	On 02/11/2023	Bond Future	9.15	Call	884.00000		0.88400		876.06000	0.87606	884.000	5.11	0.38	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	640.65000		0.64065		653.94000	0.65394	640.650	5.67	0.27	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.58241		103.58189		9.59586	103.54831		4.94	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.57090		106.04724		9.58577	106.01297		4.43	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,013.87000		2.01387		1,998.17000	1.99817	2,013.870	4.56	0.54	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,153.03000		1.15303		1,167.54000	1.16754	1,153.030	4.92	0.34	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.60641		103.15428		9.62320	103.11892		4.15	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			336.97948		336.97948		336.34360	336.34360			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			344.59860		344.59860		343.94951	343.94951			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			251.48748		251.48748		249.53863	249.53863			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			257.17369		257.17369		255.18155	255.18155			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			258.21976		258.21976		256.18164	256.18164			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			264.42066		264.42066		262.33407	262.33407			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			265.36900		265.36900		263.23623	263.23623			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			10.87266		87.05542		10.88427	87.00694		10.41	0.00	0.00	0	96,972.0
R2030	On 03/08/2023	Bond Future	10.40	Call	506.69000		0.50669		503.04000	0.50304	506.690	9.27	0.27	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	902.84000		0.90284		895.21000	0.89521	902.840	9.73	0.40	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	105.26000		0.10526		112.52000	0.11252	105.260	13.30	0.05	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	65.99000		0.06599		71.09000	0.07109	65.990	13.80	0.04	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.96151		89.00329		10.97365	88.95406		10.04	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	475.49000		0.47549		472.20000	0.47220	475.490	10.02	0.16	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	686.55000		0.68655		681.23000	0.68123	686.550	9.80	0.22	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	847.49000		0.84749		840.69000	0.84069	847.490	9.73	0.26	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,237.49000		1.23749		1,227.38000	1.22738	1,237.490	9.76	0.35	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,592.87000		1.59287		1,579.97000	1.57997	1,592.870	9.82	0.41	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,600.88000		2.60088		2,581.22000	2.58122	2,600.880	10.13	0.56	0.00	0	500.0

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
R2030	On 02/11/2023	Bond Future	11.43	Put	1,490.47000	1.49047	1,515.80000	1.51580	1,490.470	10.39	0.36	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	1,314.75000	1.31475	1,338.24000	1.33824	1,314.750	10.52	0.33	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	694.18000	0.69418	709.66000	0.70966	694.180	11.22	0.19	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			11.04063	87.06602	11.05339	87.01584		9.70	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	742.01000	0.74201	735.83000	0.73583	742.010	9.59	0.20	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	992.18000	0.99218	983.79000	0.98379	992.180	9.45	0.26	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,027.71000	1.02771	1,019.00000	1.01900	1,027.710	9.43	0.27	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,092.69000	1.09269	1,083.41000	1.08341	1,092.690	9.40	0.28	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,160.96000	1.16096	1,151.10000	1.15110	1,160.960	9.36	0.29	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,253.53000	1.25353	1,242.87000	1.24287	1,253.530	9.32	0.31	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,543.31000	1.54331	1,530.41000	1.53041	1,543.310	9.31	0.36	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	2,752.73000	2.75273	2,783.22000	2.78322	2,752.730	9.54	0.49	0.00	0	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	2,217.71000	2.21771	2,244.66000	2.24466	2,217.710	9.75	0.42	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,627.67000	1.62767	1,649.87000	1.64987	1,627.670	10.11	0.33	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	1,518.20000	1.51820	1,539.40000	1.53940	1,518.200	10.20	0.31	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	1,507.80000	1.50780	1,528.90000	1.52890	1,507.800	10.21	0.31	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,274.60000	1.27460	1,293.43000	1.29343	1,274.600	10.44	0.27	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			11.11870	89.13858	11.13216	89.08728		8.93	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	931.37000	0.93137	922.92000	0.92292	931.370	8.54	0.23	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,407.07000	1.40707	1,394.71000	1.39471	1,407.070	8.45	0.32	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,053.86000	2.05386	2,037.09000	2.03709	2,053.860	8.56	0.41	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,396.09000	2.39609	2,377.27000	2.37727	2,396.090	8.65	0.45	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	2,982.22000	2.98222	2,960.31000	2.96031	2,982.220	8.84	0.52	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,841.18000	1.84118	1,862.71000	1.86271	1,841.180	9.47	0.33	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,425.86000	1.42586	1,443.83000	1.44383	1,425.860	9.85	0.27	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	914.47000	0.91447	927.37000	0.92737	914.470	10.51	0.18	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			11.22930	87.16581	11.24363	87.11310		8.79	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			11.44834	85.64079	11.45989	85.58578		11.84	0.00	310,790,426.91	3,629	119,853.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	1.57000	0.00157	1.63000	0.00163	1.570	9.21	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	47.41000	0.04741	47.64000	0.04764	47.410	9.33	0.04	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	1,549.42000	1.54942	1,590.59000	1.59059	1,549.420	11.71	0.49	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	1,448.12000	1.44812	1,488.07000	1.48807	1,448.120	11.84	0.47	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	1,693.79000	1.69379	1,678.73000	1.67873	1,693.790	11.84	0.53	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	1,352.28000	1.35228	1,390.99000	1.39099	1,352.280	11.96	0.44	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	2,942.75000	2.94275	2,917.76000	2.91776	2,942.750	12.80	0.70	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	3,290.79000	3.29079	3,263.43000	3.26343	3,290.790	13.04	0.74	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	3,432.54000	3.43254	3,404.24000	3.40424	3,432.540	13.13	0.75	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	675.68000	0.67568	702.39000	0.70239	675.680	13.13	0.25	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.55059	83.39313	11.56259	83.33723		12.74	0.00	0.00	0	65,300.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	917.94000	0.91794	910.87000	0.91087	917.940	12.06	0.25	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.09	Call	1,648.04000	1.64804	1,635.06000	1.63506	1,648.040	12.18	0.38	0.00	0	500.0		

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 02/11/2023	Bond Future	12.26	Put	1,436.22000	1.43622	1,461.84000	1.46184	1,436.220	13.34	0.31	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.64286	85.33212	11.65537	85.27510		11.86	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	730.83000	0.73083	724.96000	0.72496	730.830	11.41	0.18	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,282.94000	1.28294	1,272.49000	1.27249	1,282.940	11.25	0.28	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,495.43000	1.49543	1,483.29000	1.48329	1,495.430	11.21	0.32	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,525.40000	1.52540	1,513.04000	1.51304	1,525.400	11.21	0.32	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,041.62000	2.04162	2,025.75000	2.02575	2,041.620	11.36	0.39	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,005.34000	3.00534	3,038.31000	3.03831	3,005.340	11.86	0.46	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,830.00000	1.83000	1,854.22000	1.85422	1,830.000	12.66	0.31	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,689.71000	1.68971	1,712.68000	1.71268	1,689.710	12.79	0.29	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,570.73000	1.57073	1,592.59000	1.59259	1,570.730	12.92	0.27	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.73148	83.19827	11.74456	83.13996		10.82	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,069.83000	1.06983	1,059.88000	1.05988	1,069.830	10.25	0.24	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,313.97000	1.31397	1,301.95000	1.30195	1,313.970	10.21	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,384.08000	1.38408	1,371.48000	1.37148	1,384.080	10.20	0.29	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,672.16000	1.67216	1,657.37000	1.65737	1,672.160	10.24	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,052.49000	2.05249	2,035.08000	2.03508	2,052.490	10.35	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,545.53000	2.54553	2,525.04000	2.52504	2,545.530	10.50	0.44	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,682.44000	1.68244	1,703.23000	1.70323	1,682.440	11.98	0.27	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,422.54000	1.42254	1,440.94000	1.44094	1,422.540	12.27	0.24	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,285.40000	1.28540	1,302.47000	1.30247	1,285.400	12.44	0.22	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.84493	85.09449	11.85869	85.03462		10.13	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			11.99648	84.61373	11.98755	84.66110		13.66	0.00	0.00	0	61,015.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,493.19000	2.49319	2,479.69000	2.47969	2,493.190	13.28	0.61	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,451.07000	3.45107	3,499.68000	3.49968	3,451.070	14.45	0.72	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.10860	81.99533	12.09925	82.04404		14.25	0.00	0.00	0	109,778.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	429.10000	0.42910	440.48000	0.44048	429.100	13.10	0.13	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	890.46000	0.89046	909.06000	0.90906	890.460	13.10	0.23	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,971.77000	1.97177	2,001.12000	2.00112	1,971.770	13.58	0.41	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,284.65000	3.28465	3,321.70000	3.32170	3,284.650	14.24	0.55	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,546.36000	1.54636	1,541.23000	1.54123	1,546.360	15.13	0.30	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	808.86000	0.80886	807.84000	0.80784	808.860	16.22	0.17	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.21623	83.90159	12.20645	83.95163		13.61	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	795.14000	0.79514	808.90000	0.80890	795.140	12.73	0.18	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,349.82000	1.34982	1,369.41000	1.36941	1,349.820	12.71	0.27	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,633.36000	1.63336	1,627.69000	1.62769	1,633.360	15.14	0.25	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.31123	81.38132	12.30103	81.43266		12.77	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.42644	83.23649	12.41586	83.28875		11.84	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			12.27150	75.61845	12.26269	75.66512		15.43	0.00	0.00	0	133,342.0	

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 03/08/2023	Bond Future	10.30	Call	5.91000		0.00591		6.66000	0.00666	5.910	13.99	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	83.68000		0.08368		89.98000	0.08998	83.680	14.00	0.05	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.37984		77.31059		12.37064	77.35858		15.28	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,026.09000		2.02609		2,055.53000	2.05553	2,026.090	14.60	0.41	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,348.48000		3.34848		3,385.42000	3.38542	3,348.480	15.31	0.56	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	821.12000		0.82112		820.35000	0.82035	821.120	17.49	0.17	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.48325		74.85120		12.47365	74.90050		15.46	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,708.02000		2.70802		2,736.99000	2.73699	2,708.020	14.95	0.43	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,787.75000		2.78775		2,776.74000	2.77674	2,787.750	16.06	0.38	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,468.19000		1.46819		1,463.81000	1.46381	1,468.190	17.51	0.22	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.58528		76.63325		12.57529	76.68379		13.75	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.70999		74.12416		12.69963	74.17565		13.49	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			12.44664		76.28514		12.43272	76.36320		16.31	0.00	4,195,682.70	55	133,347.0
R2040	On 02/11/2023	Bond Future			12.55557		77.99218		12.54106	78.07234		16.16	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,370.28000		1.37028		1,403.64000	1.40364	1,370.280	15.19	0.30	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,330.44000		3.33044		3,384.25000	3.38425	3,330.440	16.33	0.53	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,322.14000		1.32214		1,312.55000	1.31255	1,322.140	18.08	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.65992		75.29835		12.64482	75.38052		16.40	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.76263		77.09106		12.74694	77.17526		14.74	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.88700		74.34185		12.87072	74.42773		14.49	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			12.48362		72.78167		12.45428	72.94711		17.29	0.00	0.00	0	84,728.0
R2044	On 03/08/2023	Bond Future	11.75	Call	442.98000		0.44298		485.64000	0.48564	442.980	16.03	0.18	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,778.41000		4.77841		4,655.63000	4.65563	4,778.410	16.03	0.82	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,610.04000		3.61004		3,507.54000	3.50754	3,610.040	16.37	0.71	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,901.49000		1.90149		1,840.95000	1.84095	1,901.490	17.29	0.48	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.58811		74.41037		12.55764	74.57976		17.15	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.68808		71.75844		12.65642	71.93196		17.44	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.78614		73.46694		12.75329	73.64465		16.49	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.90449		70.76020		12.87037	70.94178		16.42	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			12.40680		75.87193		12.37734	76.04151		16.97	0.00	0.00	0	240,273.0
R2048	On 03/08/2023	Bond Future	11.80	Call	609.50000		0.60950		662.96000	0.66296	609.500	15.80	0.23	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,663.75000		1.66375		1,761.03000	1.76103	1,663.750	16.59	0.46	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	606.93000		0.60693		587.69000	0.58769	606.930	18.35	0.20	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.51143		73.12149		12.48081	73.29516		17.85	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,502.54000		1.50254		1,567.75000	1.56775	1,502.540	16.78	0.32	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,260.69000		3.26069		3,362.88000	3.36288	3,260.690	17.85	0.52	0.00	0	220.0

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
R2048	On 02/11/2023	Bond Future	13.60	Put	1,376.85000		1.37685	1,345.53000	1.34553	1,376.850		19.89	0.24	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.61202		74.82155	12.58020	74.99942			17.11	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.70114		72.14887	12.66814	72.33107			17.23	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.80620		73.79313	12.77198	73.97927			16.24	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			12.43903		97.73161	12.40447	97.98651			17.03	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.54476		94.05129	12.50881	94.31222			17.92	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.64241		96.23840	12.60505	96.50564			17.18	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.73724		92.66049	12.69842	92.93424			17.30	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.84888		94.77096	12.80856	95.05069			16.29	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			12.04018		65.07544	12.03627	65.09357			15.48	0.00	0.00	0	11,356.0
R209	On 03/08/2023	Bond Future	10.00	Call	3.37000		0.00337	3.75000	0.00375	3.370		14.04	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	54.58000		0.05458	58.07000	0.05807	54.580		14.05	0.04	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	64.51000		0.06451	68.45000	0.06845	64.510		14.05	0.05	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	297.12000		0.29712	308.08000	0.30808	297.120		14.36	0.16	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,657.17000		1.65717	1,662.12000	1.66212	1,657.170		15.48	0.51	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.13908		63.37708	12.13498	63.39583			16.11	0.00	0.00	0	497.0
R209	On 01/02/2024	Bond Future			12.22966		64.85068	12.22538	64.87002			15.44	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.31708		63.23899	12.31263	63.25883			14.44	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.42261		64.68032	12.41804	64.70041			13.44	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			228.96790		228.96790	228.70482	228.70482				0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			230.96381		230.96381	230.69607	230.69607				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.38530		236.38530	236.11185	236.11185				0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.77834		238.77834	238.49998	238.49998				0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			244.28077		244.28077	243.99531	243.99531				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			11.24014		81.82723	11.25164	81.77780			11.33	0.00	0.00	0	23,712.0
R213	On 02/11/2023	Bond Future			11.34133		80.09954	11.35331	80.04927			11.66	0.00	80,099,540.00	1,000	9,263.0
R213	On 02/11/2023	Bond Future	10.94	Call	1,545.98000		1.54598	1,533.60000	1.53360	1,545.980		11.26	0.40	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,552.00000		2.55200	2,532.79000	2.53279	2,552.000		11.61	0.54	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	690.98000		0.69098	706.37000	0.70637	690.980		13.01	0.18	0.00	0	750.0

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 01/02/2024	Bond Future	11.43637	81.96157		11.44889	81.91034		10.83	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	11.51723	80.34933		11.53034	80.29695		10.20	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future	11.62255	82.18182		11.63638	82.12803		9.62	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	12.30909	61.43103		12.28984	61.52205		16.90	0.00	0.00	0	20,176.0
R214	On 02/11/2023	Bond Future	12.40942	59.50124		12.38945	59.59448		17.71	0.00	0.00	0	20.0
R214	On 01/02/2024	Bond Future	12.50547	60.88454		12.48474	60.98015		17.00	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.59029	59.02530		12.56883	59.12324		16.39	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	12.69052	60.37079		12.66833	60.47080		15.29	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 :											395,085,649.61	4,684	1 470 752.
Grand Total:											395,085,649.61	4,684	1 470 752.