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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2023

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	876.62600	876.62600		882.43400	882.43400				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	895.92200	895.92200		901.86000	901.86000				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	916.29500	916.29500		922.36800	922.36800				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	937.28300	937.28300		943.49500	943.49500				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	958.59600	958.59600		964.94800	964.94800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	994.28900	994.28900		1,005.65800	1,005.65800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,016.17500	1,016.17500		1,027.79600	1,027.79600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,039.28100	1,039.28100		1,051.16800	1,051.16800				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,063.08700	1,063.08700		1,075.24500	1,075.24500				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,087.26100	1,087.26100		1,099.69300	1,099.69300				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	869.32500	869.32500		878.96900	878.96900				0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	888.46000	888.46000		898.31800	898.31800				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	908.66200	908.66200		918.74600	918.74600				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	929.47600	929.47600		939.79000	939.79000			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	950.61200	950.61200		961.15900	961.15900			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	12.83699	73.20922		12.64104	74.07487			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.98809	71.04020		12.78368	71.92521			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.13887	72.67256		12.92545	73.57800			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.29200	70.55241		13.06917	71.47874			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.45572	72.16924		13.22290	73.11668			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	13.29488	69.58292		13.08889	70.61522			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.43942	66.86817		13.22493	67.92358			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.57672	68.40494		13.35364	69.48469			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.72131	65.72373		13.48897	66.82840			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.87195	67.22860		13.63010	68.35847			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	856.87900	856.87900		866.40200	866.40200			0.00	0.00	0	832.00
GOVI	On 02/11/2023	GOVI	875.74000	875.74000		885.47500	885.47500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	895.65300	895.65300		905.61000	905.61000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	916.16900	916.16900		926.35400	926.35400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	937.00200	937.00200		947.41700	947.41700			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.88109	169.88109		169.86881	169.86881			0.00	837,343,892.61	4,929	1,376.00
I2025	On 02/11/2023	Bond Future	173.66231	173.66231		173.65004	173.65004			0.00	837,225,996.51	4,821	4,821.00
I2025	On 01/02/2024	Bond Future	175.85830	175.85830		175.84600	175.84600			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.92564	179.92564		179.91291	179.91291			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.21303	182.21303		182.19969	182.19969			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	123.09260	123.09260		123.09221	123.09221			0.00	142,541,230.80	1,158	1,897.00
I2029	On 02/11/2023	Bond Future	124.50070	124.50070		124.50052	124.50052			0.00	142,553,301.50	1,145	1,145.00
I2029	On 01/02/2024	Bond Future	127.36105	127.36105		127.36096	127.36096			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.93868	128.93868		128.93855	128.93855			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.89726	131.89726		131.89687	131.89687			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	116.35568	116.35568		116.55076	116.55076			0.00	34,092,214.24	293	6,984.00
I2033	On 02/11/2023	Bond Future	117.52087	117.52087		117.72041	117.72041			0.00	34,081,052.30	290	290.00
I2033	On 01/02/2024	Bond Future	120.22085	120.22085		120.42509	120.42509			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.53825	121.53825		121.74723	121.74723			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.32711	124.32711		124.54060	124.54060			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	126.13244	126.13244		126.42688	126.42688			0.00	157,917,814.88	1,252	1,807.00
I2038	On 02/11/2023	Bond Future	128.93991	128.93991		129.24118	129.24118			0.00	157,951,389.75	1,225	2,931.00
I2038	On 01/02/2024	Bond Future	129.88427	129.88427		130.19262	130.19262			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.88820	132.88820		133.20361	133.20361			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.86566	133.86566		134.18796	134.18796			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	110.94395	110.94395		111.80405	111.80405			0.00	43,379,084.45	391	12,491.00
I2046	On 02/11/2023	Bond Future	111.32075	111.32075		112.20021	112.20021			0.00	43,415,092.50	390	5,016.00
I2046	On 01/02/2024	Bond Future	113.87843	113.87843		114.77811	114.77811			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.36241	114.36241		115.28299	115.28299			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.98584	116.98584		117.92735	117.92735			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	110.53927	110.53927		110.53736	110.53736			0.00	126,899,081.96	1,148	9,592.00
I2050	On 02/11/2023	Bond Future	112.99958	112.99958		112.99799	112.99799			0.00	126,898,528.34	1,123	4,487.00
I2050	On 01/02/2024	Bond Future	113.34891	113.34891		113.34728	113.34728			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.97039	115.97039		115.96864	115.96864			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.32226	116.32226		116.32033	116.32033			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
I GOV	On 03/08/2023	Index Future	326.00600	326.00600		326.51100	326.51100			0.00	0.00	0	495.00
I GOV	On 02/11/2023	Index Future	333.26300	333.26300		333.77800	333.77800			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	340.91900	340.91900		341.44700	341.44700			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.80400	348.80400		349.34400	349.34400			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.81100	356.81100		357.36200	357.36200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50500	91.49500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.66500	91.33500		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.68500	91.31500		8.64500	91.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.73000	91.27000		8.68000	91.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.73000	91.27000		8.68000	91.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.77000	91.23000		8.70500	91.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.74000	91.26000		8.66000	91.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.64000	91.36000		8.52000	91.48000			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			8.56000	91.44000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.44500	91.55500		8.28500	91.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.40000	91.60000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.46500	91.53500		8.30500	91.69500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.36104	104.58099		9.17670	105.11599		4.54	0.00	0.00	0	57,801.00
R186	On 02/11/2023	Bond Future			9.39955	106.88299		9.19778	107.42996		4.39	0.00	8,978,171.16	84	44,960.00
R186	On 02/11/2023	Bond Future	9.15	Call	760.89000	0.76089	1,008.77000	1.00877	760.890		4.36	0.40	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	293.30000	0.29330	211.09000	0.21109	293.300		4.94	0.18	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.41454	104.00213		9.19237	104.56168		4.22	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.42516	106.38386		9.17879	106.95613		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,927.93000	1.92793	2,277.84000	2.27784	1,927.930		4.04	0.58	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	789.53000	0.78953	638.19000	0.63819	789.530		4.38	0.29	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.44774	103.48913		9.17210	104.07421		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			334.75627	334.75627		335.16387	335.16387			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.20719	342.20719		342.62439	342.62439			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			248.62964	248.62964		248.62590	248.62590			0.00	20,636,260.12	83	5,323.00
R202	On 02/11/2023	Bond Future			254.16345	254.16345		254.16011	254.16011			0.00	20,587,239.45	81	68.00
R202	On 01/02/2024	Bond Future			255.03594	255.03594		255.03279	255.03279			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.93443	260.93443		260.93099	260.93099			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.81634	261.81634		261.81254	261.81254			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			10.71661	87.71033		10.53479	88.48125		8.97	0.00	8,771,033.00	100	80,370.00
R2030	On 03/08/2023	Bond Future	10.40	Call	338.28000	0.33828	607.74000	0.60774	338.280		8.67	0.27	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	776.50000	0.77650	1,195.63000	1.19563	776.500		9.38	0.46	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	8.26000	0.00826	4.67000	0.00467	8.260		13.35	0.01	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	2.45000	0.00245	1.33000	0.00133	2.450		13.35	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.80501	89.64113		10.61362	90.42919		9.17	0.00	537,846.78	6	19,966.00
R2030	On 02/11/2023	Bond Future	9.57	Call	308.99000	0.30899	437.76000	0.43776	308.990		8.89	0.14	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	534.62000	0.53462	728.28000	0.72828	534.620		8.91	0.21	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	711.36000	0.71136	948.23000	0.94823	711.360		8.95	0.26	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,140.59000	1.14059	1,463.04000	1.46304	1,140.590		9.10	0.37	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,541.27000	1.54127	1,927.38000	1.92738	1,541.270		9.26	0.45	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,665.64000	2.66564	3,179.95000	3.17995	2,665.640		9.67	0.61	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	994.93000	0.99493		786.82000	0.78682	994.930	9.97	0.30	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	852.93000	0.85293		670.38000	0.67038	852.930	10.10	0.26	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	386.42000	0.38642		296.14000	0.29614	386.420	10.81	0.13	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.88686	87.67362		10.68491	88.47968		9.03	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	596.60000	0.59660		771.16000	0.77116	596.600	8.75	0.19	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	859.91000	0.85991		1,089.61000	1.08961	859.910	8.69	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	901.62000	0.90162		1,139.12000	1.13912	901.620	8.69	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	978.23000	0.97823		1,229.63000	1.22963	978.230	8.71	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,059.29000	1.05929		1,324.87000	1.32487	1,059.290	8.72	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,170.01000	1.17001		1,454.19000	1.45419	1,170.010	8.73	0.32	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,498.66000	1.49866		1,832.31000	1.83231	1,498.660	8.82	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,222.09000	2.22209		1,880.30000	1.88030	2,222.090	9.22	0.46	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,749.48000	1.74948		1,466.80000	1.46680	1,749.480	9.48	0.38	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,237.23000	1.23723		1,025.71000	1.02571	1,237.230	9.88	0.29	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	1,143.08000	1.14308		945.54000	0.94554	1,143.080	9.97	0.27	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,134.18000	1.13418		937.99000	0.93799	1,134.180	9.98	0.27	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	936.85000	0.93685		770.95000	0.77095	936.850	10.21	0.23	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.97693	89.68126		10.76362	90.50575		8.46	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	838.02000	0.83802		1,046.34000	1.04634	838.020	8.03	0.23	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,385.31000	1.38531		1,680.77000	1.68077	1,385.310	8.14	0.33	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,104.93000	2.10493		2,487.87000	2.48787	2,104.930	8.38	0.44	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,481.23000	2.48123		2,901.67000	2.90167	2,481.230	8.51	0.48	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,109.53000	3.10953		3,583.54000	3.58354	3,109.530	8.73	0.55	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,528.01000	1.52801		1,299.65000	1.29965	1,528.010	9.40	0.30	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,156.16000	1.15616		977.46000	0.97746	1,156.160	9.77	0.24	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	647.73000	0.64773		538.61000	0.53861	647.730	10.08	0.15	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			11.08131	87.71253		10.85535	88.55556		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			11.37907	85.97171		11.18761	86.89551		10.51	0.00	85,971,710.00	1,000	111,543.00
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	0.21000	0.00021		1.92000	0.00192	0.210	6.64	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	897.12000	0.89712		566.23000	0.56623	897.120	11.16	0.44	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Call	1,384.66000	1.38466		2,006.22000	2.00622	1,384.660	11.32	0.59	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Put	808.07000	0.80807		505.83000	0.50583	808.070	11.32	0.41	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	726.12000	0.72612		450.80000	0.45080	726.120	11.47	0.38	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	2,777.88000	2.77788		3,566.66000	3.56666	2,777.880	12.49	0.80	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	3,167.32000	3.16732		3,982.72000	3.98272	3,167.320	12.76	0.84	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	3,326.17000	3.32617		4,150.83000	4.15083	3,326.170	12.87	0.85	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	238.39000	0.23839		139.25000	0.13925	238.390	12.87	0.15	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.48463	83.70126		11.28449	84.64551		11.66	0.00	14,145,512.94	169	75,858.00
R2032	On 02/11/2023	Bond Future	10.59	Call	657.78000	0.65778		901.20000	0.90120	657.780	11.10	0.22	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	798.56000	0.79856		1,076.96000	1.07696	798.560	11.16	0.26	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	1,402.82000	1.40282	1,802.32000	1.80232	1,402.820	11.49	0.38	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,757.85000	2.75785	2,274.79000	2.27479	2,757.850	11.69	0.56	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	1,701.10000	1.70110	1,367.21000	1.36721	1,701.100	12.28	0.39	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,039.96000	1.03996	818.64000	0.81864	1,039.960	12.88	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.58315	85.60498	11.37385	86.57081		11.22	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	537.76000	0.53776	708.26000	0.70826	537.760	10.65	0.15	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,095.69000	1.09569	1,383.34000	1.38334	1,095.690	10.73	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,331.37000	1.33137	1,659.52000	1.65952	1,331.370	10.82	0.31	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,362.28000	1.36228	1,695.37000	1.69537	1,362.280	10.83	0.31	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,901.31000	1.90131	2,312.11000	2.31211	1,901.310	11.08	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,662.30000	2.66230	2,265.85000	2.26585	2,662.300	11.74	0.44	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,549.67000	1.54967	1,296.27000	1.29627	1,549.670	12.57	0.29	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,419.43000	1.41943	1,184.55000	1.18455	1,419.430	12.70	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,309.28000	1.30928	1,090.39000	1.09039	1,309.280	12.82	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.68588	83.40196	11.46678	84.38988		10.70	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	978.97000	0.97897	1,230.45000	1.23045	978.970	10.10	0.23	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,233.15000	1.23315	1,530.30000	1.53030	1,233.150	10.11	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,313.04000	1.31304	1,623.16000	1.62316	1,313.040	10.14	0.29	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,618.62000	1.61862	1,975.17000	1.97517	1,618.620	10.24	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,006.53000	2.00653	2,415.39000	2.41539	2,006.530	10.38	0.38	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,519.29000	2.51929	2,987.64000	2.98764	2,519.290	10.57	0.44	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,528.69000	1.52869	1,292.70000	1.29270	1,528.690	12.10	0.26	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,280.22000	1.28022	1,078.59000	1.07859	1,280.220	12.39	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,150.12000	1.15012	967.02000	0.96702	1,150.120	12.57	0.20	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.79883	85.29548	11.56931	86.30569		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			12.02698	84.45223	11.82572	85.52646		12.69	0.00	0.00	0	63,447.00
R2035	On 03/08/2023	Bond Future	11.75	Put	2,080.03000	2.08003	1,438.91000	1.43891	2,080.030	12.69	0.68	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	2,856.49000	2.85649	3,757.93000	3.75793	2,856.490	13.89	0.78	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			12.14601	81.80083	11.93647	82.89889		13.63	0.00	327,203.32	4	110,029.00
R2035	On 02/11/2023	Bond Future	10.62	Call	226.85000	0.22685	345.45000	0.34545	226.850	12.43	0.09	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	585.74000	0.58574	829.13000	0.82913	585.740	12.56	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,573.45000	1.57345	2,039.04000	2.03904	1,573.450	13.26	0.38	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.24	Call	2,847.73000	2.84773	3,493.55000	3.49355	2,847.730	13.99	0.55	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,305.51000	1.30551	1,027.95000	1.02795	1,305.510	14.91	0.29	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	613.37000	0.61337	471.07000	0.47107	613.370	15.99	0.15	0.00	0	750.00
R2035	On 01/02/2024	Bond Future			12.26334	83.66118	12.04496	84.78428		13.08	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	543.74000	0.54374	728.91000	0.72891	543.740	12.15	0.14	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,030.12000	1.03012	1,328.21000	1.32821	1,030.120	12.23	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,466.74000	1.46674	1,217.51000	1.21751	1,466.740	14.95	0.25	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.37482	81.06234	12.14746	82.21115		13.01	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.49419	82.90304	12.25727	84.07776		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	12.35459	75.18038		12.14848	76.27404		14.36	0.00	150,360.76	2	128,635.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.01000	0.00001	0.08000	0.00008	0.010	12.91	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2.90000	0.00290	11.74000	0.01174	2.900	12.90	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future	12.47142	76.83536		12.25734	77.95330		14.65	0.00	14,060,870.88	183	14,143.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,523.92000	1.52392	1,985.31000	1.98531	1,523.920	14.30	0.37	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,761.82000	2.76182	3,404.85000	3.40485	2,761.820	15.08	0.53	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	671.75000	0.67175	517.92000	0.51792	671.750	17.29	0.16	0	750.00
R2037	On 01/02/2024	Bond Future	12.58607	74.32625		12.36346	75.46971		14.88	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,219.76000	2.21976	2,716.57000	2.71657	2,219.760	14.67	0.40	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,735.22000	2.73522	2,314.01000	2.31401	2,735.220	15.88	0.40	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,372.91000	1.37291	1,139.29000	1.13929	1,372.910	17.34	0.23	0	2,500.00
R2037	On 02/05/2024	Bond Future	12.70566	76.02816		12.47426	77.19775		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.83675	73.49844		12.59581	74.69449		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	12.57520	75.57019		12.36912	76.72145		15.22	0.00	0.00	0	126,700.00
R2040	On 02/11/2023	Bond Future	12.69406	77.23378		12.48011	78.41053		15.53	0.00	308,935.12	4	6,747.00
R2040	On 02/11/2023	Bond Future	11.80	Call	830.95000	0.83095	1,147.42000	1.14742	830.950	14.51	0.23	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,521.42000	2.52142	3,147.41000	3.14741	2,521.420	15.70	0.49	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,156.24000	1.15624	908.15000	0.90815	1,156.240	17.50	0.24	0	128.00
R2040	On 01/02/2024	Bond Future	12.81110	74.48338		12.58873	75.68700		15.84	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future	12.93251	76.18887		12.70150	77.41995		15.22	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	13.06513	73.41228		12.82472	74.67123		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	12.62884	71.97214		12.42780	73.09696		16.13	0.00	7,701,018.98	107	85,039.00
R2044	On 03/08/2023	Bond Future	11.75	Call	58.70000	0.05870	148.99000	0.14899	58.700	14.84	0.05	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	5,203.66000	5.20366	4,169.13000	4.16913	5,203.660	14.84	0.95	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,806.27000	3.80627	2,888.54000	2.88854	3,806.270	15.19	0.87	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,679.39000	1.67939	1,128.33000	1.12833	1,679.390	16.13	0.58	0	9,106.00
R2044	On 02/11/2023	Bond Future	12.74356	73.55653		12.53497	74.70622		16.48	0.00	0.00	0	896.00
R2044	On 01/02/2024	Bond Future	12.85640	70.84771		12.63974	72.02367		16.84	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	12.97304	72.46992		12.74811	73.67274		16.21	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	13.10011	69.73407		12.86620	70.96403		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	12.57616	74.91062		12.37502	76.05490		15.93	0.00	0.00	0	97,118.00
R2048	On 03/08/2023	Bond Future	11.80	Call	100.46000	0.10046	234.18000	0.23418	100.460	14.72	0.07	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	660.22000	0.66022	1,126.93000	1.12693	660.220	15.55	0.32	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	320.43000	0.32043	183.91000	0.18391	320.430	17.34	0.16	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			12.69194	72.11271		12.48307	73.28231		17.25	0.00	288,450.84	4	169,458.00
R2048	On 02/11/2023	Bond Future	11.80	Call	882.51000	0.88251		1,202.21000	1.20221	882.510	16.13	0.24	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,348.80000	2.34880		2,936.86000	2.93686	2,348.800	17.25	0.46	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,275.04000	1.27504		1,015.74000	1.01574	1,275.040	19.35	0.25	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.80625	73.75278		12.58919	74.94909		16.62	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.91453	70.99058		12.68929	72.21420		16.98	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			13.02902	72.60224		12.79507	73.85357		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			12.62761	96.36304		12.43656	97.74978		16.03	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.74557	92.61838		12.54690	94.03580		17.38	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.85783	94.72503		12.65134	96.17474		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.97336	91.02751		12.75861	92.51043		17.15	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			13.09563	93.09326		12.87224	94.60962		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			12.07371	64.92021		11.87767	65.83548		14.37	0.00	0.00	0	13,051.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.01000	0.00001		0.04000	0.00004	0.010	12.93	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1.89000	0.00189		7.62000	0.00762	1.890	12.91	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	2.65000	0.00265		10.25000	0.01025	2.650	12.91	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	60.26000	0.06026		146.80000	0.14680	60.260	13.53	0.06	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,246.15000	1.24615		830.14000	0.83014	1,246.150	14.83	0.54	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.17885	63.19554		11.97561	64.13106		15.39	0.00	315,977.70	5	9,458.00
R209	On 01/02/2024	Bond Future			12.27801	64.63288		12.06733	65.58974		14.83	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.38009	62.95891		12.16158	63.93769		14.64	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.48926	64.38831		12.26259	65.38917		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			227.10904	227.10904		227.11000	227.11000			0.00	16,124,741.84	71	360.00
R210	On 02/11/2023	Bond Future			228.99190	228.99190		228.99327	228.99327			0.00	16,029,433.00	70	70.00
R210	On 01/02/2024	Bond Future			234.25296	234.25296		234.25472	234.25472			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			236.41205	236.41205		236.41375	236.41375			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			241.83609	241.83609		241.83739	241.83739			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			11.14198	82.25071		10.94527	83.10810		9.94	0.00	411,253.55	5	24,415.00
R213	On 02/11/2023	Bond Future			11.24533	80.50378		11.03931	81.38018		10.82	0.00	13,766,146.38	171	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	1,406.89000	1.40689	1,803.98000	1.80398	1,406.890	10.77	0.41	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,489.58000	2.48958	3,030.85000	3.03085	2,489.580	11.27	0.58	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	434.48000	0.43448	329.48000	0.32948	434.480	12.72	0.14	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.34553	82.33456	11.12939	83.23100		10.34	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.43988	80.65923	11.21322	81.57616		9.94	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.54321	82.49128	11.30516	83.42890		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			12.43414	60.84513	12.22804	61.81577		15.76	0.00	3,042,256.50	50	19,414.00
R214	On 02/11/2023	Bond Future			12.54353	58.88109	12.33005	59.87322		17.01	0.00	294,405.45	5	17.00
R214	On 01/02/2024	Bond Future			12.65102	60.22017	12.42975	61.23495		16.41	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.75262	58.29271	12.52357	59.33067		16.69	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.85988	59.61630	12.62260	60.67777		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 :											2,916,747,507.61	20,369	1 525 890.00	
Grand Total:											2,916,747,507.61	20,369	1 525 890.00	