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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2023

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	871.21700	871.21700		869.61300	869.61300				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	890.70700	890.70700		889.28000	889.28000				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	911.40800	911.40800		910.11600	910.11600				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	933.09200	933.09200		931.98300	931.98300				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	954.41000	954.41000		953.28900	953.28900				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	992.25400	992.25400		987.52300	987.52300				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,014.45100	1,014.45100		1,009.85700	1,009.85700				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,038.02800	1,038.02800		1,033.51800	1,033.51800				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,062.72400	1,062.72400		1,058.35000	1,058.35000				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,087.00400	1,087.00400		1,082.54500	1,082.54500				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	870.80500	870.80500		867.96100	867.96100				0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	890.28600	890.28600		887.59100	887.59100				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	910.97700	910.97700		908.38700	908.38700				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		932.65000	932.65000		930.21300	930.21300			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		953.95900	953.95900		951.47800	951.47800			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		12.81267	73.31588		12.88431	73.00234			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.95676	71.17486		13.02742	70.87164			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.09763	72.84629		13.16821	72.54931			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.23353	70.79388		13.30320	70.50628			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.39320	72.42196		13.46596	72.12796			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		13.16095	70.25111		13.20703	70.01997			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.29492	67.57614		13.33942	67.35678			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.41936	69.16356		13.46300	68.95172			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.54451	66.56153		13.58655	66.36071			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.68684	68.09048		13.73064	67.88484			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		858.25100	858.25100		855.39800	855.39800			0.00	17,165,020.00	2	836.0
GOVI	On 02/11/2023	GOVI		877.45100	877.45100		874.74500	874.74500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		897.84400	897.84400		895.24000	895.24000			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		919.20500	919.20500		916.75000	916.75000			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		940.20600	940.20600		937.70700	937.70700			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.27731	171.27731		171.20071	171.20071			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		175.15077	175.15077		175.11452	175.11452			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		177.45763	177.45763		177.45362	177.45362			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.71924	181.71924		181.75682	181.75682			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		184.05199	184.05199		184.09267	184.09267			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		124.52814	124.52814		124.04777	124.04777			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		126.00890	126.00890		125.54801	125.54801			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.96692	128.96692		128.51893	128.51893			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.68616	130.68616		130.25748	130.25748			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		133.69776	133.69776		133.26070	133.26070			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	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		117.13034	117.13034	117.08425	117.08425			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		118.35133	118.35133	118.33275	118.33275			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		121.12953	121.12953	121.13287	121.13287			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.56508	122.56508	122.59668	122.59668			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.38958	125.38958	125.42335	125.42335			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		127.33273	127.33273	126.82955	126.82955			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		130.21235	130.21235	129.72916	129.72916			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		131.23892	131.23892	130.76884	130.76884			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		134.39080	134.39080	133.94014	133.94014			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		135.40014	135.40014	134.94061	134.94061			0.00	2,843,402.94	21	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		113.70705	113.70705	111.81359	111.81359			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		114.18019	114.18019	112.27135	112.27135			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		116.86075	116.86075	114.92833	114.92833			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		117.50232	117.50232	115.55022	115.55022			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		120.20891	120.20891	118.21291	118.21291			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		109.82108	109.82108	112.28651	112.28651			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		112.30457	112.30457	114.85337	114.85337			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		112.68178	112.68178	115.31197	115.31197			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		115.38799	115.38799	118.10847	118.10847			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		115.72074	115.72074	118.50511	118.50511			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023		Index Future		327.11100	327.11100	327.07200	327.07200			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		334.50800	334.50800	334.54800	334.54800			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		342.36000	342.36000	342.46400	342.46400			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		350.58100	350.58100	350.76800	350.76800			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		358.66400	358.66400	358.86000	358.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.53000	91.47000	8.53000	91.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.55000	91.45000	8.56000	91.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.86500	91.13500	8.87500	91.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.94000	91.06000	8.94000	91.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.00000	91.00000	9.01000	90.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.04500	90.95500	9.05000	90.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.08500	90.91500	9.08500	90.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.09500	90.90500	9.06500	90.93500			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		8.96000	91.04000		8.90500	91.09500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024	Jibar Tradeable Future		8.85000	91.15000		8.77000	91.23000				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024	Jibar Tradeable Future		8.67000	91.33000		8.60000	91.40000				0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025	Jibar Tradeable Future		8.61000	91.39000		8.53000	91.47000				0.00	0.00	0	0.0
R186	On	03/08/2023	Bond Future		9.54174	104.05992		9.54897	104.03914			5.61	0.00	92,925,508.56	893	73,345.0
R186	On	02/11/2023	Bond Future		9.58337	106.38785		9.58177	106.39215			5.21	0.00	0.00	0	14,654.0
R186	On	02/11/2023	Bond Future	9.15	Call	876.06000	0.87606	835.46000	0.83546	876.060	876.060	5.11	0.37	0.00	0	1,715.0
R186	On	02/11/2023	Bond Future	10.42	Put	653.94000	0.65394	597.85000	0.59785	653.940	653.940	5.67	0.27	0.00	0	1,715.0
R186	On	01/02/2024	Bond Future		9.59586	103.54831		9.58626	103.57227			4.94	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future		9.58577	106.01297		9.56455	106.06187			4.43	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future	9.73	Call	1,998.17000	1.99817	1,903.71000	1.90371	1,998.170	1,998.170	4.56	0.54	0.00	0	2,030.0
R186	On	02/05/2024	Bond Future	10.40	Put	1,167.54000	1.16754	1,041.33000	1.04133	1,167.540	1,167.540	4.92	0.34	0.00	0	2,030.0
R186	On	01/08/2024	Bond Future		9.62320	103.11892		9.59923	103.16940			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		336.34360	336.34360		336.14576	336.14576				0.00	0.00	0	44.0
R197	On	02/11/2023	Bond Future		343.94951	343.94951		343.82973	343.82973				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		249.53863	249.53863		248.69441	248.69441				0.00	0.00	0	5,336.0
R202	On	02/11/2023	Bond Future		255.18155	255.18155		254.37942	254.37942				0.00	0.00	0	0.0
R202	On	01/02/2024	Bond Future		256.18164	256.18164		255.40816	255.40816				0.00	0.00	0	0.0
R202	On	02/05/2024	Bond Future		262.33407	262.33407		261.60189	261.60189				0.00	0.00	0	0.0
R202	On	01/08/2024	Bond Future		263.23623	263.23623		262.48999	262.48999				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		10.88427	87.00694		10.97092	86.64620			10.41	0.00	136,339,874.98	1,567	96,972.0
R2030	On	03/08/2023	Bond Future	10.40	Call	503.04000	0.50304	415.50000	0.41550	503.040	503.040	9.27	0.27	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	10.65	Call	895.21000	0.89521	742.79000	0.74279	895.210	895.210	9.73	0.39	0.00	0	350.0
R2030	On	03/08/2023	Bond Future	12.59	Put	112.52000	0.11252	116.48000	0.11648	112.520	112.520	13.30	0.06	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	12.89	Put	71.09000	0.07109	72.08000	0.07208	71.090	71.090	13.80	0.04	0.00	0	350.0
R2030	On	02/11/2023	Bond Future		10.97365	88.95406		11.05956	88.60664			10.04	0.00	0.00	0	312.0
R2030	On	02/11/2023	Bond Future	9.57	Call	472.20000	0.47220	448.10000	0.44810	472.200	472.200	10.02	0.16	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	9.89	Call	681.23000	0.68123	643.81000	0.64381	681.230	681.230	9.80	0.22	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.07	Call	840.69000	0.84069	783.53000	0.78353	840.690	840.690	9.73	0.26	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	10.39	Call	1,227.38000	1.22738	1,117.97000	1.11797	1,227.380	1,227.380	9.76	0.34	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.62	Call	1,579.97000	1.57997	1,440.56000	1.44056	1,579.970	1,579.970	9.82	0.41	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	11.12	Call	2,581.22000	2.58122	2,370.56000	2.37056	2,581.220	2,581.220	10.13	0.55	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,515.80000	1.51580	1,618.38000	1.61838	1,515.800	10.39	0.36	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	1,338.24000	1.33824	1,427.35000	1.42735	1,338.240	10.52	0.33	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	709.66000	0.70966	754.22000	0.75422	709.660	11.22	0.20	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			11.05339	87.01584	11.13978	86.67705		9.70	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	735.83000	0.73583	674.65000	0.67465	735.830	9.59	0.20	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	983.79000	0.98379	906.73000	0.90673	983.790	9.45	0.26	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,019.00000	1.01900	940.05000	0.94005	1,019.000	9.43	0.26	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,083.41000	1.08341	0.00000	0.00000	1,083.410	9.40	0.28	23,939,571.85	1,000	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,151.10000	1.15110	1,064.09000	1.06409	1,151.100	9.36	0.29	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,242.87000	1.24287	1,150.82000	1.15082	1,242.870	9.32	0.31	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,530.41000	1.53041	1,422.35000	1.42235	1,530.410	9.31	0.36	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	2,783.22000	2.78322	2,966.23000	2.96623	2,783.220	9.54	0.50	21,519,640.44	500	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	2,244.66000	2.24466	2,406.28000	2.40628	2,244.660	9.75	0.43	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,649.87000	1.64987	1,782.45000	1.78245	1,649.870	10.11	0.34	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	1,539.40000	1.53940	0.00000	0.00000	1,539.400	10.20	0.32	27,446,091.41	1,000	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	1,528.90000	1.52890	1,654.22000	1.65422	1,528.900	10.21	0.32	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,293.43000	1.29343	1,403.88000	1.40388	1,293.430	10.44	0.27	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			11.13216	89.08728	11.21804	88.76082		8.93	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	922.92000	0.92292	845.72000	0.84572	922.920	8.54	0.23	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,394.71000	1.39471	1,288.85000	1.28885	1,394.710	8.45	0.32	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,037.09000	2.03709	1,856.47000	1.85647	2,037.090	8.56	0.41	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,377.27000	2.37727	2,177.34000	2.17734	2,377.270	8.65	0.45	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	2,960.31000	2.96031	2,722.33000	2.72233	2,960.310	8.84	0.51	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,862.71000	1.86271	1,897.12000	1.89712	1,862.710	9.47	0.33	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,443.83000	1.44383	1,463.19000	1.46319	1,443.830	9.85	0.27	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	927.37000	0.92737	933.62000	0.93362	927.370	10.51	0.18	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			11.24363	87.11310	11.33450	86.77976		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			11.45989	85.58578	11.55162	85.15060		11.84	0.00	2,824,330.74	33	116,224.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	1.63000	0.00163	1.96000	0.00196	1.630	9.21	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	47.64000	0.04764	45.81000	0.04581	47.640	9.33	0.04	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	1,590.59000	1.59059	1,758.50000	1.75850	1,590.590	11.71	0.50	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	1,678.73000	1.67873	1,398.65000	1.39865	1,678.730	11.84	0.53	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	1,488.07000	1.48807	1,643.17000	1.64317	1,488.070	11.84	0.47	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	1,390.99000	1.39099	1,534.41000	1.53441	1,390.990	11.96	0.45	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	2,917.76000	2.91776	2,560.86000	2.56086	2,917.760	12.80	0.70	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	3,263.43000	3.26343	2,893.00000	2.89300	3,263.430	13.04	0.73	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	702.39000	0.70239	762.76000	0.76276	702.390	13.13	0.26	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	3,404.24000	3.40424	3,029.43000	3.02943	3,404.240	13.13	0.74	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.56259	83.33723	11.65405	82.91284		12.74	0.00	0.00	0	65,300.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	910.87000	0.91087	818.90000	0.81890	910.870	12.06	0.25	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.09	Call	1,635.06000	1.63506	1,493.73000	1.49373	1,635.060	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	1,461.84000		1.46184	1,615.59000	1.61559	1,461.840		13.34	0.31	0.00	0	500.0
R2032	On 01/02/2024	Bond Future			11.65537		85.27510	11.74756	84.85650			11.86	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	724.96000		0.72496	676.23000	0.67623	724.960		11.41	0.18	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.59	Call	1,272.49000		1.27249	1,190.93000	1.19093	1,272.490		11.25	0.28	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,483.29000		1.48329	1,387.96000	1.38796	1,483.290		11.21	0.31	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,513.04000		1.51304	1,412.52000	1.41252	1,513.040		11.21	0.32	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	2,025.75000		2.02575	1,856.78000	1.85678	2,025.750		11.36	0.39	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	3,038.31000		3.03831	3,198.13000	3.19813	3,038.310		11.86	0.46	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	1,854.22000		1.85422	1,943.03000	1.94303	1,854.220		12.66	0.31	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,712.68000		1.71268	1,794.33000	1.79433	1,712.680		12.79	0.29	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,592.59000		1.59259	1,668.13000	1.66813	1,592.590		12.92	0.28	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.74456		83.13996	11.83665	82.73096			10.82	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	1,059.88000		1.05988	1,018.18000	1.01818	1,059.880		10.25	0.23	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,301.95000		1.30195	1,248.60000	1.24860	1,301.950		10.21	0.28	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,371.48000		1.37148	1,314.78000	1.31478	1,371.480		10.20	0.29	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	1,657.37000		1.65737	1,566.80000	1.56680	1,657.370		10.24	0.33	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	2,035.08000		2.03508	1,899.14000	1.89914	2,035.080		10.35	0.38	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	2,525.04000		2.52504	2,359.86000	2.35986	2,525.040		10.50	0.44	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,703.23000		1.70323	1,802.27000	1.80227	1,703.230		11.98	0.28	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,440.94000		1.44094	1,526.35000	1.52635	1,440.940		12.27	0.24	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	1,302.47000		1.30247	1,380.70000	1.38070	1,302.470		12.44	0.22	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			11.85869		85.03462	11.95515	84.61651			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			11.98755		84.66110	12.05883	84.28407			13.66	0.00	4,402,377.20	52	61,015.0
R2035	On 03/08/2023	Bond Future	11.75	Put	2,479.69000		2.47969	2,643.17000	2.64317	2,479.690		13.28	0.60	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	3,499.68000		3.49968	3,163.59000	3.16359	3,499.680		14.45	0.72	0.00	0	5,000.0
R2035	On 02/11/2023	Bond Future			12.09925		82.04404	12.16961	81.67848			14.25	0.00	0.00	0	109,778.0
R2035	On 02/11/2023	Bond Future	10.62	Call	440.48000		0.44048	383.95000	0.38395	440.480		13.10	0.13	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	909.06000		0.90906	810.82000	0.81082	909.060		13.10	0.24	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	2,001.12000		2.00112	1,786.62000	1.78662	2,001.120		13.58	0.41	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.24	Call	3,321.70000		3.32170	3,032.59000	3.03259	3,321.700		14.24	0.56	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,541.23000		1.54123	1,569.36000	1.56936	1,541.230		15.13	0.29	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	807.84000		0.80784	814.41000	0.81441	807.840		16.22	0.17	0.00	0	750.0
R2035	On 01/02/2024	Bond Future			12.20645		83.95163	12.27673	83.59304			13.61	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	808.90000		0.80890	740.08000	0.74008	808.900		12.73	0.18	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,369.41000		1.36941	1,265.46000	1.26546	1,369.410		12.71	0.27	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,627.69000		1.62769	1,643.87000	1.64387	1,627.690		15.14	0.25	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.30103		81.43266	12.37041	81.08441			12.77	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.41586		83.28875	12.48812	82.93283			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			12.26269		75.66512	12.32391	75.34169			15.43	0.00	131,051,987.84	1,732	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	6.66000		0.00666		4.49000	0.00449	6.660	13.99	0.01	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	89.98000		0.08998		68.15000	0.06815	89.980	14.00	0.05	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.37064		77.35858		12.43063	77.04648		15.28	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,055.53000		2.05553		1,856.69000	1.85669	2,055.530	14.60	0.42	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,385.42000		3.38542		3,119.67000	3.11967	3,385.420	15.31	0.56	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	820.35000		0.82035		813.98000	0.81398	820.350	17.49	0.17	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.47365		74.90050		12.53317	74.59565		15.46	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,736.99000		2.73699		2,534.80000	2.53480	2,736.990	14.95	0.44	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,776.74000		2.77674		2,802.63000	2.80263	2,776.740	16.06	0.38	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,463.81000		1.46381		1,461.32000	1.46132	1,463.810	17.51	0.22	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.57529		76.68379		12.63365	76.38924		13.75	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.69963		74.17565		12.76033	73.87474		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			12.43272		76.36320		12.47350	76.13488		16.31	0.00	5,421,787.20	71	133,292.0
R2040	On 02/11/2023	Bond Future			12.54106		78.07234		12.57998	77.85762		16.16	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,403.64000		1.40364		1,267.26000	1.26726	1,403.640	15.19	0.31	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,384.25000		3.38425		3,163.03000	3.16303	3,384.250	16.33	0.54	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,312.55000		1.31255		1,279.78000	1.27978	1,312.550	18.08	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.64482		75.38052		12.68255	75.17546		16.40	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.74694		77.17526		12.78279	76.98309		14.74	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.87072		74.42773		12.90796	74.23151		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			12.45428		72.94711		12.49507	72.71728		17.29	0.00	15,464,787.32	212	84,728.0
R2044	On 03/08/2023	Bond Future	11.75	Call	485.64000		0.48564		391.34000	0.39134	485.640	16.03	0.20	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,655.63000		4.65563		4,791.16000	4.79116	4,655.630	16.03	0.80	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,507.54000		3.50754		3,605.05000	3.60505	3,507.540	16.37	0.70	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,840.95000		1.84095		1,857.60000	1.85760	1,840.950	17.29	0.47	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.55764		74.57976		12.59670	74.36273		17.15	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.65642		71.93196		12.69441	71.72384		17.44	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.75329		73.64465		12.78956	73.44849		16.49	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.87037		70.94178		12.90803	70.74140		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			12.37734		76.04151		12.42312	75.77829		16.97	0.00	5,551,030.23	73	240,273.0
R2048	On 03/08/2023	Bond Future	11.80	Call	662.96000		0.66296		567.49000	0.56749	662.960	15.80	0.25	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,761.03000		1.76103		1,595.12000	1.59512	1,761.030	16.59	0.48	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	587.69000		0.58769		610.81000	0.61081	587.690	18.35	0.19	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.48081		73.29516		12.52515	73.04391		17.85	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,567.75000		1.56775		1,400.66000	1.40066	1,567.750	16.78	0.33	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,362.88000		3.36288		3,109.48000	3.10948	3,362.880	17.85	0.53	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	1,345.53000		1.34553	1,306.68000	1.30668	1,345.530		19.89	0.23	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.58020		74.99942	12.62376	74.75613			17.11	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.66814		72.33107	12.71024	72.09877			17.23	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.77198		73.97927	12.81565	73.74188			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			12.40447		97.98651	12.44007	97.72396			17.03	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.50881		94.31222	12.54255	94.06729			17.92	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.60505		96.50564	12.63760	96.27273			17.18	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.69842		92.93424	12.72909	92.71783			17.30	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.80856		95.05069	12.84044	94.82939			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			12.03627		65.09357	12.10747	64.76445			15.48	0.00	9,764,035.50	150	11,356.0
R209	On 03/08/2023	Bond Future	10.00	Call	3.75000		0.00375	2.37000	0.00237	3.750		14.04	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	58.07000		0.05807	41.79000	0.04179	58.070		14.05	0.04	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	68.45000		0.06845	49.69000	0.04969	68.450		14.05	0.05	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	308.08000		0.30808	227.11000	0.22711	308.080		14.36	0.16	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,662.12000		1.66212	1,767.36000	1.76736	1,662.120		15.48	0.50	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.13498		63.39583	12.20535	63.07498			16.11	0.00	0.00	0	497.0
R209	On 01/02/2024	Bond Future			12.22538		64.87002	12.29567	64.55358			15.44	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.31263		63.25883	12.38215	62.94978			14.44	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.41804		64.70041	12.49012	64.38455			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			228.70482		228.70482	228.61957	228.61957				0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			230.69607		230.69607	230.66471	230.66471				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			236.11185		236.11185	236.12335	236.12335				0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			238.49998		238.49998	238.56703	238.56703				0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			243.99531		243.99531	244.06639	244.06639				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			11.25164		81.77780	11.34329	81.38530			11.33	0.00	0.00	0	23,712.0
R213	On 02/11/2023	Bond Future			11.35331		80.04927	11.44465	79.66738			11.66	0.00	80,049,270.00	1,000	8,263.0
R213	On 02/11/2023	Bond Future	10.94	Call	1,533.60000		1.53360	1,395.21000	1.39521	1,533.600		11.26	0.39	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,532.79000		2.53279	2,316.89000	2.31689	2,532.790		11.61	0.54	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	706.37000		0.70637	759.25000	0.75925	706.370		13.01	0.19	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	11.44889	81.91034		11.54102	81.53461		10.83	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	11.53034	80.29695		11.62228	79.93087		10.20	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future	11.63638	82.12803		11.73287	81.75403		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	12.28984	61.52205		12.33554	61.30633		16.90	0.00	0.00	0	20,176.0
R214	On 02/11/2023	Bond Future	12.38945	59.59448		12.43363	59.38851		17.71	0.00	0.00	0	20.0
R214	On 01/02/2024	Bond Future	12.48474	60.98015		12.52808	60.78055		17.00	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.56883	59.12324		12.61065	58.93261		16.39	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	12.66833	60.47080		12.71159	60.27608		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 :											576,708,716.21	8,306	1 466 068.
Grand Total:											576,708,716.21	8,306	1 466 068.