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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023	Index Future	912.48300	912.48300	912.48300	911.56300	911.56300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	933.08300	933.08300	933.08300	932.14300	932.14300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	954.13100	954.13100	954.13100	953.16900	953.16900				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	975.88000	975.88000	975.88000	974.89400	974.89400				0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	998.32000	998.32000	998.32000	997.30600	997.30600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,042.40900	1,042.40900	1,042.40900	1,042.80300	1,042.80300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.94200	1,065.94200	1,065.94200	1,066.34600	1,066.34600				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.98800	1,089.98800	1,089.98800	1,090.39900	1,090.39900				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,114.83300	1,114.83300	1,114.83300	1,115.25200	1,115.25200				0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,140.46800	1,140.46800	1,140.46800	1,140.89100	1,140.89100				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	908.56900	908.56900	908.56900	908.09900	908.09900				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	929.08100	929.08100	929.08100	928.60100	928.60100				0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	950.03900	950.03900	950.03900	949.54600	949.54600				0.00	0.00	0	0.00

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ALBI	On 01/08/2024	Index Future	971.69500	971.69500		971.18900	971.18900			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	994.03800	994.03800		993.51600	993.51600			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	12.56000	74.43713		12.56000	74.43713			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.56601	72.88442		12.57062	72.86393			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.70104	74.54730		12.70582	74.52647			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.84081	72.44540		12.84589	72.42370			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.98304	74.11105		12.98845	74.08841			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.18107	72.02072		13.18706	71.99630			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	13.04000	70.86412		13.04000	70.86412			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.06725	68.71733		13.08211	68.64187			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.19204	70.28530		13.20746	70.20823			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.32568	67.62340		13.34180	67.54422			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.45907	69.17729		13.47592	69.09588			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.63722	66.50608		13.65512	66.42151			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 02/11/2023	GOVI	895.60800	895.60800		895.16400	895.16400			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	915.82700	915.82700		915.37400	915.37400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	936.48600	936.48600		936.02100	936.02100			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	957.83300	957.83300		957.35600	957.35600			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	979.85800	979.85800		979.36500	979.36500			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.37456	169.37456		169.37456	169.37456			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	172.99369	172.99369		173.10001	173.10001			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.15453	175.15453		175.26345	175.26345			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.14538	179.14538		179.25585	179.25585			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.43848	181.43848		181.55017	181.55017			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.64684	185.64684		185.75816	185.75816			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	123.65962	123.65962		123.65962	123.65962			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	124.96188	124.96188		125.05082	125.05082			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.81281	127.81281		127.90404	127.90404			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.36416	129.36416		129.45658	129.45658			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.34067	132.34067		132.43459	132.43459			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.01759	134.01759		134.11112	134.11112			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
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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.31610	118.31610		118.31610	118.31610			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.37678	119.37678		119.59876	119.59876			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.10035	122.10035		122.32749	122.32749			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.42649	123.42649		123.65808	123.65808			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.26646	126.26646		126.50274	126.50274			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.70473	127.70473		127.94404	127.94404			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	127.47520	127.47520		127.47520	127.47520			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.11391	130.11391		130.13264	130.13264			0.00	0.00	0	4,602.00
I2038	On 01/02/2024	Bond Future	131.07333	131.07333		131.09248	131.09248			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.05954	134.05954		134.07853	134.07853			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.08639	135.08639		135.10465	135.10465			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.21749	138.21749		138.23392	138.23392			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	112.67366	112.67366		112.67366	112.67366			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.87456	112.87456		112.89099	112.89099			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.44976	115.44976		115.46678	115.46678			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.94174	115.94174		115.95813	115.95813			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.60903	118.60903		118.62515	118.62515			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.16908	119.16908		119.18299	119.18299			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	112.36931	112.36931		112.36931	112.36931			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.53223	114.53223		114.35098	114.35098			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	114.90694	114.90694		114.72152	114.72152			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.52480	117.52480		117.33468	117.33468			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	117.93481	117.93481		117.73919	117.73919			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	120.66786	120.66786		120.46564	120.46564			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	335.91500	335.91500		336.01900	336.01900			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	343.57900	343.57900		343.68600	343.68600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.40800	351.40800		351.51600	351.51600			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	359.49500	359.49500		359.60500	359.60500			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	367.84200	367.84200		367.95300	367.95300			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 16/08/2023			Jibar Tradeable Future	8.41000	91.59000		8.41000	91.59000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	8.40000	91.60000		8.42000	91.58000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/10/2023			Jibar Tradeable Future	8.45000	91.55000		8.47000	91.53000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/11/2023			Jibar Tradeable Future	8.45000	91.55000		8.47000	91.53000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	8.45500	91.54500		8.47500	91.52500		0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/01/2024			Jibar Tradeable Future	8.45000	91.55000		8.47500	91.52500		0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/03/2024			Jibar Tradeable Future	8.37000	91.63000		8.38000	91.62000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/06/2024			Jibar Tradeable Future	8.18000	91.82000		8.21000	91.79000		0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/09/2024			Jibar Tradeable Future	8.02000	91.98000		8.06500	91.93500		0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/12/2024			Jibar Tradeable Future	7.88000	92.12000		7.90500	92.09500		0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/03/2025			Jibar Tradeable Future	7.82000	92.18000		7.84500	92.15500		0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/06/2025			Jibar Tradeable Future	7.76000	92.24000		7.77500	92.22500		0.00	0.00	0	0.00	
R186	On 03/08/2023			Bond Future	9.10000	105.33961		9.10000	105.33961	4.55	0.00	0.00	0	0.00	
R186	On 02/11/2023			Bond Future	8.86490	108.34036		8.91955	108.19021	4.40	0.00	461,746,614.32	4,262	129,845.00	
R186	On 02/11/2023	9.15	Call	Bond Future	1,357.39000	1.35739		1,268.67000	1.26867	1,357.390	4.38	0.64	0.00	0	1,715.00
R186	On 02/11/2023	10.42	Put	Bond Future	54.54000	0.05454		64.18000	0.06418	54.540	4.94	0.05	0.00	0	1,715.00
R186	On 01/02/2024			Bond Future	8.83293	105.47512		8.89297	105.32183	4.27	0.00	0.00	0	0.00	
R186	On 02/05/2024			Bond Future	8.79597	107.85343		8.86277	107.69615	3.83	0.00	0.00	0	0.00	
R186	On 02/05/2024	9.73	Call	Bond Future	2,823.06000	2.82306		2,712.52000	2.71252	2,823.060	4.09	0.73	0.00	0	2,030.00
R186	On 02/05/2024	10.40	Put	Bond Future	397.12000	0.39712		427.59000	0.42759	397.120	4.46	0.18	0.00	0	2,030.00
R186	On 01/08/2024			Bond Future	8.74036	104.99930		8.81532	104.83792	3.58	0.00	0.00	0	0.00	
R186	On 07/11/2024			Bond Future	8.75649	107.40108		8.84313	107.23416	3.11	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	334.57624	334.57624		334.57624	334.57624		0.00	0.00	0	0.00	
R197	On 02/11/2023			Bond Future	341.86382	341.86382		341.93197	341.93197		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	252.20178	252.20178		252.20178	252.20178		0.00	0.00	0	0.00	
R202	On 02/11/2023			Bond Future	258.04225	258.04225		258.40872	258.40872		0.00	0.00	0	4,746.00	
R202	On 01/02/2024			Bond Future	258.97894	258.97894		259.35402	259.35402		0.00	0.00	0	460.00	
R202	On 02/05/2024			Bond Future	264.87943	264.87943		265.26170	265.26170		0.00	0.00	0	0.00	
R202	On 01/08/2024			Bond Future	265.90015	265.90015		266.28892	266.28892		0.00	0.00	0	0.00	
R202	On 07/11/2024			Bond Future	272.06378	272.06378		272.45705	272.45705		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	10.43500	88.90800		10.43500	88.90800	8.79	0.00	0.00	0	0.00	
R2030	On 02/11/2023			Bond Future	10.26377	91.89282		10.27651	91.83899	9.03	0.00	99,152,352.78	1,079	89,038.00	

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R2030	On 02/11/2023	Bond Future	9.57	Call	512.39000	0.51239		506.87000	0.50687	512.390	8.72	0.23	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	898.12000	0.89812		887.74000	0.88774	898.120	8.74	0.35	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,192.38000	1.19238		1,178.49000	1.17849	1,192.380	8.78	0.43	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,869.58000	1.86958		1,848.64000	1.84864	1,869.580	8.96	0.56	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,463.30000	2.46330		2,437.07000	2.43707	2,463.300	9.12	0.65	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,995.26000	3.99526		3,958.79000	3.95879	3,995.260	9.57	0.81	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	287.81000	0.28781		300.22000	0.30022	287.810	9.87	0.13	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	230.68000	0.23068		241.25000	0.24125	230.680	10.01	0.11	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	74.83000	0.07483		79.28000	0.07928	74.830	10.75	0.04	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.31963	89.96139		10.33301	89.90657		9.04	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	991.41000	0.99141		980.55000	0.98055	991.410	8.72	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,431.98000	1.43198		1,416.85000	1.41685	1,431.980	8.76	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,494.94000	1.49494		1,479.23000	1.47923	1,494.940	8.76	0.40	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,609.22000	1.60922		1,592.48000	1.59248	1,609.220	8.77	0.42	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,734.66000	1.73466		1,716.85000	1.71685	1,734.660	8.80	0.44	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,903.88000	1.90388		1,884.69000	1.88469	1,903.880	8.84	0.47	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,384.73000	2.38473		2,361.93000	2.36193	2,384.730	8.97	0.53	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,204.65000	1.20465		1,227.48000	1.22748	1,204.650	9.43	0.31	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	904.27000	0.90427		923.07000	0.92307	904.270	9.72	0.24	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	598.65000	0.59865		612.65000	0.61265	598.650	10.13	0.17	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	544.94000	0.54494		558.00000	0.55800	544.940	10.23	0.16	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	539.90000	0.53990		552.86000	0.55286	539.900	10.24	0.16	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	430.61000	0.43061		441.56000	0.44156	430.610	10.47	0.13	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.38587	91.98971		10.40012	91.93317		8.55	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,396.27000	1.39627		1,381.56000	1.38156	1,396.270	8.16	0.34	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,176.15000	2.17615		2,155.09000	2.15509	2,176.150	8.24	0.46	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,135.86000	3.13586		3,108.64000	3.10864	3,135.860	8.47	0.57	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,615.16000	3.61516		3,585.36000	3.58536	3,615.160	8.60	0.61	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,390.96000	4.39096		4,357.52000	4.35752	4,390.960	8.82	0.68	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	846.11000	0.84611		861.12000	0.86112	846.110	9.50	0.20	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	615.55000	0.61555		627.31000	0.62731	615.550	9.88	0.15	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	313.82000	0.31382		320.84000	0.32084	313.820	10.19	0.08	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.45361	90.07948		10.46881	90.02123		8.30	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future			10.56673	92.13937		10.58333	92.07825		7.81	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			11.09000	87.37168		11.09000	87.37168		10.28	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future			11.01057	85.96083		11.00318	85.99669		11.26	0.00	35,931,626.94	418	198,423.00
R2032	On 02/11/2023	Bond Future	10.35	Call	598.93000	0.59893		615.45000	0.61545	598.930	10.49	0.24	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	926.88000	0.92688		948.01000	0.94801	926.880	10.63	0.33	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	943.52000	0.94352		964.84000	0.96484	943.520	10.64	0.33	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,156.76000	1.15676		1,180.42000	1.18042	1,156.760	10.72	0.38	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,853.84000	1.85384		1,846.79000	1.84679	1,853.840	10.98	0.49	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	2,038.68000	2.03868	2,068.86000	2.06886	2,038.680	11.08	0.54	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,290.05000	1.29005	1,286.85000	1.28685	1,290.050	11.30	0.38	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	957.01000	0.95701	955.96000	0.95596	957.010	11.57	0.30	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	833.23000	0.83323	832.91000	0.83291	833.230	11.70	0.27	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	646.19000	0.64619	646.87000	0.64687	646.190	11.94	0.22	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	320.32000	0.32032	322.11000	0.32211	320.320	12.58	0.12	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.09057	87.90159	11.08281	87.93843		11.15	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	799.56000	0.79956	813.25000	0.81325	799.560	10.57	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,599.13000	1.59913	1,619.80000	1.61980	1,599.130	10.64	0.37	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,924.10000	1.92410	1,946.86000	1.94686	1,924.100	10.73	0.42	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,965.95000	1.96595	1,988.95000	1.98895	1,965.950	10.74	0.43	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,683.27000	2.68327	2,709.86000	2.70986	2,683.270	11.00	0.52	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,534.96000	1.53496	1,530.48000	1.53048	1,534.960	11.68	0.32	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	797.58000	0.79758	796.58000	0.79658	797.580	12.54	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	717.71000	0.71771	717.03000	0.71703	717.710	12.68	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	651.60000	0.65160	651.19000	0.65119	651.600	12.80	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.17685	85.72092	11.16882	85.75818		11.06	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,562.67000	1.56267	1,580.02000	1.58002	1,562.670	10.46	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,922.55000	1.92255	1,942.13000	1.94213	1,922.550	10.47	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,031.83000	2.03183	2,052.02000	2.05202	2,031.830	10.50	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,443.60000	2.44360	2,465.86000	2.46586	2,443.600	10.60	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,952.05000	2.95205	2,976.51000	2.97651	2,952.050	10.73	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,602.91000	3.60291	3,629.65000	3.62965	3,602.910	10.93	0.56	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	950.71000	0.95071	948.48000	0.94848	950.710	12.50	0.18	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	783.15000	0.78315	781.61000	0.78161	783.150	12.80	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	696.64000	0.69664	695.43000	0.69543	696.640	12.98	0.14	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.26429	87.67316	11.25598	87.71082		9.79	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future			11.39971	85.51278	11.39130	85.54980		10.04	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/08/2023	Bond Future			11.74500	85.96301	11.74500	85.96301		12.66	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.72181	84.04592	11.71491	84.08317		13.45	0.00	23,028,582.08	274	168,416.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	280.44000	0.28044	290.64000	0.29064	280.440	12.19	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	830.34000	0.83034	850.45000	0.85045	830.340	12.59	0.27	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,234.32000	2.23432	2,266.41000	2.26641	2,234.320	13.44	0.52	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,896.50000	3.89650	3,934.21000	3.93421	3,896.500	14.21	0.70	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	528.13000	0.52813	530.91000	0.53091	528.130	15.17	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	192.69000	0.19269	195.15000	0.19515	192.690	16.28	0.06	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			11.82402	85.94331	11.81679	85.98163		12.85	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	716.87000	0.71687	729.68000	0.72968	716.870	11.84	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,381.98000	1.38198	1,401.20000	1.40120	1,381.980	11.93	0.31	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	765.80000	0.76580	765.80000	0.76580	765.800	14.82	0.16	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.92312	83.36763	11.91569	83.40633		13.18	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/08/2024	Bond Future		12.02240	85.26652		12.01474	85.30570		12.06	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future		12.17032	82.70192		12.16260	82.74052		11.98	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future		12.10000	76.53471		12.10000	76.53471		14.35	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future		12.11274	78.72242		12.11113	78.73105		14.49	0.00	94,466,904.00	1,200	63,984.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,918.73000	1.91873	1,935.31000	1.93531	1,918.730	14.12	0.48	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,475.29000	3.47529	3,493.11000	3.49311	3,475.290	14.95	0.66	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	226.61000	0.22661	231.36000	0.23136	226.610	17.23	0.07	0.00	0	731.00
R2037	On 01/02/2024	Bond Future		12.21566	76.24326		12.21395	76.25228		14.65	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,744.49000	2.74449	2,757.49000	2.75749	2,744.490	14.42	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,744.70000	1.74470	1,750.19000	1.75019	1,744.700	15.70	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	773.97000	0.77397	778.70000	0.77870	773.970	17.23	0.15	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future		12.32588	77.96204		12.32418	77.97086		14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future		12.44031	75.48156		12.43861	75.49023		13.81	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future		12.58765	77.20498		12.58613	77.21258		13.03	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		12.36000	76.77304		12.36000	76.77304		15.23	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future		12.37613	78.99301		12.39018	78.91389		15.32	0.00	232,318,442.41	2,941	38,550.00
R2040	On 02/11/2023	Bond Future	11.50	Call	505.69000	0.50569	499.57000	0.49957	505.690	13.87	0.18	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	937.60000	0.93760	925.89000	0.92589	937.600	14.25	0.29	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,560.47000	1.56047	1,541.28000	1.54128	1,560.470	14.66	0.40	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,026.73000	3.02673	2,992.96000	2.99296	3,026.730	15.50	0.60	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,139.85000	1.13985	1,174.72000	1.17472	1,139.850	16.17	0.28	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	491.90000	0.49190	511.77000	0.51177	491.900	17.37	0.14	0.00	0	128.00
R2040	On 01/02/2024	Bond Future		12.48309	76.26959		12.49764	76.18893		15.54	0.00	0.00	0	93,226.00
R2040	On 02/05/2024	Bond Future		12.59674	77.98888		12.61193	77.90597		15.15	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future		12.71472	75.25861		12.73059	75.17342		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future		12.86415	76.97616		12.88096	76.88766		13.91	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		12.43500	73.05617		12.43500	73.05617		16.16	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future		12.44813	75.19413		12.45171	75.17390		16.23	0.00	426,801,881.88	5,676	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	1,203.21000	1.20321	0.00000	0.00000	1,203.210	15.35	0.34	296,481,298.52	11,720	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,659.63000	1.65963	0.00000	0.00000	1,659.630	16.70	0.38	330,216,392.98	11,720	5,860.00
R2044	On 01/02/2024	Bond Future		12.55185	72.51014		12.55553	72.48966		16.50	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future		12.66160	74.14462		12.66548	74.12335		16.11	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future		12.77529	71.45196		12.77940	71.42978		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future		12.91845	73.08230		12.92296	73.05841		15.19	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

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 03/08/2023	Bond Future			12.34500	76.22850		12.34500	76.22850		15.98	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.32137	74.21171		12.35077	74.04115		16.95	0.00	105,603,263.33	1,423	232,389.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,072.28000	1.07228		1,032.18000	1.03218	1,072.280	15.77	0.31	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,965.58000	2.96558		2,880.89000	2.88089	2,965.580	16.95	0.58	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	510.06000	0.51006		543.43000	0.54343	510.060	19.13	0.14	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.42349	75.88708		12.45398	75.71284		16.25	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,188.95000	1.18895		1,151.11000	1.15111	1,188.950	14.95	0.26	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	3,029.42000	3.02942		2,954.46000	2.95446	3,029.420	15.94	0.49	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,626.32000	1.62632		1,682.13000	1.68213	1,626.320	17.74	0.27	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.52199	73.14812		12.55368	72.96954		16.85	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.62047	74.81406		12.65342	74.63102		15.97	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.75884	72.07280		12.79344	71.88427		15.80	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			12.33000	98.54016		12.33000	98.54016		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.30021	95.85346		12.34526	95.51663		17.19	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.39739	98.01759		12.44412	97.67338		16.48	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.49941	94.36179		12.54801	94.00940		17.09	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.60185	96.51023		12.65240	96.14933		16.41	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future			12.74108	92.84441		12.79413	92.47346		16.12	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.81000	66.15577		11.81000	66.15577		14.35	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.77577	65.07009		11.77897	65.05490		15.22	0.00	260,280.36	4	26,959.00
R209	On 01/02/2024	Bond Future			11.86261	66.53916		11.86589	66.52379		14.59	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			11.95430	64.88594		11.95777	64.86991		14.93	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.04659	66.36369		12.05027	66.34691		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future			12.17664	64.72580		12.18073	64.70748		13.60	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.24531	225.24531		225.24531	225.24531			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			226.79570	226.79570		227.03391	227.03391			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			231.96998	231.96998		232.21405	232.21405			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			234.01355	234.01355		234.26157	234.26157			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.39758	239.39758		239.65011	239.65011			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future			241.63067	241.63067		241.88412	241.88412			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

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 03/08/2023	Bond Future	10.85500	83.50548		10.85500	83.50548		9.73	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	10.74707	82.64444		10.74981	82.63247		10.53	0.00	11,735,510.48	142	33,183.00	
R213	On 02/11/2023	Bond Future	10.94	Call	2,119.79000	2.11979	2,122.22000	2.12222	2,119.790	10.48	0.59	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,596.40000	3.59640	3,595.27000	3.59527	3,596.400	11.01	0.76	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	93.94000	0.09394	97.24000	0.09724	93.940	12.55	0.04	0.00	0	731.00
R213	On 01/02/2024	Bond Future	10.82618	84.51017		10.82900	84.49815		10.39	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	10.90223	82.85593		10.90530	82.84317		10.17	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	10.97718	84.74348		10.98050	84.73004		9.30	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	11.10874	83.12299		11.11262	83.10778		9.32	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	12.19000	61.99772		12.19000	61.99772		15.77	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future	12.18666	60.55474		12.20031	60.48933		16.75	0.00	0.00	0	20,601.00	
R214	On 01/02/2024	Bond Future	12.28337	61.92182		12.29747	61.85511		16.08	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	12.37659	60.01232		12.39125	59.94377		16.59	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	12.46948	61.37923		12.48473	61.30878		15.51	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	12.60127	59.47634		12.61736	59.40321		15.35	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 :											2,117,743,150.08	40,859	1 438 009.00	
Grand Total:											2,117,743,150.08	40,859	1 438 009.00	