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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2023

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
<b>Derivatives</b>													
AL37	On 03/08/2023	Index Future	874.74400	874.74400	876.62600	876.62600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.01200	894.01200	895.92200	895.92200				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	914.36200	914.36200	916.29500	916.29500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	935.17200	935.17200	937.28300	937.28300				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	956.54200	956.54200	958.59600	958.59600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	990.53600	990.53600	994.28900	994.28900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,012.35400	1,012.35400	1,016.17500	1,016.17500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,035.39900	1,035.39900	1,039.28100	1,039.28100				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,058.96300	1,058.96300	1,063.08700	1,063.08700				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,083.16100	1,083.16100	1,087.26100	1,087.26100				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	866.37300	866.37300	869.32500	869.32500				0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	885.45700	885.45700	888.46000	888.46000				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	905.61300	905.61300	908.66200	908.66200				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	926.22300	926.22300		929.47600	929.47600			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	947.38800	947.38800		950.61200	950.61200			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	12.90119	72.92874		12.83699	73.20922			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.05482	70.75454		12.98809	71.04020			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.20813	72.38210		13.13887	72.67256			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.36694	70.24457		13.29200	70.55241			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.53200	71.86256		13.45572	72.16924			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	13.35405	69.29121		13.29488	69.58292			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.50083	66.57105		13.43942	66.86817			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.64027	68.10263		13.57672	68.40494			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.78973	65.40422		13.72131	65.72373			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.94148	66.90970		13.87195	67.22860			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	853.95000	853.95000		856.87900	856.87900			0.00	8,539,500.00	1	833.00
GOVI	On 02/11/2023	GOVI	872.76000	872.76000		875.74000	875.74000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	892.62700	892.62700		895.65300	895.65300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	912.94200	912.94200		916.16900	916.16900			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	933.80300	933.80300		937.00200	937.00200			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.85421	169.85421		169.88109	169.88109			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.63739	173.63739		173.66231	173.66231			0.00	0.00	0	4,821.00
I2025	On 01/02/2024	Bond Future	175.83690	175.83690		175.85830	175.85830			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.87768	179.87768		179.92564	179.92564			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.18402	182.18402		182.21303	182.21303			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	122.99516	122.99516		123.09260	123.09260			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	124.40285	124.40285		124.50070	124.50070			0.00	0.00	0	1,145.00
I2029	On 01/02/2024	Bond Future	127.26407	127.26407		127.36105	127.36105			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.82053	128.82053		128.93868	128.93868			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.79088	131.79088		131.89726	131.89726			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	116.45511	116.45511		116.35568	116.35568			0.00	0.00	0	6,984.00
I2033	On 02/11/2023	Bond Future	117.62423	117.62423		117.52087	117.52087			0.00	0.00	0	290.00
I2033	On 01/02/2024	Bond Future	120.32951	120.32951		120.22085	120.22085			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.63156	121.63156		121.53825	121.53825			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.43630	124.43630		124.32711	124.32711			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	125.98633	125.98633		126.13244	126.13244			0.00	0.00	0	1,807.00
I2038	On 02/11/2023	Bond Future	128.79247	128.79247		128.93991	128.93991			0.00	0.00	0	2,931.00
I2038	On 01/02/2024	Bond Future	129.73635	129.73635		129.88427	129.88427			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.71753	132.71753		132.88820	132.88820			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.70584	133.70584		133.86566	133.86566			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	111.46131	111.46131		110.94395	110.94395			0.00	0.00	0	12,491.00
I2046	On 02/11/2023	Bond Future	111.85133	111.85133		111.32075	111.32075			0.00	0.00	0	5,016.00
I2046	On 01/02/2024	Bond Future	114.42404	114.42404		113.87843	113.87843			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.90340	114.90340		114.36241	114.36241			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.55238	117.55238		116.98584	116.98584			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	110.54060	110.54060		110.53927	110.53927			0.00	0.00	0	9,592.00
I2050	On 02/11/2023	Bond Future	113.00273	113.00273		112.99958	112.99958			0.00	0.00	0	4,487.00
I2050	On 01/02/2024	Bond Future	113.35441	113.35441		113.34891	113.34891			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.95916	115.95916		115.97039	115.97039			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.32360	116.32360		116.32226	116.32226			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	325.91400	325.91400		326.00600	326.00600			0.00	9,777,420.00	3	498.00
IGOV	On 02/11/2023	Index Future	333.17300	333.17300		333.26300	333.26300			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	340.83500	340.83500		340.91900	340.91900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	348.66900	348.66900		348.80400	348.80400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	356.71100	356.71100		356.81100	356.81100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51000	91.49000		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.69000	91.31000		8.66500	91.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.73000	91.27000		8.68500	91.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.80500	91.19500		8.73000	91.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.82500	91.17500		8.73000	91.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.85000	91.15000		8.77000	91.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.83500	91.16500		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.74000	91.26000		8.64000	91.36000			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			8.65500	91.34500		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.55500	91.44500		8.44500	91.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.51500	91.48500		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.57500	91.42500		8.46500	91.53500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.40675	104.44887		9.36104	104.58099		4.55	0.00	1,953,611,664.48	18,704	40,097.00
R186	On 02/11/2023	Bond Future			9.44898	106.74955		9.39955	106.88299		4.40	0.00	2,447,126,684.20	22,924	67,669.00
R186	On 02/11/2023	Bond Future	9.15	Call	692.76000	0.69276	760.89000	0.76089	692.760		4.31	0.38	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	294.22000	0.29422	293.30000	0.29330	294.220		4.82	0.18	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.46793	103.86824		9.41454	104.00213		4.25	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.49121	106.23113		9.42516	106.38386		3.82	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,804.01000	1.80401	1,927.93000	1.92793	1,804.010		3.95	0.56	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	808.95000	0.80895	789.53000	0.78953	808.950		4.31	0.30	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.51591	103.34509		9.44774	103.48913		3.58	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			334.75346	334.75346		334.75627	334.75627			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.20935	342.20935		342.20719	342.20719			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			247.37306	247.37306		248.62964	248.62964			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			252.88271	252.88271		254.16345	254.16345			0.00	0.00	0	68.00
R202	On 01/02/2024	Bond Future			253.73112	253.73112		255.03594	255.03594			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.56181	259.56181		260.93443	260.93443			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			260.44039	260.44039		261.81634	261.81634			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			10.78660	87.41583		10.71661	87.71033		8.97	0.00	2,430,422,321.49	27,803	62,986.00
R2030	On 03/08/2023	Bond Future	10.40	Call	197.77000	0.19777	338.28000	0.33828	197.770		7.83	0.19	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	567.48000	0.56748	776.50000	0.77650	567.480		8.66	0.39	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	8.86000	0.00886	8.26000	0.00826	8.860		13.26	0.01	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	3.26000	0.00326	2.45000	0.00245	3.260		13.58	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.87836	89.34145		10.80501	89.64113		9.21	0.00	2,418,205,027.15	27,067	36,700.00
R2030	On 02/11/2023	Bond Future	9.57	Call	284.22000	0.28422	308.99000	0.30899	284.220		9.07	0.13	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	471.95000	0.47195	534.62000	0.53462	471.950		8.94	0.19	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	628.97000	0.62897	711.36000	0.71136	628.970		8.94	0.24	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,009.86000	1.00986	1,140.59000	1.14059	1,009.860		9.01	0.34	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,378.69000	1.37869	1,541.27000	1.54127	1,378.690		9.13	0.42	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,442.17000	2.44217	2,665.64000	2.66564	2,442.170		9.50	0.59	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,046.94000	1.04694		994.93000	0.99493	1,046.940	9.78	0.32	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	896.02000	0.89602		852.93000	0.85293	896.020	9.92	0.28	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	401.14000	0.40114		386.42000	0.38642	401.140	10.62	0.14	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.96371	87.36930		10.88686	87.67362		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	574.67000	0.57467		596.60000	0.59660	574.670	8.97	0.18	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	803.55000	0.80355		859.91000	0.85991	803.550	8.80	0.24	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	837.00000	0.83700		901.62000	0.90162	837.000	8.78	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	898.27000	0.89827		978.23000	0.97823	898.270	8.74	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	974.57000	0.97457	1,059.29000	1,059.29000	1.05929	974.570	8.75	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,079.18000	1.07918	1,170.01000	1,170.01000	1.17001	1,079.180	8.77	0.30	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,380.85000	1.38085	1,498.66000	1,498.66000	1.49866	1,380.850	8.82	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,332.03000	2.33203	2,222.09000	2,222.09000	2.22209	2,332.030	9.12	0.48	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,830.94000	1.83094	1,749.48000	1,749.48000	1.74948	1,830.940	9.36	0.40	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,292.10000	1.29210	1,237.23000	1,237.23000	1.23723	1,292.100	9.75	0.30	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	1,192.81000	1.19281	1,143.08000	1,143.08000	1.14308	1,192.810	9.84	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,183.24000	1.18324	1,134.18000	1,134.18000	1.13418	1,183.240	9.85	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	976.14000	0.97614	936.85000	936.85000	0.93685	976.140	10.08	0.24	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.06159	89.35669		10.97693	89.68126		8.51	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	789.11000	0.78911	838.02000	838.02000	0.83802	789.110	8.14	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,265.58000	1.26558	1,385.31000	1,385.31000	1.38531	1,265.580	8.10	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,930.75000	1.93075	2,104.93000	2,104.93000	2.10493	1,930.750	8.28	0.41	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,286.69000	2.28669	2,481.23000	2,481.23000	2.48123	2,286.690	8.40	0.46	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,888.51000	2.88851	3,109.53000	3,109.53000	3.10953	2,888.510	8.60	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,586.04000	1.58604	1,528.01000	1,528.01000	1.52801	1,586.040	9.27	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,198.36000	1.19836	1,156.16000	1,156.16000	1.15616	1,198.360	9.64	0.25	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	711.15000	0.71115	647.73000	647.73000	0.64773	711.150	10.17	0.16	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			11.16825	87.39083		11.08131	87.71253		8.30	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			11.44377	85.66257		11.37907	85.97171		10.49	0.00	2,036,541,939.18	23,774	88,691.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.62	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	0.02000	0.00002		0.21000	0.00021	0.020	6.16	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	942.58000	0.94258		897.12000	0.89712	942.580	10.30	0.49	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	845.58000	0.84558		808.07000	0.80807	845.580	10.49	0.45	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	1,113.03000	1.11303	1,384.66000	1,384.66000	1.38466	1,113.030	10.49	0.55	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	756.31000	0.75631		726.12000	0.72612	756.310	10.66	0.41	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	2,473.09000	2.47309	2,777.88000	2,777.88000	2.77788	2,473.090	11.83	0.79	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	2,860.30000	2.86030	3,167.32000	3,167.32000	3.16732	2,860.300	12.15	0.83	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	3,017.92000	3.01792	3,326.17000	3,326.17000	3.32617	3,017.920	12.26	0.84	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	239.28000	0.23928	238.39000	238.39000	0.23839	239.280	12.26	0.16	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.55200	83.38656		11.48463	83.70126		11.64	0.00	2,526,779,541.12	30,302	103,257.00
R2032	On 02/11/2023	Bond Future	10.59	Call	563.17000	0.56317		657.78000	0.65778	563.170	10.94	0.20	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	691.17000	0.69117		798.56000	0.79856	691.170	11.00	0.23	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	1,233.09000	1.23309	1,402.82000	1.40282	1,233.090	11.24	0.35	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,874.36000	2.87436	2,757.85000	2.75785	2,874.360	11.41	0.58	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,761.37000	1.76137	1,701.10000	1.70110	1,761.370	11.97	0.41	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,068.29000	1.06829	1,039.96000	1.03996	1,068.290	12.57	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.65316	85.28517	11.58315	85.60498		11.24	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	498.81000	0.49881	537.76000	0.53776	498.810	10.73	0.15	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	982.32000	0.98232	1,095.69000	1.09569	982.320	10.61	0.25	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,202.51000	1.20251	1,331.37000	1.33137	1,202.510	10.70	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,230.47000	1.23047	1,362.28000	1.36228	1,230.470	10.71	0.29	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,723.95000	1.72395	1,901.31000	1.90131	1,723.950	10.88	0.37	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,735.28000	2.73528	2,662.30000	2.66230	2,735.280	11.49	0.46	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,583.91000	1.58391	1,549.67000	1.54967	1,583.910	12.33	0.30	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,449.67000	1.44967	1,419.43000	1.41943	1,449.670	12.47	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,336.50000	1.33650	1,309.28000	1.30928	1,336.500	12.59	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.76202	83.06221	11.68588	83.40196		10.82	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	935.76000	0.93576	978.97000	0.97897	935.760	10.26	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,163.07000	1.16307	1,233.15000	1.23315	1,163.070	10.21	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,228.66000	1.22866	1,313.04000	1.31304	1,228.660	10.20	0.27	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,501.11000	1.50111	1,618.62000	1.61862	1,501.110	10.23	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,864.74000	1.86474	2,006.53000	2.00653	1,864.740	10.34	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,342.96000	2.34296	2,519.29000	2.51929	2,342.960	10.50	0.43	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,588.27000	1.58827	1,528.69000	1.52869	1,588.270	12.00	0.27	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,330.72000	1.33072	1,280.22000	1.28022	1,330.720	12.29	0.23	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,195.48000	1.19548	1,150.12000	1.15012	1,195.480	12.47	0.21	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.87637	84.95778	11.79883	85.29548		9.75	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			12.09656	84.08552	12.02698	84.45223		12.53	0.00	1,035,681,349.84	12,317	51,732.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,279.69000	2.27969	2,080.03000	2.08003	2,279.690	12.14	0.74	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,517.51000	2.51751	2,856.49000	2.85649	2,517.510	13.34	0.76	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.21823	81.42725	12.14601	81.80083		13.52	0.00	1,023,459,105.25	12,569	122,239.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	183.07000	0.18307	226.85000	0.22685	183.070	12.29	0.07	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	481.87000	0.48187	585.74000	0.58574	481.870	12.30	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,348.96000	1.34896	1,573.45000	1.57345	1,348.960	12.81	0.35	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,548.75000	2.54875	2,847.73000	2.84773	2,548.750	13.51	0.52	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,331.45000	1.33145	1,305.51000	1.30551	1,331.450	14.44	0.30	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	616.71000	0.61671	613.37000	0.61337	616.710	15.56	0.16	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.33822	83.28115	12.26334	83.66118		13.01	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	474.86000	0.47486	543.74000	0.54374	474.860	12.06	0.13	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	901.93000	0.90193	1,030.12000	1.03012	901.930	12.04	0.22	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,482.08000	1.48208	1,466.74000	1.46674	1,482.080	14.59	0.25	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.45528	80.66130	12.37482	81.06234		13.11	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.57613	82.50235	12.49419	82.90304		12.14	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			12.41896	74.84359		12.35459	75.18038		14.17	0.00	1,162,695,170.65	15,535	113,132.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.76	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1.32000	0.00132		2.90000	0.00290	1.320	12.70	0.00	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.53806	76.49233		12.47142	76.83536		14.52	0.00	1,169,185,264.05	15,285	29,045.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,309.33000	1.30933		1,523.92000	1.52392	1,309.330	13.79	0.34	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,479.80000	2.47980		2,761.82000	2.76182	2,479.800	14.55	0.51	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	667.72000	0.66772		671.75000	0.67175	667.720	16.80	0.16	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.65501	73.97731		12.58607	74.32625		14.79	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,986.27000	1.98627		2,219.76000	2.21976	1,986.270	14.25	0.38	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,770.66000	2.77066		2,735.22000	2.73522	2,770.660	15.43	0.41	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,375.06000	1.37506		1,372.91000	1.37291	1,375.060	16.93	0.23	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.77965	75.65982		12.70566	76.02816		14.24	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.91202	73.13054		12.83675	73.49844		14.25	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			12.63953	75.21643		12.57520	75.57019		14.95	0.00	13,087,658.82	174	126,874.00
R2040	On 02/11/2023	Bond Future			12.76065	76.87339		12.69406	77.23378		15.33	0.00	0.00	0	6,747.00
R2040	On 02/11/2023	Bond Future	11.80	Call	676.75000	0.67675		830.95000	0.83095	676.750	13.99	0.20	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,229.20000	2.22920		2,521.42000	2.52142	2,229.200	15.08	0.46	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,150.77000	1.15077		1,156.24000	1.15624	1,150.770	16.90	0.25	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.87998	74.11669		12.81110	74.48338		15.67	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			13.00631	75.80226		12.93251	76.18887		15.02	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.14025	73.02574		13.06513	73.41228		14.94	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			12.68309	71.67364		12.62884	71.97214		15.80	0.00	0.00	0	85,039.00
R2044	On 03/08/2023	Bond Future	11.75	Call	31.32000	0.03132		58.70000	0.05870	31.320	14.14	0.03	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	5,474.78000	5.47478		5,203.66000	5.20366	5,474.780	14.14	0.97	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	4,036.81000	4.03681		3,806.27000	3.80627	4,036.810	14.49	0.91	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,774.07000	1.77407		1,679.39000	1.67939	1,774.070	15.30	0.62	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.79967	73.25254		12.74356	73.55653		16.20	0.00	0.00	0	896.00
R2044	On 01/02/2024	Bond Future			12.91437	70.53857		12.85640	70.84771		16.60	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			13.03534	72.14281		12.97304	72.46992		15.94	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.16331	69.40791		13.10011	69.73407		15.91	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			12.63055	74.60675		12.57616	74.91062		15.56	0.00	0.00	0	97,118.00
R2048	On 03/08/2023	Bond Future	11.80	Call	64.84000	0.06484		100.46000	0.10046	64.840	14.35	0.05	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	522.46000	0.52246		660.22000	0.66022	522.460	15.18	0.28	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	337.32000	0.33732		320.43000	0.32043	337.320	16.98	0.18	0.00	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	12.74824	71.80326		12.69194	72.11271		16.94	0.00	0.00	0	169,458.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	724.70000	0.72470	882.51000	0.88251	724.700	15.48	0.21	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,073.42000	2.07342	2,348.80000	2.34880	2,073.420	16.48	0.44	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,241.64000	1.24164	1,275.04000	1.27504	1,241.640	18.58	0.26	0.00	0	220.00
R2048	On 01/02/2024	Bond Future	12.86447	73.43799		12.80625	73.75278		16.34	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future	12.97702	70.65778		12.91453	70.99058		16.67	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future	13.09237	72.27023		13.02902	72.60224		15.65	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	12.68196	95.97549		12.62761	96.36304		15.65	0.00	0.00	0	0.00	
R2053	On 02/11/2023	Bond Future	12.80192	92.22365		12.74557	92.61838		17.05	0.00	0.00	0	1,349.00	
R2053	On 01/02/2024	Bond Future	12.91609	94.32365		12.85783	94.72503		16.46	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	13.03607	90.60289		12.97336	91.02751		16.79	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	13.15929	92.66975		13.09563	93.09326		15.76	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	12.13826	64.62288		12.07371	64.92021		14.19	0.00	29,080,296.00	450	13,501.00	
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.78	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.83000	0.00083	1.89000	0.00189	0.830	12.72	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	1.21000	0.00121	2.65000	0.00265	1.210	12.72	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	33.01000	0.03301	60.26000	0.06026	33.010	13.02	0.04	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,351.82000	1.35182	1,246.15000	1.24615	1,351.820	14.19	0.59	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future	12.24557	62.89263		12.17885	63.19554		15.27	0.00	0.00	0	9,458.00	
R209	On 01/02/2024	Bond Future	12.34684	64.32463		12.27801	64.63288		14.74	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future	12.45367	62.63404		12.38009	62.95891		14.93	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	12.56392	64.06343		12.48926	64.38831		14.10	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	226.86097	226.86097		227.10904	227.10904			0.00	0.00	0	360.00	
R210	On 02/11/2023	Bond Future	228.74157	228.74157		228.99190	228.99190			0.00	0.00	0	70.00	
R210	On 01/02/2024	Bond Future	234.00262	234.00262		234.25296	234.25296			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future	236.12101	236.12101		236.41205	236.41205			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	241.56512	241.56512		241.83609	241.83609			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	11.20172	81.99264		11.14198	82.25071		9.93	0.00	22,957,939.20	280	24,695.00	
R213	On 02/11/2023	Bond Future	11.30762	80.24119		11.24533	80.50378		10.83	0.00	19,017,162.03	237	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	1,259.16000	1.25916	1,406.89000	1.40689	1,259.160	10.57	0.39	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,286.69000	2.28669	2,489.58000	2.48958	2,286.690	11.01	0.56	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	440.31000	0.44031	434.48000	0.43448	440.310	12.47	0.15	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.41040	82.06798	11.34553	82.33456		10.37	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.51094	80.37447	11.43988	80.65923		10.03	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.61547	82.20937	11.54321	82.49128		9.24	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			12.49361	60.56974	12.43414	60.84513		15.46	0.00	0.00	0	19,414.00
R214	On 02/11/2023	Bond Future			12.60495	58.60053	12.54353	58.88109		16.77	0.00	5,098,246.11	87	104.00
R214	On 01/02/2024	Bond Future			12.71438	59.93469	12.65102	60.22017		16.21	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.82023	57.99187	12.75262	58.29271		16.46	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.92840	59.31543	12.85988	59.61630		15.48	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
<b>Total for Derivatives :</b>											<b>18,311,266,289.57</b>	<b>207,512</b>	<b>1 535 681.00</b>	
<b>Grand Total:</b>											<b>18,311,266,289.57</b>	<b>207,512</b>	<b>1 535 681.00</b>	