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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2023

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	859.97600	859.97600	859.97600	856.94600	856.94600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	879.45500	879.45500	879.45500	876.36000	876.36000				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	899.92600	899.92600	899.92600	896.76000	896.76000				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	921.31300	921.31300	921.31300	918.07300	918.07300				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	941.99600	941.99600	941.99600	938.68000	938.68000				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	965.67900	965.67900	965.67900	961.37800	961.37800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	987.55300	987.55300	987.55300	983.15800	983.15800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,010.53900	1,010.53900	1,010.53900	1,006.04300	1,006.04300				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,034.55600	1,034.55600	1,034.55600	1,029.95400	1,029.95400				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,057.78100	1,057.78100	1,057.78100	1,053.07200	1,053.07200				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	851.23200	851.23200	851.23200	847.67400	847.67400				0.00	8,512,320.00	1	102.00
ALBI	On 02/11/2023	Index Future	870.51400	870.51400	870.51400	866.87800	866.87800				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	890.77600	890.77600	890.77600	887.05700	887.05700				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/05/2024	Index Future	911.94600	911.94600		908.13900	908.13900			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	932.41900	932.41900		928.52300	928.52300			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	13.28051	71.30243		13.33906	71.05604			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.44026	69.13528		13.50131	68.88354			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.60206	70.76093		13.66583	70.50335			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.76092	68.65613		13.82755	68.39239			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.95211	70.20589		14.02191	69.93586			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	13.55039	68.33828		13.61898	68.01074			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.69650	65.63899		13.76793	65.30421			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.83668	67.18276		13.91102	66.84020			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.97962	64.53099		14.05711	64.18025			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.14636	65.98504		14.22725	65.62604			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	838.83900	838.83900		835.31100	835.31100			0.00	0.00	0	838.00
GOVI	On 02/11/2023	GOVI	857.84000	857.84000		854.23500	854.23500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	877.80700	877.80700		874.12000	874.12000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	898.66900	898.66900		894.89400	894.89400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	918.84400	918.84400		914.98100	914.98100			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.44585	170.44585		170.30799	170.30799			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	174.34825	174.34825		174.20787	174.20787			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.64315	176.64315		176.49987	176.49987			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.88022	180.88022		180.73358	180.73358			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	183.12279	183.12279		182.97241	182.97241			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	123.34869	123.34869		123.22101	123.22101			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.83849	124.83849		124.70840	124.70840			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.77322	127.77322		127.64028	127.64028			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.46099	129.46099		129.32507	129.32507			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.39222	132.39222		132.25272	132.25272			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	116.03319	116.03319		116.17211	116.17211			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	117.26204	117.26204		117.40460	117.40460			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.01866	120.01866		120.16474	120.16474			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.42484	121.42484		121.57464	121.57464			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.17418	124.17418		124.32689	124.32689			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	125.53843	125.53843		125.32397	125.32397			0.00	0.00	0	3,022.00
I2038	On 02/11/2023	Bond Future	128.41274	128.41274		128.19391	128.19391			0.00	0.00	0	1,656.00
I2038	On 01/02/2024	Bond Future	129.40240	129.40240		129.17884	129.17884			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.50641	132.50641		132.27759	132.27759			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.42078	133.42078		133.18651	133.18651			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	110.43463	110.43463		109.47254	109.47254			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	110.86650	110.86650		109.88298	109.88298			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	113.47308	113.47308		112.46639	112.46639			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.03104	114.03104		113.00070	113.00070			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.61130	116.61130		115.55712	115.55712			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	109.43034	109.43034		110.42289	110.42289			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	111.93582	111.93582		112.95154	112.95154			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	112.30983	112.30983		113.34991	113.34991			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.00395	115.00395		116.06883	116.06883			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.28334	115.28334		116.37234	116.37234			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	324.26900	324.26900		324.26900	324.26900			0.00	0.00	0	639.00
IGOV	On 02/11/2023	Index Future	331.69200	331.69200		331.69400	331.69400			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	339.48900	339.48900		339.49100	339.49100			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.63200	347.63200		347.63400	347.63400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	355.50900	355.50900		355.51000	355.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.56000	91.44000		8.57500	91.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.72500	91.27500		8.75000	91.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.97000	91.03000		9.00000	91.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.12500	90.87500		9.15000	90.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.14500	90.85500		9.16500	90.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.20500	90.79500		9.23500	90.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.23500	90.76500		9.26500	90.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.21500	90.78500		9.25000	90.75000			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 19/06/2024	Jibar Tradeable Future			9.11500	90.88500		9.17000	90.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.99500	91.00500		9.05000	90.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.81000	91.19000		8.86500	91.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.80500	91.19500		8.84500	91.15500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.81394	103.28121		9.95837	102.87103		5.69	0.00	0.00	0	73,345.00
R186	On 02/11/2023	Bond Future			9.87028	105.62100		10.02822	105.20194		5.10	0.00	107,733,420.00	1,020	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	606.83000	0.60683		497.23000	0.49723	606.830	4.93	0.29	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	829.94000	0.82994		984.91000	0.98491	829.940	5.30	0.34	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.91040	102.76705		10.08429	102.33838		4.92	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.93607	105.20994		10.12897	104.77117		4.30	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,402.39000	1.40239		1,211.55000	1.21155	1,402.390	4.03	0.46	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,280.74000	1.28074		1,466.21000	1.46621	1,280.740	4.38	0.40	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			10.03626	102.25416		10.25255	101.80511		4.02	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			335.14509	335.14509		334.98850	334.98850			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.81762	342.81762		342.65866	342.65866			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			247.51121	247.51121		247.17244	247.17244			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			253.17744	253.17744		252.83189	252.83189			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.14458	254.14458		253.79164	253.79164			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.24077	260.24077		259.87936	259.87936			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			260.99411	260.99411		260.62417	260.62417			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			11.33120	85.16644		11.40016	84.88686		10.16	0.00	12,178,800.92	143	96,453.00
R2030	On 03/08/2023	Bond Future	10.40	Call	175.79000	0.17579		149.98000	0.14998	175.790	8.88	0.12	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	341.45000	0.34145		296.28000	0.29628	341.450	9.00	0.20	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	235.04000	0.23504		274.97000	0.27497	235.040	12.02	0.11	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	149.89000	0.14989		177.34000	0.17734	149.890	12.49	0.07	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.43811	87.09646		11.51065	86.81087		9.87	0.00	4,703,208.84	54	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	274.40000	0.27440		249.37000	0.24937	274.400	10.16	0.10	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	402.00000	0.40200		366.54000	0.36654	402.000	9.94	0.14	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	495.14000	0.49514		452.38000	0.45238	495.140	9.82	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	707.98000	0.70798		649.42000	0.64942	707.980	9.60	0.23	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	924.17000	0.92417		851.30000	0.85130	924.170	9.53	0.28	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,615.31000	1.61531		1,504.81000	1.50481	1,615.310	9.64	0.42	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	2,232.87000	2.23287	2,382.77000	2.38277	2,232.870	9.82	0.49	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,983.59000	1.98359	2,122.31000	2.12231	1,983.590	9.93	0.45	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	1,079.60000	1.07960	1,168.84000	1.16884	1,079.600	10.57	0.28	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			11.54288	85.11795	11.61944	84.82583		9.60	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	377.46000	0.37746	345.27000	0.34527	377.460	9.15	0.12	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	551.68000	0.55168	507.41000	0.50741	551.680	9.15	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	577.30000	0.57730	531.32000	0.53132	577.300	9.15	0.17	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	674.30000	0.67430	622.07000	0.62207	674.300	9.15	0.20	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	742.98000	0.74298	686.45000	0.68645	742.980	9.15	0.21	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	942.56000	0.94256	874.16000	0.87416	942.560	9.15	0.26	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,801.21000	3.80121	3,987.39000	3.98739	3,801.210	9.28	0.61	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	3,118.17000	3.11817	3,283.30000	3.28330	3,118.170	9.46	0.54	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,337.54000	2.33754	2,473.48000	2.47348	2,337.540	9.80	0.44	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	2,175.30000	2.17530	2,304.33000	2.30433	2,175.300	9.90	0.41	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,857.77000	1.85777	1,972.47000	1.97247	1,857.770	10.13	0.37	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.65010	87.14146	11.73101	86.84242		8.67	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	525.81000	0.52581	484.47000	0.48447	525.810	8.32	0.15	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	843.70000	0.84370	782.39000	0.78239	843.700	8.25	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,249.71000	1.24971	1,165.59000	1.16559	1,249.710	8.16	0.30	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,479.09000	1.47909	1,383.53000	1.38353	1,479.090	8.17	0.34	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	1,911.33000	1.91133	1,797.12000	1.79712	1,911.330	8.29	0.40	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,419.19000	2.41919	2,553.14000	2.55314	2,419.190	8.81	0.43	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,873.72000	1.87372	1,983.78000	1.98378	1,873.720	9.18	0.35	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1,204.38000	1.20438	1,280.91000	1.28091	1,204.380	9.86	0.24	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.80286	85.08671	11.88878	84.78062		8.57	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			11.94075	83.33781	12.02478	82.95331		11.56	0.00	83,337,810.00	1,000	115,408.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.40000	0.00040	0.28000	0.00028	0.400	9.54	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	12.26000	0.01226	9.22000	0.00922	12.260	9.57	0.01	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,882.95000	2.88295	3,178.32000	3.17832	2,882.950	10.41	0.73	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,564.51000	2.56451	2,843.00000	2.84300	2,564.510	10.60	0.68	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,476.63000	1.47663	1,307.81000	1.30781	1,476.630	11.34	0.49	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	1,733.34000	1.73334	1,546.95000	1.54695	1,733.340	11.56	0.54	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Call	1,841.50000	1.84150	0.00000	0.00000	1,841.500	11.65	0.55	135,091,861.85	2,940	2,940.00	
R2032	On 03/08/2023	Bond Future	12.04	Put	1,387.62000	1.38762	0.00000	0.00000	1,387.620	11.65	0.45	108,536,383.15	2,940	2,940.00	
R2032	On 02/11/2023	Bond Future			12.06034	81.06191	12.14817	80.66904		12.55	0.00	0.00	0	65,502.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	491.71000	0.49171	438.48000	0.43848	491.710	12.01	0.15	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	905.66000	0.90566	816.55000	0.81655	905.660	11.83	0.25	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	2,202.77000	2.20277	2,384.82000	2.38482	2,202.770	12.56	0.43	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			12.17551	82.94941	12.26740	82.54753		11.78	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	407.06000	0.40706	366.44000	0.36644	407.060	11.35	0.11	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	767.92000	0.76792	698.32000	0.69832	767.920	11.26	0.19	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 01/02/2024	Bond Future	10.76	Call	907.68000	0.90768		827.66000	0.82766	907.680	11.21	0.22	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	925.44000	0.92544		844.13000	0.84413	925.440	11.21	0.22	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,235.35000	1.23535		1,132.46000	1.13246	1,235.350	11.12	0.28	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	4,147.98000	4.14798		4,390.42000	4.39042	4,147.980	11.34	0.58	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,577.46000	2.57746		2,753.34000	2.75334	2,577.460	12.03	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,386.99000	2.38699		2,553.14000	2.55314	2,386.990	12.16	0.39	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	2,224.06000	2.22406		2,381.61000	2.38161	2,224.060	12.28	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.28985	80.75635		12.38611	80.34497		10.77	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	623.38000	0.62338		564.18000	0.56418	623.380	10.26	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	786.99000	0.78699		715.19000	0.71519	786.990	10.25	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	833.34000	0.83334		758.06000	0.75806	833.340	10.24	0.20	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,012.87000	1.01287		924.56000	0.92456	1,012.870	10.20	0.23	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,242.46000	1.24246		1,138.41000	1.13841	1,242.460	10.17	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,546.20000	1.54620		1,422.67000	1.42267	1,546.200	10.12	0.32	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2,265.12000	2.26512		2,422.38000	2.42238	2,265.120	11.16	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,916.47000	1.91647		2,054.21000	2.05421	1,916.470	11.45	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,732.48000	1.73248		1,859.37000	1.85937	1,732.480	11.63	0.29	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			12.43854	82.56239		12.53961	82.14142		10.19	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			12.45756	82.22058		12.53113	81.84813		13.17	0.00	1,479,970.44	18	61,203.00
R2035	On 03/08/2023	Bond Future	11.75	Put	4,161.73000	4.16173		4,473.47000	4.47347	4,161.730	12.16	0.80	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	1,901.80000	1.90180		1,724.69000	1.72469	1,901.800	13.17	0.53	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			12.58428	79.57119		12.66087	79.19062		13.90	0.00	0.00	0	109,778.00
R2035	On 02/11/2023	Bond Future	10.62	Call	192.13000	0.19213		170.09000	0.17009	192.130	12.74	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	444.03000	0.44403		398.39000	0.39839	444.030	12.74	0.14	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,055.54000	1.05554		962.30000	0.96230	1,055.540	12.74	0.27	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.24	Call	1,970.25000	1.97025		1,824.17000	1.82417	1,970.250	13.22	0.42	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,264.57000	2.26457		2,433.73000	2.43373	2,264.570	14.05	0.41	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	1,218.45000	1.21845		1,324.18000	1.32418	1,218.450	15.17	0.25	0.00	0	750.00
R2035	On 01/02/2024	Bond Future			12.71160	81.42386		12.79147	81.03458		13.35	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	431.96000	0.43196		393.17000	0.39317	431.960	12.47	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	784.05000	0.78405		719.90000	0.71990	784.050	12.45	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2,202.13000	2.20213		2,340.70000	2.34070	2,202.130	14.25	0.33	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.82762	78.84208		12.91084	78.44357		12.65	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.97209	80.60571		13.05902	80.19794		11.89	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			12.69742	73.41225		12.77106	73.04056		14.86	0.00	85,745,508.00	1,168	133,094.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1.25000	0.00125		0.99000	0.00099	1.250	13.44	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	23.75000	0.02375		19.39000	0.01939	23.750	13.43	0.02	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.81811	75.07602		12.89457	74.69630		14.86	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,137.98000	1.13798		1,039.80000	1.03980	1,137.980	13.63	0.29	0.00	0	750.00

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
R2037	On 02/11/2023	Bond Future	12.52	Call	2,093.31000	2.09331	1,941.88000	1.94188	2,093.310	14.17	0.43	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,171.52000	1.17152	1,272.92000	1.27292	1,171.520	16.29	0.24	0.00	0	750.00	
R2037	On 01/02/2024	Bond Future			12.93854	72.56741	13.01811	72.17889		15.13	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,705.63000	1.70563	1,587.23000	1.58723	1,705.630	14.14	0.33	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	3,586.32000	3.58632	3,782.36000	3.78236	3,586.320	15.04	0.48	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	1,907.57000	1.90757	2,029.54000	2.02954	1,907.570	16.48	0.29	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future			13.05913	74.29263	13.14189	73.89497		13.66	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			13.21033	71.69876	13.29672	71.29183		13.58	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/08/2023	Bond Future			12.80576	74.31444	12.86391	74.00299		15.62	0.00	5,202,010.80	70	133,027.00	
R2040	On 02/11/2023	Bond Future			12.92440	75.99879	12.98476	75.68052		15.62	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	788.29000	0.78829	730.74000	0.73074	788.290	14.31	0.21	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	2,195.03000	2.19503	2,071.18000	2.07118	2,195.030	15.01	0.43	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	1,713.68000	1.71368	1,822.90000	1.82290	1,713.680	16.71	0.31	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future			13.04279	73.26124	13.10554	72.93572		15.96	0.00	0.00	0	28.00	
R2040	On 02/05/2024	Bond Future			13.16084	75.00303	13.22607	74.66978		14.65	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			13.30794	72.17437	13.37599	71.83335		14.66	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			12.83198	70.86517	12.89006	70.55401		16.48	0.00	0.00	0	84,933.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	179.73000	0.17973	158.43000	0.15843	179.730	14.88	0.09	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	6,431.66000	6.43166	6,721.52000	6.72152	6,431.660	14.88	0.91	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	5,072.10000	5.07210	5,345.20000	5.34520	5,072.100	14.87	0.84	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,903.21000	2.90321	3,119.71000	3.11971	2,903.210	15.55	0.64	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.94576	72.47128	13.00600	72.15338		16.50	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			13.05907	69.77686	13.12167	69.45166		16.89	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			13.17170	71.43578	13.23672	71.10291		15.20	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			13.31166	68.65241	13.37946	68.31177		15.25	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			12.75894	73.89858	12.82712	73.52766		16.10	0.00	48,846,961.38	661	240,236.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	256.56000	0.25656	221.59000	0.22159	256.560	14.60	0.12	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	881.86000	0.88186	786.34000	0.78634	881.860	15.28	0.30	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	1,087.14000	1.08714	1,222.50000	1.22250	1,087.140	16.99	0.31	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.87335	71.12424	12.94414	70.74523		17.12	0.00	0.00	0	11,069.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	869.54000	0.86954	795.84000	0.79584	869.540	15.69	0.22	0.00	0	220.00	
R2048	On 02/11/2023	Bond Future	12.50	Call	2,123.91000	2.12391	1,980.04000	1.98004	2,123.910	16.29	0.41	0.00	0	220.00	
R2048	On 02/11/2023	Bond Future	13.60	Put	1,739.46000	1.73946	1,867.38000	1.86738	1,739.460	18.23	0.30	0.00	0	220.00	
R2048	On 01/02/2024	Bond Future			12.98765	72.78027	13.06125	72.39258		16.48	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			13.09126	70.05670	13.16768	69.65982		15.76	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			13.21742	71.62319	13.29700	71.21710		14.85	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 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			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			12.49921	62.99635		12.55702	62.74142		14.91	0.00	0.00	0	11,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.57000	0.00057		0.48000	0.00048	0.570	13.49	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	12.92000	0.01292		11.09000	0.01109	12.920	13.48	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	15.64000	0.01564		13.43000	0.01343	15.640	13.48	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	85.49000	0.08549		74.65000	0.07465	85.490	13.46	0.06	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	2,893.25000	2.89325	3,088.51000	3.08851	2,893.250		14.07	0.72	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.61111	61.26906		12.67103	61.00862		15.69	0.00	0.00	0	497.00
R209	On 01/02/2024	Bond Future			12.71866	62.69569		12.78081	62.42926		15.11	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.82480	61.03085		12.88930	60.75814		14.28	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.95592	62.39571		13.02299	62.11664		13.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			227.34817	227.34817		227.23683	227.23683			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.37507	229.37507		229.26218	229.26218			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.76747	234.76747		234.65223	234.65223			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.11862	237.11862		237.00111	237.00111			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			242.48609	242.48609		242.36499	242.36499			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			11.71704	79.81021		11.80626	79.44018		11.05	0.00	0.00	0	23,634.00
R213	On 02/11/2023	Bond Future			11.83550	78.05946		11.92893	77.68131		11.59	0.00	0.00	0	3,328.00
R213	On 02/11/2023	Bond Future	10.94	Call	886.80000	0.88680		795.10000	0.79510	886.800	11.06	0.27	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,560.47000	1.56047		1,420.25000	1.42025	1,560.470	11.17	0.40	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	1,110.12000	1.11012		1,225.17000	1.22517	1,110.120	12.37	0.28	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.95427	79.87682		12.05232	79.49000		10.84	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			12.06113	78.21256		12.16401	77.81659		10.03	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			12.20293	79.96339		12.31120	79.55821		9.50	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			12.67563	59.73961		12.74362	59.43438		16.15	0.00	0.00	0	20,176.00
R214	On 02/11/2023	Bond Future			12.78546	57.78836		12.85587	57.47649		17.11	0.00	0.00	0	20.00

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
R214	On 01/02/2024	Bond Future	12.89481	59.13388		12.96784	58.81479		16.50	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.99374	57.23112		13.06938	56.90448		15.98	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.11437	58.51131		13.19291	58.17710		15.09	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 :											601,368,255.38	10,015	1 434 288.00
Grand Total:											601,368,255.38	10,015	1 434 288.00