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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2023

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 02/02/2023	Index Future	871.67500	871.67500	871.67500	867.37300	867.37300				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	888.50600	888.50600	888.50600	884.12700	884.12700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	906.74800	906.74800	906.74800	902.28300	902.28300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	925.00700	925.00700	925.00700	920.45100	920.45100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	943.80700	943.80700	943.80700	939.15800	939.15800				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	1,013.95200	1,013.95200	1,013.95200	1,007.08900	1,007.08900				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,033.53000	1,033.53000	1,033.53000	1,026.54200	1,026.54200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,054.74900	1,054.74900	1,054.74900	1,047.62300	1,047.62300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,075.98800	1,075.98800	1,075.98800	1,068.71700	1,068.71700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,097.85700	1,097.85700	1,097.85700	1,090.43700	1,090.43700				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	887.88300	887.88300	887.88300	881.03200	881.03200				0.00	0.00	0	111.00
ALBI	On 04/05/2023	Index Future	905.02700	905.02700	905.02700	898.05000	898.05000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	923.60800	923.60800	923.60800	916.49200	916.49200				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	942.20600	942.20600		934.94600	934.94600			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	961.35600	961.35600		953.94700	953.94700			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			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 02/02/2023	Bond Future	11.82828	77.21848		11.94628	76.64806			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	11.97646	74.93463		12.09927	74.35354			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.11069	76.49187		12.23854	75.89912			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.26185	74.25447		12.39519	73.64954			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.42181	75.77862		12.56103	75.16117			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 02/02/2023	Bond Future	12.11832	75.67787		12.23599	75.00626			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.25373	72.89516		12.37596	72.21090			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.37386	74.41101		12.50064	73.71294			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.50749	71.66340		12.63931	70.95107			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.64167	73.13378		12.77866	72.40667			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 02/02/2023	GOVI	875.46500	875.46500		868.68400	868.68400			0.00	0.00	0	846.00
GOVI	On 04/05/2023	GOVI	892.36900	892.36900		885.46300	885.46300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	910.69100	910.69100		903.64700	903.64700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	929.02800	929.02800		921.84200	921.84200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	947.91100	947.91100		940.57700	940.57700			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.33443	166.33443		166.20132	166.20132			0.00	813,708,031.56	4,892	6,560.00
I2025	On 04/05/2023	Bond Future	169.58744	169.58744		169.45294	169.45294			0.00	813,850,124.56	4,799	4,799.00
I2025	On 03/08/2023	Bond Future	171.36584	171.36584		171.22964	171.22964			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.85518	174.85518		174.71603	174.71603			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.65503	176.65503		176.51346	176.51346			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 02/02/2023	Bond Future	120.66769	120.66769		120.66381	120.66381			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.73214	121.73214		121.72905	121.72905			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.26077	124.26077		124.25819	124.25819			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 02/11/2023	Bond Future	125.46167	125.46167		125.45923	125.45923			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.03856	128.03856		128.03593	128.03593			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 02/02/2023	Bond Future	117.31171	117.31171		117.20318	117.20318			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	118.21989	118.21989		118.11016	118.11016			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.67542	120.67542		120.56395	120.56395			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.71277	121.71277		121.59917	121.59917			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	124.21267	124.21267		124.09664	124.09664			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 02/02/2023	Bond Future	130.25556	130.25556		130.25034	130.25034			0.00	174,802,961.52	1,342	2,363.00
I2038	On 04/05/2023	Bond Future	132.80303	132.80303		132.79872	132.79872			0.00	169,987,878.40	1,280	2,863.00
I2038	On 03/08/2023	Bond Future	133.59948	133.59948		133.59599	133.59599			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.31978	136.31978		136.31606	136.31606			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	137.10397	137.10397		137.10070	137.10070			0.00	5,209,950.86	38	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 02/02/2023	Bond Future	117.42781	117.42781		117.61183	117.61183			0.00	0.00	0	13,798.00
I2046	On 04/05/2023	Bond Future	117.68890	117.68890		117.87726	117.87726			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	120.13369	120.13369		120.32663	120.32663			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.49101	120.49101		120.68817	120.68817			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.96540	122.96540		123.16664	123.16664			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 02/02/2023	Bond Future	116.86452	116.86452		116.85952	116.85952			0.00	134,744,791.56	1,153	9,247.00
I2050	On 04/05/2023	Bond Future	119.15000	119.15000		119.14560	119.14560			0.00	135,831,000.00	1,140	4,612.00
I2050	On 03/08/2023	Bond Future	119.44399	119.44399		119.44051	119.44051			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.87608	121.87608		121.87236	121.87236			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.13564	122.13564		122.13231	122.13231			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	329.16000	329.16000		329.15400	329.15400			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	335.59700	335.59700		335.59300	335.59300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	342.56700	342.56700		342.56400	342.56400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.54300	349.54300		349.54000	349.54000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	356.72400	356.72400		356.72000	356.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.29000	92.71000		7.29500	92.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.56000	92.44000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.57500	92.42500		7.59500	92.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.60500	92.39500		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.60500	92.39500		7.67000	92.33000			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 21/06/2023	Jibar Tradeable Future			7.60000	92.40000		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.52000	92.48000		7.59000	92.41000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.25500	92.74500		7.31500	92.68500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.13500	92.86500		7.23500	92.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.06000	92.94000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.00500	92.99500		7.13000	92.87000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.14500	92.85500		7.27500	92.72500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.18409	108.91259		8.34267	108.37305		5.18	0.00	2,785,003,838.89	25,571	57,224.00
R186	On 04/05/2023	Bond Future			8.21617	111.01554		8.38772	110.46639		5.16	0.00	2,686,576,068.00	24,200	36,624.00
R186	On 03/08/2023	Bond Future			8.20658	107.98948		8.39303	107.42955		4.69	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.20922	110.16325		8.41318	109.59195		4.46	0.00	138,475,205.25	1,257	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,406.19000	3.40619	3,007.86000	3.00786	3,406.190	3,406.190	4.66	0.72	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	301.35000	0.30135	375.56000	0.37556	301.350		5.31	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.20500	107.09551		8.42952	106.51250		4.06	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 02/02/2023	Bond Future			328.81289	328.81289		328.89020	328.89020			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.24312	335.24312		335.32426	335.32426			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.13944	333.13944		333.22481	333.22481			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.92227	339.92227		340.00903	340.00903			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 02/02/2023	Bond Future			251.52420	251.52420		251.51402	251.51402			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			256.44297	256.44297		256.43453	256.43453			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.95322	256.95322		256.94654	256.94654			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.18530	262.18530		262.17802	262.17802			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.61304	262.61304		262.60698	262.60698			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
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.77570	91.31651		9.89835	90.74321		9.81	0.00	2,859,119,928.10	31,310	67,629.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.21000	0.00021	0.06000	0.00006	0.210	0.210	6.37	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	5.55000	0.00555	2.00000	0.00200	5.550	5.550	6.55	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,069.81000	1.06981	1,465.30000	1.46530	1,069.810	1,069.810	8.75	0.61	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	944.42000	0.94442	677.67000	0.67767	944.420	944.420	9.29	0.55	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	509.55000	0.50955	761.44000	0.76144	509.550	509.550	9.63	0.35	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	9.14000	0.00914	19.31000	0.01931	9.140	9.140	12.65	0.01	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	7,028.53000	7.02853	6,460.75000	6.46075	7,028.530	13.02	1.00	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,868.56000	7.86856	7,298.12000	7.29812	7,868.560	13.41	1.00	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			9.87504	93.08011	10.00372	92.49646		10.20	0.00	2,863,237,263.71	30,761	30,761.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	691.31000	0.69131	570.42000	0.57042	691.310	10.01	0.24	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,443.80000	1.44380	1,227.82000	1.22782	1,443.800	9.90	0.41	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,612.78000	1.61278	1,378.81000	1.37881	1,612.780	9.91	0.44	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,837.96000	1.83796	1,581.55000	1.58155	1,837.960	9.93	0.48	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,352.43000	2.35243	2,050.88000	2.05088	2,352.430	10.03	0.55	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,538.24000	3.53824	3,156.40000	3.15640	3,538.240	10.33	0.69	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,275.79000	4.27579	3,856.13000	3.85613	4,275.790	10.52	0.75	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	349.74000	0.34974	431.63000	0.43163	349.740	11.19	0.12	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	243.80000	0.24380	304.18000	0.30418	243.800	11.47	0.09	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	140.91000	0.14091	178.49000	0.17849	140.910	11.90	0.05	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	68.37000	0.06837	88.63000	0.08863	68.370	12.11	0.03	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	60.07000	0.06007	78.23000	0.07823	60.070	12.11	0.02	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.95792	90.98442	10.09327	90.38918		9.71	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,704.97000	3.70497	3,347.15000	3.34715	3,704.970	9.82	0.63	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,427.51000	4.42751	4,034.66000	4.03466	4,427.510	10.03	0.69	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	234.03000	0.23403	279.16000	0.27916	234.030	11.52	0.07	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	159.15000	0.15915	191.95000	0.19195	159.150	11.52	0.05	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.04682	92.81572	10.18926	92.20846		9.11	0.00	13,829,542.28	149	149.00	
R2030	On 01/02/2024	Bond Future			10.14133	90.69591	10.29165	90.07616		8.67	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 02/02/2023	Bond Future			10.37791	90.55108	10.50555	89.87405		11.76	0.00	1,113,778,284.00	12,300	107,901.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.34000	0.00034	0.11000	0.00011	0.340	8.28	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	1.71000	0.00171	0.60000	0.00060	1.710	8.22	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	90.80000	0.09080	45.42000	0.04542	90.800	8.79	0.10	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,561.01000	1.56101	2,087.14000	2.08714	1,561.010	9.74	0.71	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	510.09000	0.51009	324.64000	0.32464	510.090	9.98	0.35	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	699.19000	0.69919	465.49000	0.46549	699.190	10.27	0.43	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	657.61000	0.65761	979.79000	0.97979	657.610	10.96	0.39	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,942.72000	1.94272	1,496.95000	1.49695	1,942.720	11.50	0.74	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	31.94000	0.03194	63.30000	0.06330	31.940	13.70	0.03	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	26.84000	0.02684	53.92000	0.05392	26.840	13.83	0.02	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	8.03000	0.00803	17.67000	0.01767	8.030	14.66	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.28000	0.00028	0.76000	0.00076	0.280	16.62	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.48416	88.13981	10.61723	87.45037		13.14	0.00	1,084,119,663.00	12,300	78,228.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,447.87000	1.44787	0.00000	0.00000	1,447.870	12.50	0.36	46,386,255.16	1,460	730.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,630.28000	2.63028	0.00000	0.00000	2,630.280	12.90	0.53	33,968,241.36	730	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,888.94000	2.88894	2,529.93000	2.52993	2,888.940	13.00	0.56	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,379.70000	1.37970	0.00000	0.00000	1,379.700	13.50	0.31	40,071,358.22	1,460	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,443.25000	5.44325	4,938.96000	4.93896	5,443.250	13.89	0.76	0.00	0	400.00	

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 04/05/2023	Bond Future	13.43	Put	67.11000	0.06711	86.87000	0.08687	67.110	15.62	0.02	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.57358	89.95083	10.71237	89.24764		12.41	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,571.62000	7.57162	7,033.79000	7.03379	7,571.620	13.37	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.67648	87.60186	10.82151	86.88445		11.77	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.78237	89.38091	10.93402	88.64886		10.42	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 02/02/2023	Bond Future			10.85929	90.74324	10.98186	90.01120		13.31	0.00	1,256,340,157.80	13,845	131,937.00
R2035	On 02/02/2023	Bond Future	9.81	Call	6.42000	0.00642	3.30000	0.00330	6.420	12.04	0.01	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	11.21000	0.01121	5.88000	0.00588	11.210	12.03	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	124.56000	0.12456	74.09000	0.07409	124.560	12.08	0.10	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	550.08000	0.55008	370.18000	0.37018	550.080	12.45	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	1,799.65000	1.79965	2,341.24000	2.34124	1,799.650	12.47	0.67	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,779.37000	1.77937	1,356.17000	1.35617	1,779.370	13.00	0.66	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	624.99000	0.62499	927.98000	0.92798	624.990	13.01	0.33	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	19.79000	0.01979	41.88000	0.04188	19.790	14.49	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.05000	0.00005	0.17000	0.00017	0.050	16.39	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			10.96671	87.99248	11.09393	87.24701		14.95	0.00	1,207,432,810.56	13,722	109,553.00
R2035	On 04/05/2023	Bond Future	9.85	Call	582.07000	0.58207	473.19000	0.47319	582.070	13.75	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,415.72000	1.41572	1,194.52000	1.19452	1,415.720	13.94	0.33	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,816.39000	1.81639	1,551.55000	1.55155	1,816.390	14.12	0.39	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,497.49000	3.49749	3,091.65000	3.09165	3,497.490	14.84	0.58	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,196.88000	1.19688	1,406.30000	1.40630	1,196.880	15.77	0.25	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	12.46	Put	581.24000	0.58124	698.37000	0.69837	581.240	16.74	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	259.44000	0.25944	318.40000	0.31840	259.440	17.77	0.07	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.06069	89.80000	11.19284	89.03962		14.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.16962	87.10317	11.30709	86.32738		14.34	0.00	10,713,689.91	123	123.00
R2035	On 01/02/2024	Bond Future			11.28466	88.87229	11.42784	88.08069		13.17	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 02/02/2023	Bond Future			11.04252	82.25899	11.16997	81.48705		15.08	0.00	427,746,748.00	5,200	128,109.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,314.34000	1.31434	953.26000	0.95326	1,314.340	14.40	0.56	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	46.87000	0.04687	93.33000	0.09333	46.870	15.94	0.04	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.15268	83.84776	11.28480	83.06151		16.12	0.00	436,008,352.00	5,200	5,200.00
R2037	On 04/05/2023	Bond Future	10.95	Call	2,289.22000	2.28922	1,965.66000	1.96566	2,289.220	15.34	0.45	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,516.31000	2.51631	2,171.62000	2.17162	2,516.310	15.43	0.48	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	5,162.66000	5.16266	4,637.56000	4.63756	5,162.660	16.56	0.70	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,290.42000	1.29042	1,520.22000	1.52022	1,290.420	16.82	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	170.04000	0.17004	212.76000	0.21276	170.040	19.27	0.04	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.25251	81.31204	11.38960	80.51010		16.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.35457	82.94857	11.49677	82.13041		15.51	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.46131	80.37780	11.60902	79.54292		15.05	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

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
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.15184	83.92981		11.27923	83.09775		16.01	0.00	626,787,821.08	7,468	128,431.00
R2040	On 02/02/2023	Bond Future	10.21	Call	15.99000	0.01599		8.31000	0.00831	15.990	14.47	0.02	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	685.44000	0.68544		461.70000	0.46170	685.440	15.07	0.34	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,367.94000	1.36794		991.99000	0.99199	1,367.940	15.45	0.54	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	58.22000	0.05822		113.30000	0.11330	58.220	17.13	0.04	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	25.95000	0.02595		54.48000	0.05448	25.950	17.51	0.02	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.25926	85.55090		11.39121	84.70335		17.12	0.00	647,962,516.60	7,574	7,614.00
R2040	On 04/05/2023	Bond Future	10.17	Call	687.57000	0.68757		556.96000	0.55696	687.570	15.74	0.18	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,639.53000	1.63953		1,380.00000	1.38000	1,639.530	16.03	0.34	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,118.91000	2.11891		1,806.95000	1.80695	2,118.910	16.26	0.40	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,430.65000	2.43065		2,087.71000	2.08771	2,430.650	16.40	0.44	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,957.20000	3.95720		3,490.26000	3.49026	3,957.200	17.09	0.59	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,428.86000	1.42886		1,677.81000	1.67781	1,428.860	18.06	0.26	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	666.67000	0.66667		801.54000	0.80154	666.670	19.30	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	329.79000	0.32979		403.90000	0.40390	329.790	20.40	0.07	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.35683	82.79975		11.49361	81.93524		17.74	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.45607	84.46616		11.59779	83.58419		16.55	0.00	7,095,157.44	84	84.00
R2040	On 01/02/2024	Bond Future			11.55959	81.67585		11.70664	80.77581		16.10	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 02/02/2023	Bond Future			11.17036	80.71226		11.29766	79.86224		17.02	0.00	497,994,644.20	6,170	80,857.00
R2044	On 02/02/2023	Bond Future	10.75	Call	288.07000	0.28807		178.99000	0.17899	288.070	15.72	0.18	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	754.26000	0.75426		511.93000	0.51193	754.260	16.07	0.36	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	1,034.86000	1.03486		726.07000	0.72607	1,034.860	16.25	0.45	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	3,694.52000	3.69452		3,016.10000	3.01610	3,694.520	17.43	0.86	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	213.23000	0.21323		364.20000	0.36420	213.230	17.53	0.12	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	85.52000	0.08552		160.39000	0.16039	85.520	18.05	0.06	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.27171	82.27117		11.40343	81.40537		18.21	0.00	548,748,703.90	6,670	2,670.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,015.10000	2.01510		2,337.77000	2.33777	2,015.100	18.66	0.34	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,563.68000	1.56368		1,830.52000	1.83052	1,563.680	19.12	0.28	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,209.81000	1.20981		1,428.43000	1.42843	1,209.810	19.57	0.22	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.36354	79.57785		11.49993	78.69470		18.90	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.45658	81.17948		11.59774	80.27845		17.65	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.55333	78.44753		11.69961	77.52811		17.20	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.99800	84.81279		11.12012	83.95703		16.70	0.00	15,170,463,747.30	178,870	93,620.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,323.29000	1.32329		961.39000	0.96139	1,323.290	16.22	0.51	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	4,273.37000	4.27337		3,559.45000	3.55945	4,273.370	17.41	0.88	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.08922	81.99181		11.21547	81.12017		18.88	0.00	14,685,553,089.10	179,110	181,118.00
R2048	On 03/08/2023	Bond Future			11.17174	83.63863		11.30233	82.74940		18.57	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 02/11/2023	Bond Future			11.25676	80.90045		11.39183	79.99328		18.40	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.34262	82.58051		11.48241	81.65483		17.11	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
R209	On 02/02/2023	Bond Future			10.86538	70.31140		10.98257	69.69470		15.09	0.00	404,853,041.20	5,758	25,683.00
R209	On 04/05/2023	Bond Future			10.96331	68.51774		11.08454	67.88959		16.90	0.00	2,603,674.12	38	2,715.00
R209	On 04/05/2023	Bond Future	10.00	Call	656.78000	0.65678	543.48000	0.54348	656.780		15.55	0.21	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,401.02000	1.40102	1,197.03000	1.19703	1,401.020		15.85	0.36	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,592.20000	2.59220	2,282.64000	2.28264	2,592.200		16.51	0.53	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,401.23000	2.40123	2,719.82000	2.71982	2,401.230		16.51	0.47	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	4,155.25000	4.15525	3,749.24000	3.74924	4,155.250		17.32	0.68	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	480.36000	0.48036	573.72000	0.57372	480.360		19.00	0.13	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.04747	69.92556		11.17285	69.28486		16.60	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.14140	68.18190		11.27126	67.52823		16.21	0.00	390,000,468.00	5,720	5,720.00
R209	On 01/02/2024	Bond Future			11.23674	69.56661		11.37126	68.89961		14.94	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 02/02/2023	Bond Future			223.51475	223.51475		223.50960	223.50960			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.80024	224.80024		224.79672	224.79672			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.47011	229.47011		229.46754	229.46754			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.97592	230.97592		230.97382	230.97382			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.71970	235.71970		235.71736	235.71736			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 02/02/2023	Bond Future			10.19823	85.79429		10.32594	85.18537		11.04	0.00	163,952,888.19	1,911	34,141.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.17000	0.00017	0.05000	0.00005	0.170		7.30	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,305.89000	1.30589	1,764.56000	1.76456	1,305.890		9.31	0.68	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	547.66000	0.54766	822.58000	0.82258	547.660		10.54	0.36	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,539.00000	1.53900	1,166.19000	1.16619	1,539.000		10.81	0.70	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1.23000	0.00123	3.01000	0.00301	1.230		15.36	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.29900	83.89932		10.43227	83.27923		12.09	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.38341	85.62258		10.52267	84.99016		11.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.48639	83.79345		10.63221	83.14821		10.74	0.00	160,129,282.95	1,911	1,911.00
R213	On 01/02/2024	Bond Future			10.59666	85.49553		10.74964	84.83711		9.56	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

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 02/02/2023	Bond Future			11.03975	67.64858		11.15689	67.00014		16.62	0.00	879,431.54	13	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	692.87000	0.69287		492.15000	0.49215	692.870	15.96	0.39	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	3,202.61000	3.20261		2,675.13000	2.67513	3,202.610	17.34	0.87	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.13062	65.65690		11.25154	64.99641		18.73	0.00	853,539.70	13	13.00
R214	On 03/08/2023	Bond Future			11.20993	67.00557		11.33477	66.33184		18.43	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.30021	65.05538		11.42926	64.36799		18.12	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.39428	66.37672		11.52779	65.67533		16.73	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												52,558,820,150.02	595,542	1 614 708.00	
Grand Total:												52,558,820,150.02	595,542	1 614 708.00	