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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/07/2023

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	873.78600	873.78600		874.74400	874.74400				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.02800	893.02800		894.01200	894.01200				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	913.35200	913.35200		914.36200	914.36200				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	934.14200	934.14200		935.17200	935.17200				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	955.49200	955.49200		956.54200	956.54200				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	988.56300	988.56300		990.53600	990.53600				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,010.33200	1,010.33200		1,012.35400	1,012.35400				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,033.32600	1,033.32600		1,035.39900	1,035.39900				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,056.84700	1,056.84700		1,058.96300	1,058.96300				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,081.00200	1,081.00200		1,083.16100	1,083.16100				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	864.74300	864.74300		866.37300	866.37300				0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	883.78500	883.78500		885.45700	885.45700				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	903.89900	903.89900		905.61300	905.61300				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/05/2024	Index Future		924.47400	924.47400		926.22300	926.22300			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		945.60300	945.60300		947.38800	947.38800			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.93996	72.76010		12.90119	72.92874			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.09530	70.58203		13.05482	70.75454			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.25043	72.20551		13.20813	72.38210			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.41110	70.06403		13.36694	70.24457			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.57813	71.67798		13.53200	71.86256			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.38781	69.12572		13.35405	69.29121			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.53603	66.40174		13.50083	66.57105			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.67692	67.92933		13.64027	68.10263			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.82791	65.22706		13.78973	65.40422			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.98124	66.72851		13.94148	66.90970			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		852.32800	852.32800		853.95000	853.95000			0.00	8,523,280.00	1	832.0
GOVI	On 02/11/2023	GOVI		871.09700	871.09700		872.76000	872.76000			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		890.92300	890.92300		892.62700	892.62700			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		911.20200	911.20200		912.94200	912.94200			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		932.02800	932.02800		933.80300	933.80300			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.80259	169.80259		169.85421	169.85421			0.00	0.00	0	1,376.0
I2025	On 02/11/2023	Bond Future		173.58432	173.58432		173.63739	173.63739			0.00	0.00	0	4,821.0
I2025	On 01/02/2024	Bond Future		175.78252	175.78252		175.83690	175.83690			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		179.82229	179.82229		179.87768	179.87768			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.12781	182.12781		182.18402	182.18402			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.19031	123.19031		122.99516	122.99516			0.00	0.00	0	1,897.0
I2029	On 02/11/2023	Bond Future		124.60225	124.60225		124.40285	124.40285			0.00	0.00	0	1,145.0
I2029	On 01/02/2024	Bond Future		127.46788	127.46788		127.26407	127.26407			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.02924	129.02924		128.82053	128.82053			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.00467	132.00467		131.79088	131.79088			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.75188		116.75188		116.45511	116.45511			0.00	817,263.16	7	6,984.00
I2033	On 02/11/2023	Bond Future	117.92746		117.92746		117.62423	117.62423			0.00	0.00	0	290.00
I2033	On 01/02/2024	Bond Future	120.63949		120.63949		120.32951	120.32951			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.94883		121.94883		121.63156	121.63156			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.76110		124.76110		124.43630	124.43630			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	125.98868		125.98868		125.98633	125.98633			0.00	0.00	0	1,807.00
I2038	On 02/11/2023	Bond Future	128.79464		128.79464		128.79247	128.79247			0.00	0.00	0	2,931.00
I2038	On 01/02/2024	Bond Future	129.73854		129.73854		129.73635	129.73635			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.71993		132.71993		132.71753	132.71753			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.70877		133.70877		133.70584	133.70584			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	111.46319		111.46319		111.46131	111.46131			0.00	0.00	0	12,491.00
I2046	On 02/11/2023	Bond Future	111.85318		111.85318		111.85133	111.85133			0.00	0.00	0	5,016.00
I2046	On 01/02/2024	Bond Future	114.42573		114.42573		114.42404	114.42404			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.90552		114.90552		114.90340	114.90340			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.55478		117.55478		117.55238	117.55238			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	110.54251		110.54251		110.54060	110.54060			0.00	0.00	0	9,592.00
I2050	On 02/11/2023	Bond Future	113.00451		113.00451		113.00273	113.00273			0.00	0.00	0	4,487.00
I2050	On 01/02/2024	Bond Future	113.35658		113.35658		113.35441	113.35441			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.96139		115.96139		115.95916	115.95916			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.32645		116.32645		116.32360	116.32360			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	326.08500		326.08500		325.91400	325.91400			0.00	0.00	0	498.00
IGOV	On 02/11/2023	Index Future	333.34600		333.34600		333.17300	333.17300			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	341.01100		341.01100		340.83500	340.83500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	348.85000		348.85000		348.66900	348.66900			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	356.89800		356.89800		356.71100	356.71100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51000		91.49000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.68000		91.32000		8.69000	91.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.70000		91.30000		8.73000	91.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.79000		91.21000		8.80500	91.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.79500		91.20500		8.82500	91.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.83500		91.16500		8.85000	91.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.81000		91.19000		8.83500	91.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.70500		91.29500		8.74000	91.26000			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	Options Inter
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.61500		91.38500		8.65500	91.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.51500		91.48500		8.55500	91.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.47500		91.52500		8.51500	91.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.51000		91.49000		8.57500	91.42500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.43684		104.36201		9.40675	104.44887		4.55	0.00	0.00	0	40,097.0
R186	On 02/11/2023	Bond Future			9.48199		106.66056		9.44898	106.74955		4.40	0.00	90,768,136.56	851	67,669.0
R186	On 02/11/2023	Bond Future	9.15	Call	646.57000		0.64657		692.76000	0.69276	646.570	4.31	0.37	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	300.71000		0.30071		294.22000	0.29422	300.710	4.82	0.19	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.50433		103.77708		9.46793	103.86824		4.25	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.53153		106.13803		9.49121	106.23113		3.82	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,744.36000		1.74436		1,804.01000	1.80401	1,744.360	3.95	0.56	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	829.96000		0.82996		808.95000	0.80895	829.960	4.31	0.31	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.56096		103.25005		9.51591	103.34509		3.58	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			334.75204		334.75204		334.75346	334.75346			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.20731		342.20731		342.20935	342.20935			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			247.37722		247.37722		247.37306	247.37306			0.00	0.00	0	5,323.0
R202	On 02/11/2023	Bond Future			252.88657		252.88657		252.88271	252.88271			0.00	0.00	0	68.0
R202	On 01/02/2024	Bond Future			253.73586		253.73586		253.73112	253.73112			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.56686		259.56686		259.56181	259.56181			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.44702		260.44702		260.44039	260.44039			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future			10.82090		87.27196		10.78660	87.41583		8.97	0.00	35,781,503.60	410	63,366.0
R2030	On 03/08/2023	Bond Future	10.40	Call	144.86000		0.14486		197.77000	0.19777	144.860	7.83	0.16	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	468.51000		0.46851		567.48000	0.56748	468.510	8.66	0.36	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	6.24000		0.00624		8.86000	0.00886	6.240	13.26	0.01	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	2.09000		0.00209		3.26000	0.00326	2.090	13.58	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.91450		89.19427		10.87836	89.34145		9.21	0.00	89,194,270.00	1,000	37,700.0
R2030	On 02/11/2023	Bond Future	9.57	Call	254.38000		0.25438		284.22000	0.28422	254.380	9.07	0.12	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	428.89000		0.42889		471.95000	0.47195	428.890	8.94	0.18	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	576.68000		0.57668		628.97000	0.62897	576.680	8.94	0.23	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	939.46000		0.93946		1,009.86000	1.00986	939.460	9.01	0.33	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,294.77000		1.29477		1,378.69000	1.37869	1,294.770	9.13	0.41	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,331.93000		2.33193		2,442.17000	2.44217	2,331.930	9.50	0.58	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	1,071.37000	1.07137	1,046.94000	1.04694	1,071.370	9.78	0.32	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	915.88000	0.91588	896.02000	0.89602	915.880	9.92	0.29	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	406.64000	0.40664	401.14000	0.40114	406.640	10.62	0.15	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			11.00188	87.21864	10.96371	87.36930		9.12	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	536.52000	0.53652	574.67000	0.57467	536.520	8.97	0.17	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	754.94000	0.75494	803.55000	0.80355	754.940	8.80	0.23	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	786.98000	0.78698	837.00000	0.83700	786.980	8.78	0.24	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	845.72000	0.84572	898.27000	0.89827	845.720	8.74	0.25	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	919.12000	0.91912	974.57000	0.97457	919.120	8.75	0.27	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,019.93000	1.01993	1,079.18000	1.07918	1,019.930	8.77	0.29	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,311.71000	1.31171	1,380.85000	1.38085	1,311.710	8.82	0.35	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,387.33000	2.38733	2,332.03000	2.33203	2,387.330	9.12	0.49	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,874.48000	1.87448	1,830.94000	1.83094	1,874.480	9.36	0.41	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,321.96000	1.32196	1,292.10000	1.29210	1,321.960	9.75	0.31	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,220.07000	1.22007	1,192.81000	1.19281	1,220.070	9.84	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,210.25000	1.21025	1,183.24000	1.18324	1,210.250	9.85	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	997.67000	0.99767	976.14000	0.97614	997.670	10.08	0.25	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.10190	89.20267	11.06159	89.35669		8.51	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	746.73000	0.74673	789.11000	0.78911	746.730	8.14	0.21	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,206.78000	1.20678	1,265.58000	1.26558	1,206.780	8.10	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,854.53000	1.85453	1,930.75000	1.93075	1,854.530	8.28	0.41	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,202.91000	2.20291	2,286.69000	2.28669	2,202.910	8.40	0.45	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,793.92000	2.79392	2,888.51000	2.88851	2,793.920	8.60	0.52	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,621.39000	1.62139	1,586.04000	1.58604	1,621.390	9.27	0.32	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,224.38000	1.22438	1,198.36000	1.19836	1,224.380	9.64	0.25	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	725.70000	0.72570	711.15000	0.71115	725.700	10.17	0.16	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.21092	87.23348	11.16825	87.39083		8.30	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.48302	85.47576	11.44377	85.66257		10.49	0.00	11,624,703.36	136	88,687.0	
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	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000	0.02000	0.00002	0.000	6.16	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	982.35000	0.98235	942.58000	0.94258	982.350	10.30	0.52	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	877.04000	0.87704	845.58000	0.84558	877.040	10.49	0.48	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	957.68000	0.95768	1,113.03000	1.11303	957.680	10.49	0.52	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	780.38000	0.78038	756.31000	0.75631	780.380	10.66	0.44	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,280.44000	2.28044	2,473.09000	2.47309	2,280.440	11.83	0.78	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,664.45000	2.66445	2,860.30000	2.86030	2,664.450	12.15	0.82	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	2,821.25000	2.82125	3,017.92000	3.01792	2,821.250	12.26	0.84	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	229.42000	0.22942	239.28000	0.23928	229.420	12.26	0.16	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.59306	83.19553	11.55200	83.38656		11.64	0.00	123,212,579.93	1,481	104,359.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	508.03000	0.50803	563.17000	0.56317	508.030	10.94	0.19	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	627.80000	0.62780	691.17000	0.69117	627.800	11.00	0.22	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	1,141.75000	1.14175	1,233.09000	1.23309	1,141.750	11.24	0.34	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,959.74000	2.95974	2,874.36000	2.87436	2,959.740	11.41	0.60	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,813.06000	1.81306	1,761.37000	1.76137	1,813.060	11.97	0.43	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,096.64000	1.09664	1,068.29000	1.06829	1,096.640	12.57	0.29	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.69614	85.08964	11.65316	85.28517		11.24	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	460.08000	0.46008	498.81000	0.49881	460.080	10.73	0.14	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	918.99000	0.91899	982.32000	0.98232	918.990	10.61	0.24	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,130.12000	1.13012	1,202.51000	1.20251	1,130.120	10.70	0.28	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,156.99000	1.15699	1,230.47000	1.23047	1,156.990	10.71	0.28	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,633.32000	1.63332	1,723.95000	1.72395	1,633.320	10.88	0.36	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,804.86000	2.80486	2,735.28000	2.73528	2,804.860	11.49	0.47	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,623.10000	1.62310	1,583.91000	1.58391	1,623.100	12.33	0.31	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,485.13000	1.48513	1,449.67000	1.44967	1,485.130	12.47	0.28	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,368.80000	1.36880	1,336.50000	1.33650	1,368.800	12.59	0.27	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.80701	82.86231	11.76202	83.06221		10.82	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	881.23000	0.88123	935.76000	0.93576	881.230	10.26	0.21	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,099.33000	1.09933	1,163.07000	1.16307	1,099.330	10.21	0.25	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,162.41000	1.16241	1,228.66000	1.22866	1,162.410	10.20	0.26	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,425.30000	1.42530	1,501.11000	1.50111	1,425.300	10.23	0.31	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,777.77000	1.77777	1,864.74000	1.86474	1,777.770	10.34	0.36	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,243.27000	2.24327	2,342.96000	2.34296	2,243.270	10.50	0.42	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,628.04000	1.62804	1,588.27000	1.58827	1,628.040	12.00	0.28	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,363.58000	1.36358	1,330.72000	1.33072	1,363.580	12.29	0.24	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,224.68000	1.22468	1,195.48000	1.19548	1,224.680	12.47	0.22	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.92348	84.75348	11.87637	84.95778		9.75	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			12.13061	83.90693	12.09656	84.08552		12.53	0.00	20,892,825.57	249	51,765.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,365.21000	2.36521	2,279.69000	2.27969	2,365.210	12.14	0.77	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,327.75000	2.32775	2,517.51000	2.51751	2,327.750	13.34	0.75	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.25371	81.24461	12.21823	81.42725		13.52	0.00	142,096,822.89	1,749	122,375.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	160.39000	0.16039	183.07000	0.18307	160.390	12.29	0.07	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	435.16000	0.43516	481.87000	0.48187	435.160	12.30	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,258.16000	1.25816	1,348.96000	1.34896	1,258.160	12.81	0.34	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,422.56000	2.42256	2,548.75000	2.54875	2,422.560	13.51	0.51	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,357.09000	1.35709	1,331.45000	1.33145	1,357.090	14.44	0.31	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	623.40000	0.62340	616.71000	0.61671	623.400	15.56	0.16	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.37524	83.09421	12.33822	83.28115		13.01	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	439.92000	0.43992	474.86000	0.47486	439.920	12.06	0.12	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	846.31000	0.84631	901.93000	0.90193	846.310	12.04	0.21	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,508.73000	1.50873	1,482.08000	1.48208	1,508.730	14.59	0.26	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.49382	80.47022	12.45528	80.66130		13.11	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.61629	82.30700	12.57613	82.50235		12.14	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.45791	74.64089		12.41896	74.84359			14.17	0.00	10,822,929.05	145	113,191.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.76	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	0.49000	0.00049		1.32000	0.00132	0.490		12.70	0.00	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.57856	76.28500		12.53806	76.49233			14.52	0.00	0.00	0	29,045.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,212.17000	1.21217		1,309.33000	1.30933	1,212.170		13.79	0.33	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	2,343.06000	2.34306		2,479.80000	2.47980	2,343.060		14.55	0.50	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	679.00000	0.67900		667.72000	0.66772	679.000		16.80	0.17	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.69716	73.76516		12.65501	73.97731			14.79	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	1,885.20000	1.88520		1,986.27000	1.98627	1,885.200		14.25	0.37	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,835.14000	2.83514		2,770.66000	2.77066	2,835.140		15.43	0.42	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,404.12000	1.40412		1,375.06000	1.37506	1,404.120		16.93	0.24	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.82348	75.44290		12.77965	75.65982			14.24	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.95765	72.90882		12.91202	73.13054			14.25	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.67341	75.03118		12.63953	75.21643			14.95	0.00	31,438,064.42	419	127,243.0
R2040	On 02/11/2023	Bond Future			12.79587	76.68389		12.76065	76.87339			15.33	0.00	48,157,482.92	628	7,118.0
R2040	On 02/11/2023	Bond Future	11.80	Call	617.35000	0.61735		676.75000	0.67675	617.350		13.99	0.19	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,108.94000	2.10894		2,229.20000	2.22920	2,108.940		15.08	0.45	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,168.41000	1.16841		1,150.77000	1.15077	1,168.410		16.90	0.25	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.91662	73.92280		12.87998	74.11669			15.67	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			13.04438	75.60408		13.00631	75.80226			15.02	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			13.17987	72.82316		13.14025	73.02574			14.94	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.72208	71.46041		12.68309	71.67364			15.80	0.00	622,634,552.33	8,713	82,204.0
R2044	On 03/08/2023	Bond Future	11.75	Call	17.36000	0.01736		31.32000	0.03132	17.360		14.14	0.02	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	5,674.05000	5.67405		5,474.78000	5.47478	5,674.050		14.14	0.98	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	4,209.31000	4.20931		4,036.81000	4.03681	4,209.310		14.49	0.93	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,847.53000	1.84753		1,774.07000	1.77407	1,847.530		15.30	0.66	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.84017	73.03448		12.79967	73.25254			16.20	0.00	627,731,355.60	8,595	5,865.0
R2044	On 01/02/2024	Bond Future			12.95647	70.31550		12.91437	70.53857			16.60	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			13.07908	71.91469		13.03534	72.14281			15.94	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			13.20881	69.17470		13.16331	69.40791			15.91	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.66967	74.38962		12.63055	74.60675			15.56	0.00	1,135,111,211.58	15,259	86,260.0
R2048	On 03/08/2023	Bond Future	11.80	Call	39.43000	0.03943		64.84000	0.06484	39.430		14.35	0.04	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	408.45000	0.40845		522.46000	0.52246	408.450		15.18	0.24	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	324.72000	0.32472		337.32000	0.33732	324.720		16.98	0.18	0.00	0	1,100.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 02/11/2023	Bond Future			12.78892		71.58118		12.74824	71.80326		16.94	0.00	1,129,336,276.86	15,777	173,915.0
R2048	On 02/11/2023	Bond Future	11.80	Call	656.45000		0.65645		724.70000	0.72470	656.450	15.48	0.20	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	1,944.05000		1.94405		2,073.42000	2.07342	1,944.050	16.48	0.42	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,268.12000		1.26812		1,241.64000	1.24164	1,268.120	18.58	0.26	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.90678		73.21081		12.86447	73.43799		16.34	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			13.02096		70.42547		12.97702	70.65778		16.67	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			13.13802		72.03275		13.09237	72.27023		15.65	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.72104		95.69869		12.68196	95.97549		15.65	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.84261		91.94059		12.80192	92.22365		17.05	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.95844		94.03395		12.91609	94.32365		16.46	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			13.08014		90.30671		13.03607	90.60289		16.79	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			13.20514		92.36704		13.15929	92.66975		15.76	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.17744		64.44338		12.13826	64.62288		14.19	0.00	579,474,872.96	8,992	11,200.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.78	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	0.29000		0.00029		0.83000	0.00083	0.290	12.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.45000		0.00045		1.21000	0.00121	0.450	12.72	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	18.81000		0.01881		33.01000	0.03301	18.810	13.02	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,406.85000		1.40685		1,351.82000	1.35182	1,406.850	14.19	0.63	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.28622		62.70908		12.24557	62.89263		15.27	0.00	567,203,628.60	9,045	16,074.0
R209	On 01/02/2024	Bond Future			12.38902		64.13677		12.34684	64.32463		14.74	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.49742		62.44199		12.45367	62.63404		14.93	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.60930		63.86712		12.56392	64.06343		14.10	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			227.25367		227.25367		226.86097	226.86097			0.00	0.00	0	360.0
R210	On 02/11/2023	Bond Future			229.14289		229.14289		228.74157	228.74157			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			234.41281		234.41281		234.00262	234.00262			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			236.54104		236.54104		236.12101	236.12101			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.99526		241.99526		241.56512	241.56512			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.24106		81.82327		11.20172	81.99264		9.93	0.00	965,678,232.54	11,802	18,513.0
R213	On 02/11/2023	Bond Future			11.34886		80.06794		11.30762	80.24119		10.83	0.00	1,039,281,861.20	12,980	12,149.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	10.94	Call	1,170.32000		1.17032		1,259.16000	1.25916	1,170.320	10.57	0.37	0.00	0	750.0
R213	11.44	Call	2,166.02000		2.16602		2,286.69000	2.28669	2,166.020	11.01	0.54	0.00	0	750.0
R213	12.70	Put	449.14000		0.44914		440.31000	0.44031	449.140	12.47	0.15	0.00	0	750.0
R213			11.45370		81.89067		11.41040	82.06798		10.37	0.00	0.00	0	0.0
R213			11.55634		80.19321		11.51094	80.37447		10.03	0.00	0.00	0	0.0
R213			11.66313		82.02412		11.61547	82.20937		9.24	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			12.52772		60.41272		12.49361	60.56974		15.46	0.00	647,503,532.96	10,718	13,781.0
R214			12.64032		58.43994		12.60495	58.60053		16.77	0.00	642,254,940.60	10,990	10,866.0
R214			12.75108		59.77035		12.71438	59.93469		16.21	0.00	0.00	0	0.0
R214			12.85824		57.82383		12.82023	57.99187		16.46	0.00	0.00	0	0.0
R214			12.96777		59.14369		12.92840	59.31543		15.48	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>8,569,540,326.69</b>	<b>119,947</b>	<b>1 547 270.</b>
<b>Grand Total:</b>												<b>8,569,540,326.69</b>	<b>119,947</b>	<b>1 547 270.</b>