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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2023

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
Derivatives														
AL37	On 03/08/2023	Index Future	884.46500	884.46500	882.60700	882.60700					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	903.94300	903.94300	902.05200	902.05200					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	924.45700	924.45700	922.52600	922.52600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	945.42300	945.42300	943.44500	943.44500					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	966.95600	966.95600	964.92800	964.92800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,010.36800	1,010.36800	1,007.97800	1,007.97800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,032.61900	1,032.61900	1,030.18600	1,030.18600					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,056.05200	1,056.05200	1,053.56800	1,053.56800					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,080.00400	1,080.00400	1,077.45900	1,077.45900					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,104.60100	1,104.60100	1,101.99300	1,101.99300					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	881.04500	881.04500	879.23800	879.23800					0.00	8,810,450.00	1	105.00
ALBI	On 02/11/2023	Index Future	900.44700	900.44700	898.60900	898.60900					0.00	9,004,470.00	1	18.00
ALBI	On 01/02/2024	Index Future	920.88100	920.88100	919.00500	919.00500					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	941.76700	941.76700		939.84400	939.84400			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	963.21600	963.21600		961.24500	961.24500			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.57505	74.36967		12.61197	74.20453			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.71459	72.22778		12.75304	72.05917			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.85409	73.88429		12.89420	73.71191			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.99863	71.77545		13.04052	71.59905			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.14848	73.42320		13.19229	73.24254			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	13.08411	70.63949		13.10078	70.55492			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.21972	67.94956		13.23703	67.86330			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.34885	69.50819		13.36683	69.42003			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.48729	66.83650		13.50603	66.74624			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.62772	68.36975		13.64726	68.27723			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	868.51000	868.51000		866.71100	866.71100			0.00	1,311,450,100.00	151	251.00
GOVI	On 02/11/2023	GOVI	887.63700	887.63700		885.80600	885.80600			0.00	1,287,073,650.00	145	575.00
GOVI	On 01/02/2024	GOVI	907.78000	907.78000		905.91100	905.91100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	928.36900	928.36900		926.45400	926.45400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	949.51300	949.51300		947.54900	947.54900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.49323	169.49323		169.39228	169.39228			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.26890	173.26890		173.16620	173.16620			0.00	0.00	0	4,839.00
I2025	On 01/02/2024	Bond Future	175.44984	175.44984		175.34473	175.34473			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.46760	179.46760		179.35984	179.35984			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.75492	181.75492		181.64267	181.64267			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.86662	122.86662		122.86597	122.86597			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	124.27207	124.27207		124.27187	124.27187			0.00	0.00	0	1,197.00
I2029	On 01/02/2024	Bond Future	127.12195	127.12195		127.12184	127.12184			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.66683	128.66683		128.66598	128.66598			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.62362	131.62362		131.62247	131.62247			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	116.95652	116.95652		116.95504	116.95504			0.00	1,052,608.68	9	7,134.00
I2033	On 02/11/2023	Bond Future	118.13726	118.13726		118.13605	118.13605			0.00	0.00	0	844.00
I2033	On 01/02/2024	Bond Future	120.84640	120.84640		120.84522	120.84522			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.15217	122.15217		122.15043	122.15043			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.95936	124.95936		124.95743	124.95743			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	126.00265	126.00265		126.14804	126.14804			0.00	0.00	0	1,757.00
I2038	On 02/11/2023	Bond Future	128.80960	128.80960		128.95851	128.95851			0.00	0.00	0	3,580.00
I2038	On 01/02/2024	Bond Future	129.74696	129.74696		129.89911	129.89911			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.71785	132.71785		132.87343	132.87343			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.70076	133.70076		133.85771	133.85771			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	110.95829	110.95829		111.12764	111.12764			0.00	0.00	0	12,491.00
I2046	On 02/11/2023	Bond Future	111.33777	111.33777		111.51137	111.51137			0.00	0.00	0	15,147.00
I2046	On 01/02/2024	Bond Future	113.89096	113.89096		114.06875	114.06875			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.35207	114.35207		114.53278	114.53278			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.97941	116.97941		117.16393	117.16393			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	110.55297	110.55297		111.60685	111.60685			0.00	0.00	0	9,592.00
I2050	On 02/11/2023	Bond Future	113.01560	113.01560		114.09337	114.09337			0.00	0.00	0	12,943.00
I2050	On 01/02/2024	Bond Future	113.36162	113.36162		114.46416	114.46416			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.95741	115.95741		117.08510	117.08510			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.31815	116.31815		117.46963	117.46963			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 03/08/2023	Index Future	325.84000	325.84000		326.41100	326.41100			0.00	0.00	0	498.00
I GOV	On 02/11/2023	Index Future	333.09600	333.09600		333.68300	333.68300			0.00	3,330,960.00	1	17.00
I GOV	On 01/02/2024	Index Future	340.73400	340.73400		341.33600	341.33600			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.53900	348.53900		349.15300	349.15300			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.55200	356.55200		357.17800	357.17800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50500	91.49500		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.62000	91.38000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.63500	91.36500		8.60500	91.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.65000	91.35000		8.62500	91.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.64000	91.36000		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.64500	91.35500		8.64000	91.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.59000	91.41000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.41000	91.59000		8.46000	91.54000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.30000	91.70000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.18500	91.81500		8.24500	91.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.17000	91.83000		8.18500	91.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.17500	91.82500		8.21000	91.79000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.14795	105.19974		9.22481	104.97603		4.58	0.00	0.00	0	28,029.00
R186	On 02/11/2023	Bond Future			9.16574	107.51715		9.24971	107.28884		4.43	0.00	1,843,811,605.35	17,149	98,202.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,005.97000	1.00597		910.35000	0.91035	1,005.970	4.40	0.50	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	169.98000	0.16998		207.50000	0.20750	169.980	4.96	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.15898	104.64610		9.25136	104.41273		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.15221	107.01811		9.25473	106.77930		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,309.27000	2.30927		2,166.51000	2.16651	2,309.270	4.10	0.64	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	617.44000	0.61744		684.30000	0.68430	617.440	4.46	0.24	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.14041	104.14175		9.25522	103.89733		3.59	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.73154	334.73154		334.73270	334.73270			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.18790	342.18790		342.19009	342.19009			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			249.28683	249.28683		249.28306	249.28306			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			254.83981	254.83981		254.83665	254.83665			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			255.71922	255.71922		255.71669	255.71669			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.57493	261.57493		261.57192	261.57192			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.49099	262.49099		262.48319	262.48319			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.44875	88.84905		10.49026	88.67137		8.97	0.00	0.00	0	54,444.00
R2030	On 03/08/2023	Bond Future	10.40	Call	563.70000	0.56370		541.54000	0.54154	563.700	8.66	0.45	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,224.16000	1.22416		1,161.79000	1.16179	1,224.160	9.40	0.69	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.15000	0.00015		0.57000	0.00057	0.150	13.51	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.02000	0.00002		0.10000	0.00010	0.020	13.51	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.52276	90.80642		10.56637	90.62511		9.21	0.00	34,597,246.02	381	73,196.00
R2030	On 02/11/2023	Bond Future	9.57	Call	451.92000	0.45192		434.50000	0.43450	451.920	8.95	0.19	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	761.29000	0.76129		731.35000	0.73135	761.290	8.97	0.28	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	996.13000	0.99613		957.24000	0.95724	996.130	9.00	0.34	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,544.11000	1.54411		1,486.52000	1.48652	1,544.110	9.15	0.46	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,036.49000	2.03649		1,964.22000	1.96422	2,036.490	9.30	0.55	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,355.66000	3.35566		3,252.02000	3.25202	3,355.660	9.71	0.71	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	624.23000	0.62423		684.87000	0.68487	624.230	10.01	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	523.84000	0.52384		577.65000	0.57765	523.840	10.14	0.19	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	213.61000	0.21361		241.64000	0.24164	213.610	10.84	0.09	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.59007	88.86143		10.63605	88.67610		9.15	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	820.48000	0.82048		789.05000	0.78905	820.480	8.80	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,190.09000	1.19009		1,146.46000	1.14646	1,190.090	8.86	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,243.14000	1.24314		1,197.85000	1.19785	1,243.140	8.87	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,339.98000	1.33998		1,291.69000	1.29169	1,339.980	8.88	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,446.17000	1.44617		1,394.77000	1.39477	1,446.170	8.91	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,589.93000	1.58993		1,534.45000	1.53445	1,589.930	8.95	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,003.07000	2.00307		1,936.75000	1.93675	2,003.070	9.08	0.46	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,741.48000	1.74148		1,831.47000	1.83147	1,741.480	9.54	0.38	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,355.66000	1.35566		1,432.11000	1.43211	1,355.660	9.82	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	944.29000	0.94429		1,003.84000	1.00384	944.290	10.23	0.23	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	869.37000	0.86937		925.50000	0.92550	869.370	10.32	0.22	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	862.32000	0.86232		918.12000	0.91812	862.320	10.33	0.22	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	706.54000	0.70654		754.79000	0.75479	706.540	10.55	0.18	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.66878	90.87544		10.71737	90.68579		8.53	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,133.00000	1.13300		1,091.06000	1.09106	1,133.000	8.14	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,828.66000	1.82866		1,767.51000	1.76751	1,828.660	8.32	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,692.14000	2.69214		2,611.83000	2.61183	2,692.140	8.62	0.50	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,125.93000	3.12593		3,037.41000	3.03741	3,125.930	8.76	0.55	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,833.68000	3.83368		3,733.28000	3.73328	3,833.680	9.00	0.61	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,227.26000	1.22726		1,288.62000	1.28862	1,227.260	9.68	0.25	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	921.07000	0.92107		970.57000	0.97057	921.070	10.05	0.20	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	472.43000	0.47243		502.81000	0.50281	472.430	10.15	0.11	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.75394	88.93719		10.80547	88.74301		8.24	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			11.10104	87.31765		11.13750	87.13952		10.51	0.00	2,008,305.95	23	79,302.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.00	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1.26000	0.00126		1.90000	0.00190	1.260	7.59	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	292.04000	0.29204		394.93000	0.39493	292.040	11.99	0.22	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,171.83000	2.17183		2,088.31000	2.08831	2,171.830	12.15	0.81	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Put	249.30000	0.24930		343.91000	0.34391	249.300	12.15	0.19	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	211.70000	0.21170		298.17000	0.29817	211.700	12.29	0.17	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,856.49000	3.85649		3,719.80000	3.71980	3,856.490	13.28	0.94	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,296.17000	4.29617		4,150.77000	4.15077	4,296.170	13.56	0.96	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,472.46000	4.47246		4,323.89000	4.32389	4,472.460	13.66	0.96	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	38.74000	0.03874		68.30000	0.06830	38.740	13.66	0.04	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.19374	85.07831		11.23178	84.89653		11.65	0.00	404,547,364.05	4,755	181,147.00
R2032	On 02/11/2023	Bond Future	10.59	Call	956.68000	0.95668		927.89000	0.92789	956.680	11.26	0.30	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,151.37000	1.15137		1,116.82000	1.11682	1,151.370	11.36	0.34	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	1,936.17000	1.93617	1,880.53000	1.88053	1,936.170	11.76	0.48	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.28	Put	2,005.72000	2.00572	2,120.41000	2.12041	2,005.720	11.98	0.46	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.78	Put	1,171.58000	1.17158	1,256.36000	1.25636	1,171.580	12.59	0.30	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	12.26	Put	678.45000	0.67845	738.26000	0.73826	678.450	13.20	0.19	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future			11.27982	87.00951		11.31956	86.82374	11.31	0.00	0.00	0	0.00		
R2032	On 01/02/2024	Bond Future	10.01	Call	752.83000	0.75283	730.21000	0.73021	752.830	10.73	0.20	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,470.86000	1.47086	1,428.39000	1.42839	1,470.860	10.81	0.33	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	10.76	Call	1,762.88000	1.76288	1,713.27000	1.71327	1,762.880	10.90	0.38	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.78	Call	1,800.66000	1.80066	1,750.18000	1.75018	1,800.660	10.91	0.38	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,449.74000	2.44974	2,385.26000	2.38526	2,449.740	11.16	0.47	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	11.75	Put	2,032.71000	2.03271	2,123.94000	2.12394	2,032.710	11.82	0.37	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.50	Put	1,134.71000	1.13471	1,196.77000	1.19677	1,134.710	12.66	0.23	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.62	Put	1,032.60000	1.03260	1,090.69000	1.09069	1,032.600	12.79	0.21	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	12.73	Put	946.86000	0.94686	1,001.49000	1.00149	946.860	12.91	0.20	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future			11.37271	84.81876		11.41433	84.62866	10.96	0.00	0.00	0	0.00		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,370.51000	1.37051	1,329.57000	1.32957	1,370.510	10.38	0.29	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	10.59	Call	1,717.26000	1.71726	1,667.98000	1.66798	1,717.260	10.49	0.34	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	10.65	Call	1,816.13000	1.81613	1,764.57000	1.76457	1,816.130	10.51	0.36	0.00	0	1,550.00		
R2032	On 02/05/2024	Bond Future	10.86	Call	2,198.18000	2.19818	2,138.36000	2.13836	2,198.180	10.64	0.40	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	11.09	Call	2,676.87000	2.67687	2,607.69000	2.60769	2,676.870	10.83	0.46	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	11.35	Call	3,282.44000	3.28244	3,202.62000	3.20262	3,282.440	11.05	0.51	0.00	0	1,550.00		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,255.51000	1.25551	1,312.17000	1.31217	1,255.510	12.61	0.22	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,049.13000	1.04913	1,098.71000	1.09871	1,049.130	12.90	0.19	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	13.35	Put	921.56000	0.92156	966.73000	0.96673	921.560	12.97	0.17	0.00	0	1,550.00		
R2032	On 01/08/2024	Bond Future			11.47000	86.74777		11.51363	86.55318	9.75	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00		
R2035	On 03/08/2023	Bond Future			11.75826	85.89107		11.79984	85.66606	12.65	0.00	4,552,226.71	53	30,806.00		
R2035	On 03/08/2023	Bond Future	11.75	Put	958.26000	0.95826	1,154.17000	1.15417	958.260	12.65	0.50	0.00	0	4,870.00		
R2035	On 03/08/2023	Bond Future	12.50	Call	3,951.26000	3.95126	3,772.33000	3.77233	3,951.260	13.85	0.94	0.00	0	5,000.00		
R2035	On 02/11/2023	Bond Future			11.86603	83.27279		11.90925	83.04308	13.59	0.00	406,704,306.36	4,884	146,658.00		
R2035	On 02/11/2023	Bond Future	10.62	Call	324.44000	0.32444	312.53000	0.31253	324.440	12.38	0.12	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	11.12	Call	854.23000	0.85423	822.09000	0.82209	854.230	12.77	0.25	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	11.74	Call	2,139.85000	2.13985	2,066.88000	2.06688	2,139.850	13.58	0.47	0.00	0	731.00		
R2035	On 02/11/2023	Bond Future	12.24	Call	3,656.16000	3.65616	3,545.91000	3.54591	3,656.160	14.33	0.63	0.00	0	731.00		
R2035	On 02/11/2023	Bond Future	12.85	Put	881.63000	0.88163	960.73000	0.96073	881.630	15.26	0.22	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	13.59	Put	384.59000	0.38459	428.68000	0.42868	384.590	16.34	0.10	0.00	0	731.00		
R2035	On 01/02/2024	Bond Future			11.97229	85.16295		12.01730	84.92812	13.08	0.00	0.00	0	0.00		
R2035	On 01/02/2024	Bond Future	10.62	Call	732.76000	0.73276	705.37000	0.70537	732.760	12.12	0.18	0.00	0	400.00		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,355.84000	1.35584	1,307.59000	1.30759	1,355.840	12.21	0.29	0.00	0	400.00		
R2035	On 01/02/2024	Bond Future	13.46	Put	1,064.97000	1.06497	1,131.14000	1.13114	1,064.970	14.97	0.19	0.00	0	400.00		
R2035	On 02/05/2024	Bond Future			12.07557	82.57924		12.12245	82.33894	13.26	0.00	0.00	0	0.00		
R2035	On 01/08/2024	Bond Future			12.18171	84.45754		12.23058	84.21163	12.22	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.10485	76.50858		12.14153	76.31133		14.33	0.00	382,542.90	5	97,872.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.08	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1.41000	0.00141		2.42000	0.00242	1.410	12.88	0.00	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.21184	78.19408		12.24987	77.99275		14.64	0.00	189,307,867.68	2,421	49,630.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,024.94000	2.02494	1,969.32000	1.96932	2,024.940	14.67	0.45	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,484.37000	3.48437	3,397.00000	3.39700	3,484.370	15.49	0.61	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	443.47000	0.44347	488.33000	0.48833	443.470	17.70	0.12	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.31684	75.71246		12.35634	75.50671		14.90	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,734.41000	2.73441	2,664.34000	2.66434	2,734.410	14.68	0.46	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,138.66000	2.13866	2,233.90000	2.23390	2,138.660	15.90	0.34	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,023.03000	1.02303	1,080.71000	1.08071	1,023.030	17.39	0.18	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.42928	77.42824		12.47037	77.21764		14.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.54838	74.93328		12.59118	74.71775		14.40	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			12.38070	76.65602		12.39725	76.56267		15.20	0.00	766,560,200.00	10,000	111,571.00
R2040	On 02/11/2023	Bond Future			12.49192	78.34481		12.50905	78.24966		15.52	0.00	908,956,485.62	11,602	25,721.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,057.00000	1.05700	1,059.63000	1.05963	1,057.000	14.81	0.28	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,041.02000	3.04102	3,026.28000	3.02628	3,041.020	16.14	0.55	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	860.94000	0.86094	908.98000	0.90898	860.940	17.94	0.19	0.00	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.60164	75.61629		12.61943	75.51901		15.86	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.71822	77.32977		12.73671	77.23024		15.32	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.84153	74.58210		12.86080	74.48014		15.21	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			12.43479	73.05736		12.44625	72.99250		16.11	0.00	3,288,457,888.32	45,012	44,355.00
R2044	On 03/08/2023	Bond Future	11.75	Call	50.48000	0.05048	69.92000	0.06992	50.480	15.17	0.05	0.00	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,110.22000	4.11022	4,194.52000	4.19452	4,110.220	15.17	0.95	0.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,738.71000	2.73871	2,844.86000	2.84486	2,738.710	15.62	0.84	0.00	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	869.13000	0.86913	985.46000	0.98546	869.130	16.62	0.44	0.00	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.54201	74.66691		12.55385	74.60087		16.47	0.00	3,360,010,950.00	45,000	49,899.00
R2044	On 01/02/2024	Bond Future			12.64767	71.98004		12.65995	71.91258		16.87	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.75948	73.61111		12.77224	73.54205		16.33	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.87746	70.90399		12.89075	70.83323		16.26	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			12.37832	76.03586		12.39973	75.91256		15.93	0.00	2,281,075,800.00	30,000	69,393.00
R2048	On 03/08/2023	Bond Future	11.80	Call	98.65000	0.09865	122.01000	0.12201	98.650	15.10	0.09	0.00	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	840.91000	0.84091	875.05000	0.87505	840.910	16.03	0.44	0.00	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	69.89000	0.06989	109.46000	0.10946	69.890	17.84	0.06	0.00	0.00	0	1,100.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/11/2023	Bond Future			12.48629	73.26402		12.50847	73.13824		17.27	0.00	2,197,920,600.00	30,000	203,981.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,077.60000	1.07760		1,072.16000	1.07216	1,077.600	16.13	0.28	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,782.35000	2.78235		2,754.77000	2.75477	2,782.350	17.27	0.52	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	905.97000	0.90597		961.66000	0.96166	905.970	19.40	0.20	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.59314	74.92699		12.61616	74.79847		16.68	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.69645	72.17471		12.72035	72.04319		17.12	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.80196	73.81614		12.82680	73.68149		16.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 03/08/2023	Bond Future			12.40909	97.95236		12.43054	97.79411		16.04	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.51815	94.24430		12.54040	94.08286		17.40	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.62207	96.38372		12.64517	96.21872		16.81	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.73133	92.70207		12.75536	92.53322		17.27	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.84330	94.80958		12.86831	94.63673		16.20	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.81631	66.12581		11.85272	65.95331		14.34	0.00	1,719,271.06	26	10,068.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.10	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.94000	0.00094		1.65000	0.00165	0.940	12.90	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	1.46000	0.00146		2.45000	0.00245	1.460	12.89	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	71.08000	0.07108		81.74000	0.08174	71.080	13.51	0.08	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	474.63000	0.47463		602.16000	0.60216	474.630	14.79	0.33	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.91180	64.42881		11.94949	64.25271		15.36	0.00	167,257,190.76	2,596	19,948.00
R209	On 01/02/2024	Bond Future			12.00184	65.89133		12.04088	65.71130		14.84	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.09699	64.23109		12.13749	64.04690		15.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.19501	65.69187		12.23704	65.50338		14.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.24014	225.24014		225.33704	225.33704			0.00	0.00	0	360.00
R210	On 02/11/2023	Bond Future			227.08588	227.08588		227.18569	227.18569			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.29363	232.29363		232.39588	232.39588			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			234.35865	234.35865		234.46159	234.46159			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.74377	239.74377		239.84862	239.84862			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			10.85950	83.48561		10.89589	83.32517		9.94	0.00	2,003,654.64	24	17,789.00
R213	On 02/11/2023	Bond Future			10.94922	81.76726		10.98726	81.60353		10.82	0.00	272,939,113.88	3,338	12,270.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 02/11/2023	Bond Future	10.94	Call	1,891.79000	1.89179	1,835.98000	1.83598	1,891.790	10.77	0.51	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,185.65000	3.18565	3,101.49000	3.10149	3,185.650	11.27	0.67	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	237.52000	0.23752	265.48000	0.26548	237.520	12.72	0.09	0.00	0	731.00
R213	On 01/02/2024	Bond Future			11.03579	83.62317	11.07566	83.45583		10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.11968	81.95843	11.16152	81.78716		10.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.20612	83.82306	11.25009	83.64777		9.22	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			12.22698	61.82083	12.24326	61.74322		15.74	0.00	989,133.28	16	13,468.00
R214	On 02/11/2023	Bond Future			12.32875	59.87934	12.34557	59.80019		17.00	0.00	0.00	0	11,333.00
R214	On 01/02/2024	Bond Future			12.42899	61.23849	12.44640	61.15762		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.52579	59.32047	12.54383	59.23767		16.80	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.62438	60.66969	12.64308	60.58494		15.79	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 :											18,754,523,991.26	207,593	1 717 389.00	
Grand Total:											18,754,523,991.26	207,593	1 717 389.00	