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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2023

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	888.94300	888.94300	888.94300	884.46500	884.46500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	908.51700	908.51700	908.51700	903.94300	903.94300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.13300	929.13300	929.13300	924.45700	924.45700				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.20700	950.20700	950.20700	945.42300	945.42300				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.85000	971.85000	971.85000	966.95600	966.95600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,018.06400	1,018.06400	1,018.06400	1,010.36800	1,010.36800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,040.48100	1,040.48100	1,040.48100	1,032.61900	1,032.61900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,064.09200	1,064.09200	1,064.09200	1,056.05200	1,056.05200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.22700	1,088.22700	1,088.22700	1,080.00400	1,080.00400				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,113.01400	1,113.01400	1,113.01400	1,104.60100	1,104.60100				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	887.18400	887.18400	887.18400	881.04500	881.04500				0.00	0.00	0	105.00
ALBI	On 02/11/2023	Index Future	906.71900	906.71900	906.71900	900.44700	900.44700				0.00	0.00	0	18.00
ALBI	On 01/02/2024	Index Future	927.29400	927.29400	927.29400	920.88100	920.88100				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	948.32700	948.32700		941.76700	941.76700			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	969.92700	969.92700		963.21600	963.21600			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	12.45750	74.89894		12.57505	74.36967			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.59208	72.76862		12.71459	72.22778			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.72627	74.43743		12.85409	73.88429			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.86518	72.34139		12.99863	71.77545			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.00906	74.00227		13.14848	73.42320			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	12.96667	71.24027		13.08411	70.63949			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.09757	68.56351		13.21972	67.94956			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.22191	70.13613		13.34885	69.50819			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.35511	67.47896		13.48729	66.83650			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.49019	69.02706		13.62772	68.36975			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	874.57300	874.57300		868.51000	868.51000			0.00	2,063,992,280.00	236	133.00
GOVI	On 02/11/2023	GOVI	893.83000	893.83000		887.63700	887.63700			0.00	2,073,685,600.00	232	691.00
GOVI	On 01/02/2024	GOVI	914.11300	914.11300		907.78000	907.78000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	934.84700	934.84700		928.36900	928.36900			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	956.14000	956.14000		949.51300	949.51300			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.29291	169.29291		169.49323	169.49323			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.06351	173.06351		173.26890	173.26890			0.00	63,514,308.17	367	5,206.00
I2025	On 01/02/2024	Bond Future	175.24012	175.24012		175.44984	175.44984			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.25338	179.25338		179.46760	179.46760			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.53742	181.53742		181.75492	181.75492			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	122.73828	122.73828		122.86662	122.86662			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	124.14055	124.14055		124.27207	124.27207			0.00	0.00	0	1,197.00
I2029	On 01/02/2024	Bond Future	126.98728	126.98728		127.12195	127.12195			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.52992	128.52992		128.66683	128.66683			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.48382	131.48382		131.62362	131.62362			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	116.95807	116.95807		116.95652	116.95652			0.00	0.00	0	7,134.00
I2033	On 02/11/2023	Bond Future	118.13848	118.13848		118.13726	118.13726			0.00	97,818,661.44	828	1,672.00
I2033	On 01/02/2024	Bond Future	120.84748	120.84748		120.84640	120.84640			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.15408	122.15408		122.15217	122.15217			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.96150	124.96150		124.95936	124.95936			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	126.15335	126.15335		126.00265	126.00265			0.00	0.00	0	1,757.00
I2038	On 02/11/2023	Bond Future	128.96306	128.96306		128.80960	128.80960			0.00	0.00	0	3,580.00
I2038	On 01/02/2024	Bond Future	129.90452	129.90452		129.74696	129.74696			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.87937	132.87937		132.71785	132.71785			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.86763	133.86763		133.70076	133.70076			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	110.96034	110.96034		110.95829	110.95829			0.00	829,983,343.20	7,480	10,131.00
I2046	On 02/11/2023	Bond Future	111.33960	111.33960		111.33777	111.33777			0.00	307,297,296.00	2,760	16,067.00
I2046	On 01/02/2024	Bond Future	113.89273	113.89273		113.89096	113.89096			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.35516	114.35516		114.35207	114.35207			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.98260	116.98260		116.97941	116.97941			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	110.74584	110.74584		110.55297	110.55297			0.00	0.00	0	9,592.00
I2050	On 02/11/2023	Bond Future	113.21232	113.21232		113.01560	113.01560			0.00	0.00	0	12,943.00
I2050	On 01/02/2024	Bond Future	113.56336	113.56336		113.36162	113.36162			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.16400	116.16400		115.95741	115.95741			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.53120	116.53120		116.31815	116.31815			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	325.91900	325.91900		325.84000	325.84000			0.00	0.00	0	498.00
I GOV	On 02/11/2023	Index Future	333.17600	333.17600		333.09600	333.09600			0.00	0.00	0	17.00
I GOV	On 01/02/2024	Index Future	340.81500	340.81500		340.73400	340.73400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.62200	348.62200		348.53900	348.53900			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.63800	356.63800		356.55200	356.55200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51000	91.49000		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.58500	91.41500		8.62000	91.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.59000	91.41000		8.63500	91.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.60000	91.40000		8.65000	91.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.60000	91.40000		8.64000	91.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.60000	91.40000		8.64500	91.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.51500	91.48500		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.31000	91.69000		8.41000	91.59000			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			8.19000	91.81000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.06000	91.94000		8.18500	91.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.01000	91.99000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.00500	91.99500		8.17500	91.82500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			8.98480	105.67662		9.14795	105.19974		4.58	0.00	20,712,617.52	196	28,074.00
R186	On 02/11/2023	Bond Future			8.98738	108.00422		9.16574	107.51715		4.43	0.00	1,606,886,785.16	14,878	110,134.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,262.19000	1.26219	1,005.97000	1.00597	1,262.190		4.40	0.57	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	117.86000	0.11786	169.98000	0.16998	117.860		4.96	0.09	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.96272	105.14411		9.15898	104.64610		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.93452	107.52754		9.15221	107.01811		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,645.81000	2.64581	2,309.27000	2.30927	2,645.810		4.10	0.69	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	501.61000	0.50161	617.44000	0.61744	501.610		4.46	0.21	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.89674	104.66299		9.14041	104.14175		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			334.73039	334.73039		334.73154	334.73154			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.18572	342.18572		342.18790	342.18790			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			249.50111	249.50111		249.28683	249.28683			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			255.05818	255.05818		254.83981	254.83981			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			255.94347	255.94347		255.71922	255.71922			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.80460	261.80460		261.57493	261.57493			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.72948	262.72948		262.49099	262.49099			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			10.32605	89.37689		10.44875	88.84905		8.97	0.00	115,117,434.32	1,288	54,444.00
R2030	On 03/08/2023	Bond Future	10.40	Call	816.96000	0.81696	563.70000	0.56370	816.960		8.66	0.58	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,597.07000	1.59707	1,224.16000	1.22416	1,597.070		9.40	0.79	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.04000	0.00004	0.15000	0.00015	0.040		13.51	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.02000	0.00002	0.000		13.51	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.39376	91.34547		10.52276	90.80642		9.21	0.00	56,816,882.34	622	73,818.00
R2030	On 02/11/2023	Bond Future	9.57	Call	557.35000	0.55735	451.92000	0.45192	557.350		8.95	0.22	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	917.93000	0.91793	761.29000	0.76129	917.930		8.97	0.33	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,185.94000	1.18594	996.13000	0.99613	1,185.940		9.00	0.39	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,797.07000	1.79707	1,544.11000	1.54411	1,797.070		9.15	0.51	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,334.46000	2.33446	2,036.49000	2.03649	2,334.460		9.30	0.59	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,739.38000	3.73938	3,355.66000	3.35566	3,739.380		9.71	0.74	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	510.16000	0.51016		624.23000	0.62423	510.160	10.01	0.18	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	425.34000	0.42534		523.84000	0.52384	425.340	10.14	0.16	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	168.49000	0.16849		213.61000	0.21361	168.490	10.84	0.07	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.45405	89.41255		10.59007	88.86143		9.15	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	960.08000	0.96008		820.48000	0.82048	960.080	8.80	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,372.90000	1.37290	1,190.09000	1.19009	1,372.900	8.86	0.36	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,431.67000	1.43167	1,243.14000	1.24314	1,431.670	8.87	0.37	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,538.62000	1.53862	1,339.98000	1.33998	1,538.620	8.88	0.39	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,655.20000	1.65520	1,446.17000	1.44617	1,655.200	8.91	0.41	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,812.44000	1.81244	1,589.93000	1.58993	1,812.440	8.95	0.43	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,260.32000	2.26032	2,003.07000	2.00307	2,260.320	9.08	0.50	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,533.97000	1.53397	1,741.48000	1.74148	1,533.970	9.54	0.35	0.00	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,185.47000	1.18547	1,355.66000	1.35566	1,185.470	9.82	0.28	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	818.10000	0.81810	944.29000	0.94429	818.100	10.23	0.21	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	751.73000	0.75173	869.37000	0.86937	751.730	10.32	0.19	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	745.50000	0.74550	862.32000	0.86232	745.500	10.33	0.19	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	608.11000	0.60811	706.54000	0.70654	608.110	10.55	0.16	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.52508	91.43925		10.66878	90.87544		8.53	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,298.44000	1.29844	1,133.00000	1.13300	1,298.440	8.14	0.32	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,057.55000	2.05755	1,828.66000	1.82866	2,057.550	8.32	0.43	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,980.77000	2.98077	2,692.14000	2.69214	2,980.770	8.62	0.54	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,439.26000	3.43926	3,125.93000	3.12593	3,439.260	8.76	0.58	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,181.59000	4.18159	3,833.68000	3.83368	4,181.590	9.00	0.64	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,088.07000	1.08807	1,227.26000	1.22726	1,088.070	9.68	0.23	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	812.49000	0.81249	921.07000	0.92107	812.490	10.05	0.18	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	409.45000	0.40945	472.43000	0.47243	409.450	10.15	0.10	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.60167	89.51407		10.75394	88.93719		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			10.95870	88.01782		11.10104	87.31765		10.51	0.00	443,521,794.98	5,039	76,883.00
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	59	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	4.57000	0.00457		1.26000	0.00126	4.570	7.59	0.01	50,031.35	59	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	151.28000	0.15128		292.04000	0.29204	151.280	11.99	0.13	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	126.43000	0.12643		249.30000	0.24930	126.430	12.15	0.11	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,749.13000	2.74913	2,171.83000	2.17183	2,749.130	12.15	0.89	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	105.02000	0.10502		211.70000	0.21170	105.020	12.29	0.10	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,520.09000	4.52009	3,856.49000	3.85649	4,520.090	13.28	0.97	0.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,969.92000	4.96992	4,296.17000	4.29617	4,969.920	13.56	0.98	0.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	5,149.59000	5.14959	4,472.46000	4.47246	5,149.590	13.66	0.98	0.00	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	15.70000	0.01570		38.74000	0.03874	15.700	13.66	0.02	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.04509	85.79359		11.19374	85.07831		11.65	0.00	597,123,386.40	6,960	184,338.00
R2032	On 02/11/2023	Bond Future	10.59	Call	1,179.00000	1.17900		956.68000	0.95668	1,179.000	11.26	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,403.47000	1.40347		1,151.37000	1.15137	1,403.470	11.36	0.39	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	2,285.45000	2.28545	1,936.17000	1.93617	2,285.450	11.76	0.53	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.28	Put	1,686.64000	1.68664	2,005.72000	2.00572	1,686.640	11.98	0.41	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.78	Put	960.26000	0.96026	1,171.58000	1.17158	960.260	12.59	0.26	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	12.26	Put	543.76000	0.54376	678.45000	0.67845	543.760	13.20	0.16	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future			11.12445	87.74099		11.27982	87.00951	11.31	0.00	0.00	0	0.00		
R2032	On 01/02/2024	Bond Future	10.01	Call	906.77000	0.90677	752.83000	0.75283	906.770	10.73	0.23	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,722.93000	1.72293	1,470.86000	1.47086	1,722.930	10.81	0.37	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	10.76	Call	2,047.54000	2.04754	1,762.88000	1.76288	2,047.540	10.90	0.42	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.78	Call	2,089.23000	2.08923	1,800.66000	1.80066	2,089.230	10.91	0.42	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,798.88000	2.79888	2,449.74000	2.44974	2,798.880	11.16	0.51	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	11.75	Put	1,768.26000	1.76826	2,032.71000	2.03271	1,768.260	11.82	0.33	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.50	Put	970.88000	0.97088	1,134.71000	1.13471	970.880	12.66	0.20	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.62	Put	881.44000	0.88144	1,032.60000	1.03260	881.440	12.79	0.19	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	12.73	Put	806.56000	0.80656	946.86000	0.94686	806.560	12.91	0.17	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future			11.21009	85.56693		11.37271	84.81876	10.96	0.00	0.00	0	0.00		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,596.10000	1.59610	1,370.51000	1.37051	1,596.100	10.38	0.32	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	10.59	Call	1,980.74000	1.98074	1,717.26000	1.71726	1,980.740	10.49	0.38	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	10.65	Call	2,089.71000	2.08971	1,816.13000	1.81613	2,089.710	10.51	0.39	0.00	0	1,550.00		
R2032	On 02/05/2024	Bond Future	10.86	Call	2,507.77000	2.50777	2,198.18000	2.19818	2,507.770	10.64	0.44	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	11.09	Call	3,026.03000	3.02603	2,676.87000	2.67687	3,026.030	10.83	0.49	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	11.35	Call	3,675.03000	3.67503	3,282.44000	3.28244	3,675.030	11.05	0.55	0.00	0	1,550.00		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,096.42000	1.09642	1,255.51000	1.25551	1,096.420	12.61	0.20	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	13.18	Put	913.15000	0.91315	1,049.13000	1.04913	913.150	12.90	0.17	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future	13.35	Put	799.37000	0.79937	921.56000	0.92156	799.370	12.97	0.15	0.00	0	1,550.00		
R2032	On 01/08/2024	Bond Future			11.29966	87.51311		11.47000	86.74777	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			11.64111	86.52976		11.75826	85.89107	12.65	0.00	17,305,952.00	200	30,606.00		
R2035	On 03/08/2023	Bond Future	11.75	Put	644.80000	0.64480	958.26000	0.95826	644.800	12.65	0.39	0.00	0	4,870.00		
R2035	On 03/08/2023	Bond Future	12.50	Call	4,554.85000	4.55485	3,951.26000	3.95126	4,554.850	13.85	0.97	0.00	0	5,000.00		
R2035	On 02/11/2023	Bond Future			11.74419	83.92527		11.86603	83.27279	13.59	0.00	425,920,745.25	5,075	146,858.00		
R2035	On 02/11/2023	Bond Future	10.62	Call	405.27000	0.40527	324.44000	0.32444	405.270	12.38	0.14	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	11.12	Call	1,023.24000	1.02324	854.23000	0.85423	1,023.240	12.77	0.29	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	11.74	Call	2,449.57000	2.44957	2,139.85000	2.13985	2,449.570	13.58	0.51	0.00	0	731.00		
R2035	On 02/11/2023	Bond Future	12.24	Call	4,071.41000	4.07141	3,656.16000	3.65616	4,071.410	14.33	0.67	0.00	0	731.00		
R2035	On 02/11/2023	Bond Future	12.85	Put	741.40000	0.74140	881.63000	0.88163	741.400	15.26	0.19	0.00	0	400.00		
R2035	On 02/11/2023	Bond Future	13.59	Put	315.70000	0.31570	384.59000	0.38459	315.700	16.34	0.09	0.00	0	731.00		
R2035	On 01/02/2024	Bond Future			11.84540	85.83014		11.97229	85.16295	13.08	0.00	0.00	0	0.00		
R2035	On 01/02/2024	Bond Future	10.62	Call	857.75000	0.85775	732.76000	0.73276	857.750	12.12	0.21	0.00	0	400.00		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,554.92000	1.55492	1,355.84000	1.35584	1,554.920	12.21	0.32	0.00	0	400.00		
R2035	On 01/02/2024	Bond Future	13.46	Put	935.83000	0.93583	1,064.97000	1.06497	935.830	14.97	0.17	0.00	0	400.00		
R2035	On 02/05/2024	Bond Future			11.94349	83.26167		12.07557	82.57924	13.26	0.00	0.00	0	0.00		
R2035	On 01/08/2024	Bond Future			12.04409	85.15571		12.18171	84.45754	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			11.99194	77.12051		12.10485	76.50858		14.33	0.00	147,840,017.67	1,917	95,958.00
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	70	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2.74000	0.00274		1.41000	0.00141	2.740	12.88	0.00	23,065.11	70	1,730.00
R2037	On 02/11/2023	Bond Future			12.09471	78.81913		12.21184	78.19408		14.64	0.00	219,826,553.57	2,789	49,440.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,307.46000	2.30746	2,024.94000	2.02494	2,307.460		14.67	0.49	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,867.71000	3.86771	3,484.37000	3.48437	3,867.710		15.49	0.65	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	369.82000	0.36982	443.47000	0.44347	369.820		17.70	0.10	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.19514	76.35157		12.31684	75.71246		14.90	0.00	131,553,755.11	1,723	1,714.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,032.48000	3.03248	2,734.41000	2.73441	3,032.480		14.68	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,922.28000	1.92228	2,138.66000	2.13866	1,922.280		15.90	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	906.03000	0.90603	1,023.03000	1.02303	906.030		17.39	0.16	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.30279	78.08199		12.42928	77.42824		14.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.41670	75.60212		12.54838	74.93328		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			12.27272	77.26956		12.38070	76.65602		15.20	0.00	1,343,794,917.96	17,391	105,702.00
R2040	On 02/11/2023	Bond Future			12.37995	78.97148		12.49192	78.34481		15.52	0.00	580,045,520.60	7,345	31,003.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,233.47000	1.23347	1,057.00000	1.05700	1,233.470		14.81	0.31	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,385.72000	3.38572	3,041.02000	3.04102	3,385.720		16.14	0.59	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	737.06000	0.73706	860.94000	0.86094	737.060		17.94	0.17	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.48536	76.25699		12.60164	75.61629		15.86	0.00	438,477,692.50	5,750	5,778.00
R2040	On 02/05/2024	Bond Future			12.59741	77.98522		12.71822	77.32977		15.32	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.71582	75.25270		12.84153	74.58210		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			12.32185	73.70181		12.43479	73.05736		16.11	0.00	616,073,429.79	8,359	35,996.00
R2044	On 03/08/2023	Bond Future	11.75	Call	82.85000	0.08285	50.48000	0.05048	82.850		15.17	0.08	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,498.14000	3.49814	4,110.22000	4.11022	3,498.140		15.17	0.92	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,197.10000	2.19710	2,738.71000	2.73871	2,197.100		15.62	0.78	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	589.14000	0.58914	869.13000	0.86913	589.140		16.62	0.34	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.42498	75.32513		12.54201	74.66691		16.47	0.00	0.00	0	49,899.00
R2044	On 01/02/2024	Bond Future			12.52621	72.65311		12.64767	71.98004		16.87	0.00	607,307,346.49	8,359	8,359.00
R2044	On 02/05/2024	Bond Future			12.63340	74.29958		12.75948	73.61111		16.33	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.74637	71.60837		12.87746	70.90399		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			12.26626	76.68738		12.37832	76.03586		15.93	0.00	1,011,429,854.82	13,189	56,393.00
R2048	On 03/08/2023	Bond Future	11.80	Call	154.87000	0.15487	98.65000	0.09865	154.870		15.10	0.13	462,434.89	47	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,127.07000	1.12707	840.91000	0.84091	1,127.070		16.03	0.54	3,868,596.38	94	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	34.57000	0.03457	69.89000	0.06989	34.570		17.84	0.03	109,712.14	47	1,053.00

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			12.37006	73.92962		12.48629	73.26402		17.27	0.00	961,085,060.00	13,000	216,981.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,266.60000	1.26660		1,077.60000	1.07760	1,266.600	16.13	0.32	302,227.96	13	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,130.64000	3.13064		2,782.35000	2.78235	3,130.640	17.27	0.56	534,996.85	13	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	771.53000	0.77153		905.97000	0.90597	771.530	19.40	0.18	167,216.29	13	207.00
R2048	On 01/02/2024	Bond Future			12.47246	75.60760		12.59314	74.92699		16.68	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.57124	72.87093		12.69645	72.17471		17.12	0.00	947,322,090.00	13,000	0.00
R2048	On 01/08/2024	Bond Future			12.67197	74.52834		12.80196	73.81614		16.07	0.00	968,868,420.00	13,000	13,000.00
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			12.29697	98.78766		12.40909	97.95236		16.04	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.40171	95.09768		12.51815	94.24430		17.40	0.00	365,175,091.20	3,840	5,189.00
R2053	On 01/02/2024	Bond Future			12.50116	97.25638		12.62207	96.38372		16.81	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.60564	93.59471		12.73133	92.70207		17.27	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.71263	95.72270		12.84330	94.80958		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			11.69936	66.68432		11.81631	66.12581		14.34	0.00	76,686,968.00	1,150	8,918.00
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	70	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	1.93000	0.00193		0.94000	0.00094	1.930	12.90	0.00	16,219.66	70	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	2.97000	0.00297		1.46000	0.00146	2.970	12.89	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	118.39000	0.11839		71.08000	0.07108	118.390	13.51	0.13	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	293.75000	0.29375		474.63000	0.47463	293.750	14.79	0.24	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.79068	64.99936		11.91180	64.42881		15.36	0.00	243,487,602.56	3,746	21,023.00
R209	On 01/02/2024	Bond Future			11.87636	66.47478		12.00184	65.89133		14.84	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.96687	64.82788		12.09699	64.23109		15.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.06005	66.30236		12.19501	65.69187		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			225.14348	225.14348		225.24014	225.24014			0.00	0.00	0	360.00
R210	On 02/11/2023	Bond Future			226.98653	226.98653		227.08588	227.08588			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.19171	232.19171		232.29363	232.29363			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			234.25625	234.25625		234.35865	234.35865			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.63948	239.63948		239.74377	239.74377			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			10.72224	84.09447		10.85950	83.48561		9.94	0.00	1,135,359,439.47	13,501	4,288.00
R213	On 02/11/2023	Bond Future			10.80559	82.38927		10.94922	81.76726		10.82	0.00	1,394,767,951.83	16,929	25,626.00



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	2,215.19000	2.21519	1,891.79000	1.89179	2,215.190	10.77	0.56	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,610.61000	3.61061	3,185.65000	3.18565	3,610.610	11.27	0.72	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	184.15000	0.18415	237.52000	0.23752	184.150	12.72	0.07	0.00	0	731.00
R213	On 01/02/2024	Bond Future			10.88519	84.25922	11.03579	83.62317		10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			10.96176	82.60899	11.11968	81.95843		10.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.04026	84.48857	11.20612	83.82306		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			12.11001	62.38322	12.22698	61.82083		15.74	0.00	189,644,988.80	3,040	13,468.00
R214	On 02/11/2023	Bond Future			12.20772	60.45387	12.32875	59.87934		17.00	0.00	91,889,882.40	1,520	12,853.00
R214	On 01/02/2024	Bond Future			12.30363	61.82600	12.42899	61.23849		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.39604	59.92140	12.52579	59.32047		16.80	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.49000	61.28446	12.62438	60.66969		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
<b>Total for Derivatives :</b>											<b>20,195,868,170.19</b>	<b>196,334</b>	<b>1 739 907.00</b>	
<b>Grand Total:</b>											<b>20,195,868,170.19</b>	<b>196,334</b>	<b>1 739 907.00</b>	