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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2023

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	888.17200	888.17200	889.27000	889.27000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.72300	907.72300	908.84800	908.84800					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	928.32000	928.32000	929.47100	929.47100					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.37800	949.37800	950.55400	950.55400					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.00500	971.00500	972.20600	972.20600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,015.92400	1,015.92400	1,018.69500	1,018.69500					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,038.28700	1,038.28700	1,041.12200	1,041.12200					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,061.84600	1,061.84600	1,064.74600	1,064.74600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,085.93300	1,085.93300	1,088.89800	1,088.89800					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,110.67100	1,110.67100	1,113.70200	1,113.70200					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	885.84900	885.84900	887.61700	887.61700					0.00	0.00	0	105.00
ALBI	On 02/11/2023	Index Future	905.34900	905.34900	907.15900	907.15900					0.00	0.00	0	18.00
ALBI	On 01/02/2024	Index Future	925.89100	925.89100	927.74300	927.74300					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	946.89400	946.89400		948.78700	948.78700			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	968.46500	968.46500		970.39900	970.39900			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	12.48659	74.76746		12.44786	74.94258			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.62261	72.63332		12.58219	72.81252			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.75819	74.29876		12.71599	74.48217			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.89839	72.19999		12.85438	72.38746			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.04361	73.85818		12.99767	74.04986			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	12.98084	71.16732		12.94711	71.34119			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.11248	68.48807		13.07735	68.66603			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.23746	70.05869		13.20094	70.24080			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.37122	67.40011		13.33323	67.58630			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.50682	68.94700		13.46734	69.13731			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	873.20100	873.20100		874.95800	874.95800			0.00	986,717,130.00	113	23.00
GOVI	On 02/11/2023	GOVI	892.42300	892.42300		894.22100	894.22100			0.00	1,008,437,990.00	113	804.00
GOVI	On 01/02/2024	GOVI	912.67200	912.67200		914.51200	914.51200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	933.37500	933.37500		935.25500	935.25500			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	954.63800	954.63800		956.55900	956.55900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.36980	169.36980		169.29459	169.29459			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.14004	173.14004		173.06371	173.06371			0.00	0.00	0	5,206.00
I2025	On 01/02/2024	Bond Future	175.32239	175.32239		175.24464	175.24464			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.33856	179.33856		179.25877	179.25877			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.62909	181.62909		181.54758	181.54758			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	122.41981	122.41981		122.54738	122.54738			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	123.81569	123.81569		123.94645	123.94645			0.00	0.00	0	1,197.00
I2029	On 01/02/2024	Bond Future	126.65444	126.65444		126.78834	126.78834			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.19321	128.19321		128.33017	128.33017			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.14031	131.14031		131.28021	131.28021			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	116.96425	116.96425		116.96268	116.96268			0.00	0.00	0	7,134.00
I2033	On 02/11/2023	Bond Future	118.14331	118.14331		118.14214	118.14214			0.00	827,003.17	7	1,665.00
I2033	On 01/02/2024	Bond Future	120.85196	120.85196		120.85090	120.85090			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.16293	122.16293		122.16188	122.16188			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.97148	124.97148		124.97013	124.97013			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	126.45892	126.45892		126.45656	126.45656			0.00	0.00	0	1,757.00
I2038	On 02/11/2023	Bond Future	129.27401	129.27401		129.27196	129.27196			0.00	7,497,892.58	58	3,624.00
I2038	On 01/02/2024	Bond Future	130.22720	130.22720		130.22553	130.22553			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.21024	133.21024		133.20830	133.20830			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.21075	134.21075		134.20897	134.20897			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	110.96836	110.96836		110.96631	110.96631			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	111.34971	111.34971		111.34812	111.34812			0.00	7,237,731.15	65	16,116.00
I2046	On 01/02/2024	Bond Future	113.90283	113.90283		113.90113	113.90113			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.37076	114.37076		114.36924	114.36924			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.99947	116.99947		116.99763	116.99763			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	110.75328	110.75328		110.56056	110.56056			0.00	9,746,288.64	88	9,504.00
I2050	On 02/11/2023	Bond Future	113.21873	113.21873		113.02195	113.02195			0.00	5,660,936.50	50	12,993.00
I2050	On 01/02/2024	Bond Future	113.57507	113.57507		113.37403	113.37403			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.17657	116.17657		115.97084	115.97084			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.54913	116.54913		116.33887	116.33887			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	325.95300	325.95300		325.86500	325.86500			0.00	1,479,826,620.00	454	168.00
IGOV	On 02/11/2023	Index Future	333.20900	333.20900		333.12000	333.12000			0.00	1,512,768,860.00	454	471.00
IGOV	On 01/02/2024	Index Future	340.84900	340.84900		340.75800	340.75800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	348.65700	348.65700		348.56400	348.56400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	356.67500	356.67500		356.57900	356.57900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.57500	91.42500		8.57500	91.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.58000	91.42000		8.58000	91.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.59000	91.41000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.59000	91.41000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.59000	91.41000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.58500	91.41500		8.62000	91.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.51500	91.48500		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.31000	91.69000		8.31000	91.69000			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			8.18000	91.82000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.03500	91.96500		8.03500	91.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.99000	92.01000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.00394	105.62053		8.98395	105.67911		4.58	0.00	0.00	0	28,094.00
R186	On 02/11/2023	Bond Future			9.00881	107.94555		8.98682	108.00575		4.43	0.00	323,836.65	3	135,071.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,219.30000	1.21930	1,258.34000	1.25834	1,219.300		4.40	0.56	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	118.67000	0.11867	115.58000	0.11558	118.670		4.96	0.09	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.98649	105.08364		8.96225	105.14531		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.96062	107.46629		8.93380	107.52923		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,598.95000	2.59895	2,644.58000	2.64458	2,598.950		4.10	0.68	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	510.07000	0.51007	499.17000	0.49917	510.070		4.46	0.21	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.92558	104.60113		8.89567	104.66529		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			334.72566	334.72566		334.72689	334.72689			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.17684	342.17684		342.17908	342.17908			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			249.51537	249.51537		249.51179	249.51179			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			255.06963	255.06963		255.06685	255.06685			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			255.96534	255.96534		255.96291	255.96291			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.82848	261.82848		261.82576	261.82576			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.76567	262.76567		262.76335	262.76335			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			10.35252	89.26269		10.30810	89.45444		8.97	0.00	113,720,667.06	1,274	54,444.00
R2030	On 03/08/2023	Bond Future	10.40	Call	710.83000	0.71083	842.92000	0.84292	710.830		8.66	0.56	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,474.21000	1.47421	1,643.38000	1.64338	1,474.210		9.40	0.78	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.01000	0.00001	0.02000	0.00002	0.010		13.51	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.51	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.42188	91.22762		10.37508	91.42387		9.21	0.00	116,497,670.74	1,277	73,826.00
R2030	On 02/11/2023	Bond Future	9.57	Call	519.36000	0.51936	568.81000	0.56881	519.360		8.95	0.21	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	865.43000	0.86543	936.12000	0.93612	865.430		8.97	0.31	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,124.80000	1.12480	1,208.68000	1.20868	1,124.800		9.00	0.38	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,720.82000	1.72082	1,828.75000	1.82875	1,720.820		9.15	0.50	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,248.51000	2.24851	2,372.76000	2.37276	2,248.510		9.30	0.58	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,637.42000	3.63742	3,790.80000	3.79080	3,637.420		9.71	0.74	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	519.67000	0.51967		489.81000	0.48981	519.670	10.01	0.19	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	432.72000	0.43272		407.56000	0.40756	432.720	10.14	0.16	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	169.99000	0.16999		159.85000	0.15985	169.990	10.84	0.07	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.48380	89.29165		10.43442	89.49244		9.15	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	917.29000	0.91729		977.46000	0.97746	917.290	8.80	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,319.07000	1.31907		1,396.22000	1.39622	1,319.070	8.86	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,376.42000	1.37642		1,455.78000	1.45578	1,376.420	8.87	0.36	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,480.90000	1.48090		1,564.15000	1.56415	1,480.900	8.88	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,594.96000	1.59496		1,682.19000	1.68219	1,594.960	8.91	0.40	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,748.98000	1.74898		1,841.31000	1.84131	1,748.980	8.95	0.42	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,188.79000	2.18879		2,294.12000	2.29412	2,188.790	9.08	0.49	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,564.78000	1.56478		1,500.40000	1.50040	1,564.780	9.54	0.36	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,208.97000	1.20897		1,157.47000	1.15747	1,208.970	9.82	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	833.64000	0.83364		796.82000	0.79682	833.640	10.23	0.21	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	765.82000	0.76582		731.78000	0.73178	765.820	10.32	0.20	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	759.45000	0.75945		725.68000	0.72568	759.450	10.33	0.20	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	619.07000	0.61907		591.18000	0.59118	619.070	10.55	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.55637	91.31611		10.50426	91.52131		8.53	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,251.96000	1.25196		1,320.39000	1.32039	1,251.960	8.14	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,995.83000	1.99583		2,088.43000	2.08843	1,995.830	8.32	0.42	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,905.48000	2.90548		3,020.16000	3.02016	2,905.480	8.62	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,358.59000	3.35859		3,482.21000	3.48221	3,358.590	8.76	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,093.61000	4.09361		4,229.57000	4.22957	4,093.610	9.00	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,108.13000	1.10813		1,065.38000	1.06538	1,108.130	9.68	0.23	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	827.04000	0.82704		794.47000	0.79447	827.040	10.05	0.18	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	416.88000	0.41688		398.77000	0.39877	416.880	10.15	0.10	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.63464	89.38877		10.57949	89.59849		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			10.99982	87.81477		10.94549	88.08319		10.51	0.00	99,669,763.95	1,135	75,748.00
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	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1.60000	0.00160		4.06000	0.00406	1.600	7.59	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	147.82000	0.14782		128.33000	0.12833	147.820	11.99	0.14	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	121.78000	0.12178		106.13000	0.10613	121.780	12.15	0.12	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,541.43000	2.54143		2,794.20000	2.79420	2,541.430	12.15	0.88	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	99.65000	0.09965		87.21000	0.08721	99.650	12.29	0.10	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,312.63000	4.31263		4,579.05000	4.57905	4,312.630	13.28	0.97	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,763.28000	4.76328		5,030.62000	5.03062	4,763.280	13.56	0.98	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,943.29000	4.94329		5,210.89000	5.21089	4,943.290	13.66	0.99	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	12.45000	0.01245		11.63000	0.01163	12.450	13.66	0.01	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.08828	85.58495		11.03146	85.85957		11.65	0.00	538,671,675.30	6,294	179,442.00
R2032	On 02/11/2023	Bond Future	10.58	Call	1,073.37000	1.07337		0.00000	0.00000	1,073.370	11.25	0.33	28,099,617.90	1,000	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	1,090.27000	1.09027		1,192.98000	1.19298	1,090.270	11.26	0.33	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	10.71	Call	1,304.81000	1.30481		1,419.89000	1.41989	1,304.810	11.36	0.37	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,358.79000	2.35879		0.00000	0.00000	2,358.790	11.65	0.52	22,278,063.47	500	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	2,156.38000	2.15638		2,310.30000	2.31030	2,156.380	11.76	0.51	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,752.61000	1.75261		1,649.88000	1.64988	1,752.610	11.98	0.42	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,373.38000	1.37338		0.00000	0.00000	1,373.380	12.24	0.35	30,038,706.04	1,000	500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	997.89000	0.99789		934.26000	0.93426	997.890	12.59	0.27	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	564.02000	0.56402		526.16000	0.52616	564.020	13.20	0.17	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.16968	87.52719		11.11027	87.80816		11.31	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	847.53000	0.84753		917.11000	0.91711	847.530	10.73	0.22	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,631.22000	1.63122		1,741.39000	1.74139	1,631.220	10.81	0.36	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,945.54000	1.94554		2,068.80000	2.06880	1,945.540	10.90	0.41	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,986.00000	1.98600		2,110.83000	2.11083	1,986.000	10.91	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,677.13000	2.67713		2,825.81000	2.82581	2,677.130	11.16	0.50	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,826.56000	1.82656		1,738.93000	1.73893	1,826.560	11.82	0.34	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,003.09000	1.00309		951.56000	0.95156	1,003.090	12.66	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	910.58000	0.91058		863.44000	0.86344	910.580	12.79	0.19	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	833.12000	0.83312		789.71000	0.78971	833.120	12.91	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.25731	85.34880		11.19517	85.63601		10.96	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,516.68000	1.51668		1,613.68000	1.61368	1,516.680	10.38	0.31	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,889.35000	1.88935		2,001.59000	2.00159	1,889.350	10.49	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,995.18000	1.99518		2,111.45000	2.11145	1,995.180	10.51	0.38	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,402.14000	2.40214		2,532.68000	2.53268	2,402.140	10.64	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,908.44000	2.90844		3,054.46000	3.05446	2,908.440	10.83	0.48	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,544.61000	3.54461		3,707.38000	3.70738	3,544.610	11.05	0.54	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,130.35000	1.13035		1,078.45000	1.07845	1,130.350	12.61	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	941.33000	0.94133		897.54000	0.89754	941.330	12.90	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	824.27000	0.82427		785.23000	0.78523	824.270	12.97	0.15	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.34896	87.29068		11.28393	87.58424		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			11.67161	86.36280		11.63254	86.57676		12.65	0.00	194,489,025.60	2,252	30,606.00
R2035	On 03/08/2023	Bond Future	11.75	Put	654.96000	0.65496		598.77000	0.59877	654.960	12.65	0.42	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	4,382.01000	4.38201		4,595.35000	4.59535	4,382.010	13.85	0.97	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			11.77612	83.75357		11.73542	83.97252		13.59	0.00	188,613,039.64	2,252	146,981.00
R2035	On 02/11/2023	Bond Future	10.62	Call	369.51000	0.36951		406.11000	0.40611	369.510	12.38	0.14	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	955.82000	0.95582		1,027.71000	1.02771	955.820	12.77	0.28	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,339.34000	2.33934		2,462.36000	2.46236	2,339.340	13.58	0.50	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,934.54000	3.93454		4,092.25000	4.09225	3,934.540	14.33	0.66	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	756.36000	0.75636		723.91000	0.72391	756.360	15.26	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	319.82000	0.31982		306.02000	0.30602	319.820	16.34	0.09	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.87873	85.65415		11.83633	85.87812		13.08	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	811.03000	0.81103		862.17000	0.86217	811.030	12.12	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,484.82000	1.48482		1,563.47000	1.56347	1,484.820	12.21	0.31	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	13.46	Put	954.47000	0.95447		921.36000	0.92136	954.470	14.97	0.18	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.97809	83.08212		11.93398	83.31112		13.26	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.08000	84.97273		12.03410	85.20672		12.22	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.01708	76.98363		11.98314	77.16850		14.33	0.00	0.00	0	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	0	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1.10000	0.00110		2.16000	0.00216	1.100	12.88	0.00	0.00	0	1,730.00
R2037	On 02/11/2023	Bond Future			12.12099	78.67823		12.08571	78.86747		14.64	0.00	0.00	0	54,285.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,215.63000	2.21563		2,319.53000	2.31953	2,215.630	14.67	0.48	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,753.59000	3.75359		3,887.75000	3.88775	3,753.590	15.49	0.64	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	371.48000	0.37148		358.93000	0.35893	371.480	17.70	0.10	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.22251	76.20715		12.18584	76.40074		14.90	0.00	0.00	0	1,714.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,944.90000	2.94490		3,048.53000	3.04853	2,944.900	14.68	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,951.76000	1.95176		1,898.95000	1.89895	1,951.760	15.90	0.32	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	917.67000	0.91767		891.87000	0.89187	917.670	17.39	0.17	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.33115	77.93470		12.29307	78.13257		14.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.44609	75.45209		12.40649	75.65434		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			12.28763	77.18438		12.25876	77.34945		15.20	0.00	154,368.76	2	105,700.00
R2040	On 02/11/2023	Bond Future			12.39560	78.88341		12.36560	79.05238		15.52	0.00	5,048,538.24	64	30,631.00
R2040	On 02/11/2023	Bond Future	11.50	Call	704.11000	0.70411		749.05000	0.74905	704.110	14.43	0.21	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,185.06000	1.18506		1,248.52000	1.24852	1,185.060	14.81	0.31	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,846.29000	1.84629		1,929.11000	1.92911	1,846.290	15.27	0.41	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,308.90000	3.30890		3,420.92000	3.42092	3,308.900	16.14	0.58	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,488.91000	1.48891		1,448.93000	1.44893	1,488.910	16.79	0.31	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	733.85000	0.73385		714.25000	0.71425	733.850	17.94	0.17	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.50167	76.16661		12.47050	76.33949		15.86	0.00	0.00	0	5,778.00
R2040	On 02/05/2024	Bond Future			12.61428	77.89315		12.58192	78.06991		15.32	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.73325	75.15916		12.69963	75.33975		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			12.34702	73.55736		12.31810	73.72337		16.11	0.00	12,504,751.20	170	35,826.00
R2044	On 03/08/2023	Bond Future	11.75	Call	53.16000	0.05316		73.82000	0.07382	53.160	15.17	0.06	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,612.90000	3.61290		3,467.55000	3.46755	3,612.900	15.17	0.94	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,267.12000	2.26712		2,157.55000	2.15755	2,267.120	15.62	0.81	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	578.03000	0.57803		552.23000	0.55223	578.030	16.62	0.35	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.45124	75.17656		12.42121	75.34650		16.47	0.00	0.00	0	49,923.00
R2044	On 01/02/2024	Bond Future			12.55352	72.50085		12.52235	72.67467		16.87	0.00	8,265,096.90	114	8,396.00
R2044	On 02/05/2024	Bond Future			12.66166	74.14430		12.62933	74.32199		16.33	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.77564	71.45008		12.74207	71.63167		16.26	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
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			12.28163	76.59740		12.25767	76.73775		15.93	0.00	516,802,657.80	6,747	49,646.00
R2048	On 03/08/2023	Bond Future	11.80	Call	113.44000	0.11344		145.21000	0.14521	113.440	15.10	0.11	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,013.23000	1.01323		1,121.91000	1.12191	1,013.230	16.03	0.52	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	25.29000	0.02529		27.29000	0.02729	25.290	17.84	0.02	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future			12.38617	73.83671		12.36127	73.98040		17.27	0.00	498,176,282.37	6,747	223,755.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,215.98000	1.21598		1,271.96000	1.27196	1,215.980	16.13	0.31	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,053.11000	3.05311		3,146.47000	3.14647	3,053.110	17.27	0.56	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	769.03000	0.76903		753.33000	0.75333	769.030	19.40	0.18	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.48925	75.51222		12.46338	75.65927		16.68	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.58858	72.77378		12.56177	72.92408		17.12	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.68986	74.42956		12.66207	74.58311		16.07	0.00	0.00	0	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			12.31721	98.63585		12.28826	98.85312		16.04	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.42291	94.94123		12.39279	95.16365		17.40	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.52323	97.09596		12.49195	97.32348		16.81	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.62850	93.43116		12.59601	93.66376		17.27	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.73628	95.55617		12.70254	95.79391		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			11.73023	66.53624		11.69109	66.72407		14.34	0.00	6,653,624.00	100	8,818.00
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	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.71000	0.00071		1.50000	0.00150	0.710	12.90	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	1.16000	0.00116		2.36000	0.00236	1.160	12.89	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	78.75000	0.07875		111.01000	0.11101	78.750	13.51	0.10	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	288.03000	0.28803		264.52000	0.26452	288.030	14.79	0.25	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.82283	64.84722		11.78224	65.03938		15.36	0.00	9,727,083.00	150	28,256.00
R209	On 01/02/2024	Bond Future			11.90974	66.31885		11.86767	66.51546		14.84	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.00140	64.66876		11.95780	64.86977		15.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.09574	66.14014		12.05056	66.34559		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			224.85464	224.85464		224.85416	224.85416			0.00	0.00	0	360.00
R210	On 02/11/2023	Bond Future			226.69359	226.69359		226.69379	226.69379			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			231.89113	231.89113		231.89159	231.89159			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
R210	On 02/05/2024	Bond Future	233.95725	233.95725		233.95792	233.95792			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.33544	239.33544		239.33567	239.33567			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	10.75866	83.93235		10.70927	84.15230		9.94	0.00	0.00	0	4,288.00
R213	On 02/11/2023	Bond Future	10.84396	82.22251		10.79220	82.44757		10.82	0.00	0.00	0	27,649.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,105.12000	2.10512	2,239.10000	2.23910	2,105.120	10.77	0.55	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,475.61000	3.47561	3,644.69000	3.64469	3,475.610	11.27	0.71	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	188.88000	0.18888	176.50000	0.17650	188.880	12.72	0.07	0	731.00
R213	On 01/02/2024	Bond Future	10.92552	84.08827		10.87122	84.31854		10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.00393	82.43463		10.94703	82.67001		10.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.08437	84.31092		11.02467	84.55148		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	12.12565	62.30753		12.09157	62.47265		15.74	0.00	9,346,129.50	150	15,856.00
R214	On 02/11/2023	Bond Future	12.22407	60.37574		12.18876	60.54467		17.00	0.00	0.00	0	12,853.00
R214	On 01/02/2024	Bond Future	12.32062	61.74583		12.28404	61.91864		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.41355	59.83974		12.37572	60.01639		16.80	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.50803	61.20139		12.46889	61.38196		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 :											7,417,801,050.16	32,633	1 779 197.00
Grand Total:											7,417,801,050.16	32,633	1 779 197.00