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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2023

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	890.69300		890.69300		890.78500	890.78500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	910.05500		910.05500		910.15100	910.15100			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	930.68300		930.68300		930.78400	930.78400			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	951.83600		951.83600		951.93800	951.93800			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	973.77800		973.77800		973.88200	973.88200			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,020.45200		1,020.45200		1,021.24300	1,021.24300			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,042.63400		1,042.63400		1,043.44500	1,043.44500			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,066.26800		1,066.26800		1,067.10000	1,067.10000			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,090.50200		1,090.50200		1,091.35200	1,091.35200			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,115.64100		1,115.64100		1,116.51000	1,116.51000			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	889.93400		889.93400		891.04500	891.04500			0.00	160,188,120.00	18	66.0
ALBI	On 02/11/2023	Index Future	909.27900		909.27900		910.41600	910.41600			0.00	163,670,220.00	18	56.0
ALBI	On 01/02/2024	Index Future	929.88900		929.88900		931.05500	931.05500			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/05/2024	Index Future	951.02400		951.02400		952.21500	952.21500			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future	972.94700		972.94700		974.16600	974.16600			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.40703		75.12782		12.38847	75.21223			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future	12.54408		72.98204		12.52469	73.06850			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future	12.67650		74.65439		12.65622	74.74304			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future	12.81231		72.56729		12.79117	72.65788			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future	12.94878		74.25461		12.92672	74.34726			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	12.89134		71.63027		12.85263	71.83211			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future	13.02313		68.94220		12.98283	69.14867			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future	13.14477		70.52248		13.10287	70.73387			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future	13.27408		67.87790		13.23050	68.09407			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future	13.40172		69.45561		13.35643	69.67676			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	877.20200		877.20200		878.28100	878.28100			0.00	184,212,420.00	21	13.0
GOVI	On 02/11/2023	GOVI	896.27100		896.27100		897.37500	897.37500			0.00	188,216,910.00	21	825.0
GOVI	On 01/02/2024	GOVI	916.58700		916.58700		917.71900	917.71900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI	937.41900		937.41900		938.57600	938.57600			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI	959.02900		959.02900		960.21200	960.21200			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	169.44052		169.44052		169.43984	169.43984			0.00	118,608,364.00	700	812.0
I2025	On 02/11/2023	Bond Future	173.16674		173.16674		173.16653	173.16653			0.00	121,216,718.00	700	5,556.0
I2025	On 01/02/2024	Bond Future	175.34646		175.34646		175.34665	175.34665			0.00	0.00	0	214.0
I2025	On 02/05/2024	Bond Future	179.37090		179.37090		179.37094	179.37094			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future	181.71058		181.71058		181.71045	181.71045			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future	122.41873		122.41873		122.41765	122.41765			0.00	22,035,371.40	180	1,075.0
I2029	On 02/11/2023	Bond Future	123.78173		123.78173		123.78098	123.78098			0.00	22,280,711.40	180	1,287.0
I2029	On 01/02/2024	Bond Future	126.61768		126.61768		126.61715	126.61715			0.00	0.00	0	728.0
I2029	On 02/05/2024	Bond Future	128.16086		128.16086		128.16027	128.16027			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future	131.14233		131.14233		131.14157	131.14157			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	117.16215		117.16215		117.16049	117.16049			0.00	756,984,651.15	6,461	977.0
I2033	On 02/11/2023	Bond Future	118.31435		118.31435		118.31297	118.31297			0.00	37,860,592.00	320	2,255.0
I2033	On 01/02/2024	Bond Future	121.02500		121.02500		121.02380	121.02380			0.00	0.00	0	6,141.0
I2033	On 02/05/2024	Bond Future	122.34506		122.34506		122.34375	122.34375			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	125.19123		125.19123		125.18978	125.18978			0.00	768,799,343.43	6,141	6,141.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	126.31458		126.31458		126.90497	126.90497			0.00	50,525,832.00	400	737.0
I2038	On 02/11/2023	Bond Future	129.09232		129.09232		129.69617	129.69617			0.00	57,058,805.44	442	4,602.0
I2038	On 01/02/2024	Bond Future	130.03899		130.03899		130.65692	130.65692			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	133.02346		133.02346		133.65546	133.65546			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	134.05561		134.05561		134.70220	134.70220			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	111.05667		111.05667		111.05446	111.05446			0.00	0.00	0	10,131.0
I2046	On 02/11/2023	Bond Future	111.41039		111.41039		111.40850	111.40850			0.00	5,124,877.94	46	16,070.0
I2046	On 01/02/2024	Bond Future	113.96311		113.96311		113.96134	113.96134			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	114.43719		114.43719		114.43520	114.43520			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	117.09892		117.09892		117.09689	117.09689			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	110.75576		110.75576		110.75366	110.75366			0.00	0.00	0	9,154.0
I2050	On 02/11/2023	Bond Future	113.19148		113.19148		113.18954	113.18954			0.00	0.00	0	13,911.0
I2050	On 01/02/2024	Bond Future	113.54502		113.54502		113.54343	113.54343			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	116.15094		116.15094		116.14909	116.14909			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	116.55419		116.55419		116.55230	116.55230			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	326.00200		326.00200		326.24900	326.24900			0.00	0.00	0	168.0
IGOV	On 02/11/2023	Index Future	333.16900		333.16900		333.42300	333.42300			0.00	0.00	0	510.0
IGOV	On 01/02/2024	Index Future	340.80000		340.80000		341.06100	341.06100			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	348.62300		348.62300		348.88900	348.88900			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	356.73500		356.73500		357.00700	357.00700			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.43500		91.56500		8.43500	91.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.43000		91.57000		8.42500	91.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.49500		91.50500		8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.50000		91.50000		8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.50000		91.50000		8.48500	91.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.49000		91.51000		8.47000	91.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.43000		91.57000		8.40000	91.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.21500		91.78500		8.17000	91.83000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.16000		91.84000		8.10000	91.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.92500		92.07500		7.86500	92.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.85500		92.14500		7.80000	92.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.82500		92.17500		7.77000	92.23000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.92324		105.85727		8.92860	105.84153		4.61	0.00	370,500,445.00	3,500	14,864.0
R186	On 02/11/2023	Bond Future			8.93093		108.15897		8.93668	108.14320		4.45	0.00	378,556,395.00	3,500	138,889.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,340.57000		1.34057		1,336.09000	1.33609	1,340.570	4.50	0.60	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	102.54000		0.10254		105.90000	0.10590	102.540	5.10	0.08	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.90140		105.30033		8.90762	105.28447		4.32	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.86416		107.69288		8.87109	107.67658		3.87	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,797.22000		2.79722		2,788.33000	2.78833	2,797.220	4.26	0.70	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	491.13000		0.49113		496.54000	0.49654	491.130	4.60	0.20	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.80378		104.86274		8.81157	104.84598		3.62	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			334.71252		334.71252		334.71295	334.71295			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.07330		342.07330		342.07470	342.07470			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			249.30880		249.30880		249.51473	249.51473			0.00	0.00	0	5,054.0
R202	On 02/11/2023	Bond Future			254.79127		254.79127		255.00275	255.00275			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			255.67639		255.67639		255.89307	255.89307			0.00	0.00	0	460.0
R202	On 02/05/2024	Bond Future			261.54419		261.54419		261.76575	261.76575			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.54531		262.54531		262.77164	262.77164			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future			10.27981		89.57683		10.27071	89.61625		8.93	0.00	309,935,831.80	3,460	54,720.0
R2030	On 03/08/2023	Bond Future	10.40	Call	823.11000		0.82311		875.19000	0.87519	823.110	9.36	0.66	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,674.81000		1.67481		1,725.26000	1.72526	1,674.810	10.03	0.87	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.43	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.43	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.35112		91.52455		10.34148	91.56510		9.18	0.00	321,251,170.50	3,510	85,166.0
R2030	On 02/11/2023	Bond Future	9.57	Call	550.29000		0.55029		566.05000	0.56605	550.290	8.93	0.23	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	918.61000		0.91861		939.99000	0.93999	918.610	8.94	0.33	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,193.50000		1.19350		1,218.12000	1.21812	1,193.500	8.97	0.40	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,823.00000		1.82300		1,853.01000	1.85301	1,823.000	9.11	0.52	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,377.34000		2.37734		2,410.61000	2.41061	2,377.340	9.27	0.61	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,819.25000		3.81925		3,857.38000	3.85738	3,819.250	9.68	0.76	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	431.50000	0.43150	430.71000	0.43071	431.500	9.97	0.17	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	355.40000	0.35540	355.09000	0.35509	355.400	10.10	0.14	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	132.33000	0.13233	132.97000	0.13297	132.330	10.80	0.06	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			10.40957	89.59370	10.39936	89.63534		9.16	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	979.99000	0.97999	996.98000	0.99698	979.990	8.82	0.28	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	1,402.53000	1.40253	1,423.59000	1.42359	1,402.530	8.87	0.37	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,462.87000	1.46287	1,484.44000	1.48444	1,462.870	8.88	0.38	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,572.17000	1.57217	1,594.63000	1.59463	1,572.170	8.89	0.40	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,692.43000	1.69243	1,715.80000	1.71580	1,692.430	8.92	0.42	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,854.60000	1.85460	1,879.13000	1.87913	1,854.600	8.97	0.44	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	2,312.25000	2.31225	2,339.60000	2.33960	2,312.250	9.09	0.51	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	1,433.02000	1.43302	1,424.95000	1.42495	1,433.020	9.55	0.34	0.00	0	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	1,098.68000	1.09868	1,092.93000	1.09293	1,098.680	9.83	0.27	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	749.47000	0.74947	746.11000	0.74611	749.470	10.24	0.20	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	686.84000	0.68684	683.90000	0.68390	686.840	10.33	0.18	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	680.97000	0.68097	678.07000	0.67807	680.970	10.34	0.18	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	551.92000	0.55192	549.85000	0.54985	551.920	10.56	0.15	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			10.47690	91.62929	10.46613	91.67184		8.61	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	1,355.44000	1.35544	1,373.57000	1.37357	1,355.440	8.23	0.33	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	2,133.15000	2.13315	2,156.71000	2.15671	2,133.150	8.40	0.44	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	3,074.08000	3.07408	3,102.33000	3.10233	3,074.080	8.69	0.55	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	3,539.47000	3.53947	3,569.54000	3.56954	3,539.470	8.84	0.59	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	4,294.03000	4.29403	4,326.53000	4.32653	4,294.030	9.08	0.65	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,034.55000	1.03455	1,029.33000	1.02933	1,034.550	9.75	0.22	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	770.34000	0.77034	766.79000	0.76679	770.340	10.13	0.17	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	384.49000	0.38449	382.90000	0.38290	384.490	10.23	0.10	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			10.54379	89.73458	10.53240	89.77805		8.35	0.00	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 03/08/2023	Bond Future			10.93178	88.15110	10.92280	88.19562		10.40	0.00	189,524,865.00	2,150	73,498.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.64	0.00	0.00	0	1,441.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	0.36000	0.00036	0.75000	0.00075	0.360	7.51	0.00	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	41.71000	0.04171	49.81000	0.04981	41.710	11.86	0.06	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	31.20000	0.03120	38.07000	0.03807	31.200	12.02	0.05	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	2,787.18000	2.78718	2,838.57000	2.83857	2,787.180	12.02	0.95	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	23.08000	0.02308	28.82000	0.02882	23.080	12.16	0.03	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	4,628.44000	4.62844	4,674.19000	4.67419	4,628.440	13.14	1.00	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	5,085.95000	5.08595	5,131.21000	5.13121	5,085.950	13.42	1.00	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	5,268.14000	5.26814	5,313.26000	5.31326	5,268.140	13.51	1.00	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	0.97000	0.00097	1.57000	0.00157	0.970	13.51	0.00	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.02201	85.90536	11.01257	85.95113		11.52	0.00	830,876,641.92	9,672	178,236.0		
R2032	On 02/11/2023	Bond Future	10.58	Call	1,114.87000	1.11487	1,139.92000	1.13992	1,114.870	11.12	0.34	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	1,132.46000	1.13246	1,157.73000	1.15773	1,132.460	11.13	0.35	0.00	0	500.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	10.71	Call	1,358.93000		1.35893	1,386.73000	1.38673	1,358.930	11.24	0.39	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,121.30000		2.12130	2,108.98000	2.10898	2,121.300	11.52	0.50	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,249.51000		2.24951	2,284.53000	2.28453	2,249.510	11.63	0.54	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,547.64000		1.54764	1,539.83000	1.53983	1,547.640	11.85	0.40	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,194.43000		1.19443	1,189.39000	1.18939	1,194.430	12.11	0.32	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	851.33000		0.85133	848.88000	0.84888	851.330	12.47	0.25	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	465.12000		0.46512	465.13000	0.46513	465.120	13.08	0.15	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.10067		87.85367	11.09076	87.90069		11.27	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	888.37000		0.88837	904.83000	0.90483	888.370	10.69	0.23	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,708.22000		1.70822	1,732.76000	1.73276	1,708.220	10.77	0.38	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,035.85000		2.03585	2,062.85000	2.06285	2,035.850	10.86	0.42	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,077.93000		2.07793	2,105.22000	2.10522	2,077.930	10.87	0.43	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,794.90000		2.79490	2,826.47000	2.82647	2,794.900	11.12	0.51	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,674.80000		1.67480	1,666.58000	1.66658	1,674.800	11.79	0.33	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	903.05000		0.90305	899.70000	0.89970	903.050	12.63	0.19	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	817.34000		0.81734	814.50000	0.81450	817.340	12.76	0.18	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	745.95000		0.74595	743.53000	0.74353	745.950	12.89	0.16	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.18422		85.68675	11.17387	85.73475		11.05	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,625.48000		1.62548	1,646.42000	1.64642	1,625.480	10.47	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,016.90000		2.01690	2,040.68000	2.04068	2,016.900	10.58	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,127.63000		2.12763	2,152.14000	2.15214	2,127.630	10.61	0.40	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,550.24000		2.55024	2,577.31000	2.57731	2,550.240	10.74	0.44	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,072.29000		3.07229	3,102.06000	3.10206	3,072.290	10.92	0.50	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,727.50000		3.72750	3,760.11000	3.76011	3,727.500	11.14	0.56	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,063.28000		1.06328	1,058.75000	1.05875	1,063.280	12.72	0.19	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	884.17000		0.88417	880.66000	0.88066	884.170	13.01	0.16	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	773.14000		0.77314	770.17000	0.77017	773.140	13.08	0.15	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.26704		87.66070	11.25622	87.70973		9.88	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			11.58809		86.82113	11.56917	86.92546		12.65	0.00	334,261,350.50	3,850	38,159.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	331.01000		0.33101	332.49000	0.33249	331.010	12.65	0.30	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,818.21000		4.81821	4,923.46000	4.92346	4,818.210	13.85	1.00	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			11.69340		84.19944	11.67368	84.30623		13.67	0.00	138,929,076.00	1,650	161,095.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	409.41000		0.40941	432.02000	0.43202	409.410	12.45	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,048.33000		1.04833	1,090.86000	1.09086	1,048.330	12.84	0.30	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,524.83000		2.52483	2,593.84000	2.59384	2,524.830	13.66	0.53	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,195.01000		4.19501	4,280.23000	4.28023	4,195.010	14.42	0.69	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	643.43000		0.64343	633.85000	0.63385	643.430	15.36	0.17	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	262.36000		0.26236	259.36000	0.25936	262.360	16.45	0.08	0.00	0	731.0	
R2035	On 01/02/2024	Bond Future			11.79284		86.10876	11.77226	86.21821		13.08	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	873.76000		0.87376	903.07000	0.90307	873.760	12.10	0.21	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,592.09000		1.59209	1,636.10000	1.63610	1,592.090	12.19	0.33	0.00	0	400.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	13.46	Put	849.88000	0.84988		838.11000	0.83811	849.880		14.99	0.16	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.88792	83.55119		11.86652	83.66307			13.35	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			11.98149	85.47608		11.95922	85.59047			12.50	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			11.93834	77.41353		11.91952	77.51681			14.33	0.00	0.00	0	78,461.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		13.63	0.00	0.00	0	1,730.0
R2037	On 03/08/2023	Bond Future	11.00	Call	0.18000	0.00018		0.45000	0.00045	0.180		12.88	0.00	0.00	0	1,730.0
R2037	On 02/11/2023	Bond Future			12.04313	79.09678		12.02355	79.20256			14.73	0.00	0.00	0	59,421.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,377.70000	2.37770		2,443.90000	2.44390	2,377.700		14.76	0.51	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,983.59000	3.98359		4,066.25000	4.06625	3,983.590		15.58	0.67	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	309.97000	0.30997		306.59000	0.30659	309.970		17.81	0.09	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.14188	76.63376		12.12150	76.74215			14.90	0.00	29,120,828.80	380	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	3,115.05000	3.11505		3,178.86000	3.17886	3,115.050		14.68	0.51	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,783.69000	1.78369		1,759.44000	1.75944	1,783.690		15.92	0.30	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	823.19000	0.82319		812.56000	0.81256	823.190		17.42	0.15	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.24665	78.37481		12.22550	78.48555			14.48	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.35390	75.92416		12.33191	76.03740			14.61	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.20374	77.66558		12.16485	77.89027			15.19	0.00	460,556,889.40	5,930	18,969.0
R2040	On 02/11/2023	Bond Future			12.31225	79.35434		12.27188	79.58407			15.61	0.00	149,741,639.58	1,887	33,307.0
R2040	On 02/11/2023	Bond Future	11.50	Call	735.08000	0.73508		796.98000	0.79698	735.080		14.20	0.22	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,244.22000	1.24422		1,332.02000	1.33202	1,244.220		14.56	0.33	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.10	Call	1,933.93000	1.93393		2,048.56000	2.04856	1,933.930		14.96	0.44	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,470.86000	3.47086		3,625.79000	3.62579	3,470.860		15.79	0.61	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.97	Put	1,240.27000	1.24027		1,188.46000	1.18846	1,240.270		16.44	0.28	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	13.64	Put	582.52000	0.58252		557.58000	0.55758	582.520		17.63	0.15	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.41537	76.64677		12.37341	76.88195			15.85	0.00	29,125,772.60	380	93,216.0
R2040	On 02/05/2024	Bond Future			12.52397	78.38806		12.48042	78.62853			15.37	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.63528	75.68731		12.59002	75.93327			15.28	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.27329	73.98186		12.22934	74.23688			16.10	0.00	157,729,325.52	2,132	39,626.0
R2044	On 03/08/2023	Bond Future	11.75	Call	29.55000	0.02955		53.53000	0.05353	29.550		15.16	0.04	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,164.79000	3.16479		2,933.75000	2.93375	3,164.790		15.16	0.96	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	1,801.63000	1.80163		1,631.60000	1.63160	1,801.630		15.61	0.81	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	284.73000	0.28473		257.60000	0.25760	284.730		16.61	0.25	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.37831	75.59044		12.33270	75.85129			16.55	0.00	0.00	0	50,323.0
R2044	On 01/02/2024	Bond Future			12.47808	72.92276		12.43073	73.18968			16.85	0.00	0.00	0	26,166.0
R2044	On 02/05/2024	Bond Future			12.58272	74.57947		12.53362	74.85238			16.37	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.68977	71.91614		12.63879	72.19525			16.33	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.19303	77.11880		12.15402	77.35048		15.91	0.00	0.00	0	49,582.0
R2048	On 03/08/2023	Bond Future	11.80	Call	85.76000	0.08576		132.72000	0.13272	85.760	15.07	0.10	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,125.00000	1.12500		1,314.64000	1.31464	1,125.000	16.01	0.63	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	13.20	Put	2.40000	0.00240		2.84000	0.00284	2.400	17.82	0.00	0.00	0	1,053.0
R2048	On 02/11/2023	Bond Future			12.29769	74.34961		12.25719	74.58654		17.34	0.00	0.00	0	231,905.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,333.75000	1.33375		1,426.43000	1.42643	1,333.750	16.18	0.34	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,291.99000	3.29199		3,445.66000	3.44566	3,291.990	17.34	0.59	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	13.60	Put	646.47000	0.64647		619.27000	0.61927	646.470	19.49	0.16	0.00	0	207.0
R2048	On 01/02/2024	Bond Future			12.39760	76.03562		12.35553	76.27815		16.65	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.49291	73.31269		12.44932	73.56062		17.16	0.00	0.00	0	0.0
R2048	On 01/08/2024	Bond Future			12.58686	75.00163		12.54167	75.25521		16.14	0.00	0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.21341	99.41918		12.17946	99.67799		16.09	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.31860	95.71569		12.28330	95.98047		17.55	0.00	0.00	0	5,189.0
R2053	On 01/02/2024	Bond Future			12.41513	97.88664		12.37846	98.15769		16.85	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.51555	94.24449		12.47749	94.52154		17.38	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.61512	96.41524		12.57561	96.69860		16.34	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.65202	66.91234		11.63302	67.00417		14.34	0.00	6,691,234.00	100	9,458.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.70	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.70	Call	0.11000	0.00011		0.28000	0.00028	0.110	12.94	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.21000	0.00021		0.51000	0.00051	0.210	12.89	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	55.65000	0.05565		77.79000	0.07779	55.650	13.51	0.09	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	110.57000	0.11057		116.44000	0.11644	110.570	14.79	0.14	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.74552	65.21391		11.72580	65.30791		15.45	0.00	0.00	0	28,256.0
R209	On 01/02/2024	Bond Future			11.82985	66.69292		11.80938	66.78925		14.84	0.00	0.00	0	1,690.0
R209	On 02/05/2024	Bond Future			11.91791	65.05444		11.89671	65.15288		15.14	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.00513	66.55310		11.98316	66.65378		14.47	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			224.94598	224.94598		224.94502	224.94502			0.00	0.00	0	350.0
R210	On 02/11/2023	Bond Future			226.72673	226.72673		226.72652	226.72652			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			231.92133	231.92133		231.92159	231.92159			0.00	0.00	0	300.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/05/2024	Bond Future			233.99789	233.99789		233.99789	233.99789			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			239.44120	239.44120		239.44105	239.44105			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.69591	84.21193		10.68685	84.25240		9.86	0.00	0.00	0	4,288.0
R213	On 02/11/2023	Bond Future			10.78333	82.48621		10.77379	82.52780		10.73	0.00	4,124,310.50	50	27,699.0
R213	On 02/11/2023	Bond Future	10.94	Call	2,230.71000	2.23071		2,263.66000	2.26366	2,230.710	10.91	0.57	0.00	0	731.0
R213	On 02/11/2023	Bond Future	11.44	Call	3,652.11000	3.65211		3,690.60000	3.69060	3,652.110	11.46	0.73	0.00	0	731.0
R213	On 02/11/2023	Bond Future	12.70	Put	164.18000	0.16418		165.01000	0.16501	164.180	12.92	0.07	0.00	0	731.0
R213	On 01/02/2024	Bond Future			10.86226	84.35662		10.85221	84.39935		10.40	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.93667	82.71295		10.92614	82.75664		10.19	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.00801	84.61877		10.99698	84.66336		9.36	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.03728	62.73716		11.99822	62.92861		15.73	0.00	376,422.96	6	14,094.0
R214	On 02/11/2023	Bond Future			12.13599	60.79854		12.09553	60.99434		17.08	0.00	0.00	0	14,560.0
R214	On 01/02/2024	Bond Future			12.22961	62.17725		12.18769	62.37762		16.42	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.31877	60.28388		12.27542	60.48877		16.84	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.40626	61.67270		12.36140	61.88233		15.85	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													6,368,085,135.84	57,805	1 905 980.
Grand Total:													6,368,085,135.84	57,805	1 905 980.