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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2023

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	891.27900	891.27900		890.69300	890.69300			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	910.65000	910.65000		910.05500	910.05500			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	931.29000	931.29000		930.68300	930.68300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	952.45700	952.45700		951.83600	951.83600			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	974.41400	974.41400		973.77800	973.77800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,022.20100	1,022.20100		1,020.45200	1,020.45200			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,044.41800	1,044.41800		1,042.63400	1,042.63400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,068.08900	1,068.08900		1,066.26800	1,066.26800			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,092.36600	1,092.36600		1,090.50200	1,090.50200			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,117.54800	1,117.54800		1,115.64100	1,115.64100			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	891.35600	891.35600		889.93400	889.93400			0.00	285,233,920.00	32	50.0
ALBI	On	02/11/2023	Index Future	910.72900	910.72900		909.27900	909.27900			0.00	309,647,860.00	34	56.0
ALBI	On	01/02/2024	Index Future	931.37100	931.37100		929.88900	929.88900			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		952.53900	952.53900		951.02400	951.02400			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		974.49900	974.49900		972.94700	972.94700			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		12.37226	75.28607		12.40703	75.12782			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.50798	73.14312		12.54408	72.98204			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.63895	74.81866		12.67650	74.65439			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.77309	72.73549		12.81231	72.56729			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		12.90777	74.42697		12.94878	74.25461			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		12.85175	71.83671		12.89134	71.63027			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.98208	69.15252		13.02313	68.94220			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.10223	70.73710		13.14477	70.52248			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.22978	68.09765		13.27408	67.87790			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.35563	69.68068		13.40172	69.45561			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		878.60100	878.60100		877.20200	877.20200			0.00	0.00	0	13.0
GOVI	On 02/11/2023	GOVI		897.69600	897.69600		896.27100	896.27100			0.00	0.00	0	825.0
GOVI	On 01/02/2024	GOVI		918.04300	918.04300		916.58700	916.58700			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		938.90800	938.90800		937.41900	937.41900			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		960.55300	960.55300		959.02900	959.02900			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.51636	169.51636		169.44052	169.44052			0.00	1,695,163.60	10	812.0
I2025	On 02/11/2023	Bond Future		173.24278	173.24278		173.16674	173.16674			0.00	1,732,427.80	10	5,566.0
I2025	On 01/02/2024	Bond Future		175.42291	175.42291		175.34646	175.34646			0.00	0.00	0	214.0
I2025	On 02/05/2024	Bond Future		179.44952	179.44952		179.37090	179.37090			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.79111	181.79111		181.71058	181.71058			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		122.61381	122.61381		122.41873	122.41873			0.00	0.00	0	1,075.0
I2029	On 02/11/2023	Bond Future		123.98010	123.98010		123.78173	123.78173			0.00	0.00	0	1,287.0
I2029	On 01/02/2024	Bond Future		126.81968	126.81968		126.61768	126.61768			0.00	0.00	0	728.0
I2029	On 02/05/2024	Bond Future		128.36764	128.36764		128.16086	128.16086			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.35429	131.35429		131.14233	131.14233			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		117.47266	117.47266	117.16215	117.16215			0.00	0.00	0	977.0
I2033	On 02/11/2023		Bond Future		118.63069	118.63069	118.31435	118.31435			0.00	0.00	0	2,255.0
I2033	On 01/02/2024		Bond Future		121.34777	121.34777	121.02500	121.02500			0.00	0.00	0	6,141.0
I2033	On 02/05/2024		Bond Future		122.67536	122.67536	122.34506	122.34506			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.52958	125.52958	125.19123	125.19123			0.00	1,541,754,301.56	12,282	0.0
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		126.48521	126.48521	126.31458	126.31458			0.00	0.00	0	737.0
I2038	On 02/11/2023		Bond Future		129.26565	129.26565	129.09232	129.09232			0.00	0.00	0	4,602.0
I2038	On 01/02/2024		Bond Future		130.21517	130.21517	130.03899	130.03899			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.20404	133.20404	133.02346	133.02346			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.24014	134.24014	134.05561	134.05561			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		111.32045	111.32045	111.05667	111.05667			0.00	0.00	0	10,131.0
I2046	On 02/11/2023		Bond Future		111.67903	111.67903	111.41039	111.41039			0.00	0.00	0	16,070.0
I2046	On 01/02/2024		Bond Future		114.23708	114.23708	113.96311	113.96311			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.71737	114.71737	114.43719	114.43719			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		117.38612	117.38612	117.09892	117.09892			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		110.76224	110.76224	110.75576	110.75576			0.00	14,399,091.20	130	9,124.0
I2050	On 02/11/2023		Bond Future		113.19693	113.19693	113.19148	113.19148			0.00	14,715,600.90	130	14,011.0
I2050	On 01/02/2024		Bond Future		113.54984	113.54984	113.54502	113.54502			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.15612	116.15612	116.15094	116.15094			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.55933	116.55933	116.55419	116.55419			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		326.33100	326.33100	326.00200	326.00200			0.00	0.00	0	168.0
IGOV	On 02/11/2023		Index Future		333.50500	333.50500	333.16900	333.16900			0.00	0.00	0	510.0
IGOV	On 01/02/2024		Index Future		341.14300	341.14300	340.80000	340.80000			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		348.97400	348.97400	348.62300	348.62300			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		357.09400	357.09400	356.73500	356.73500			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	8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.49500	91.50500	8.49500	91.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.50000	91.50000	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.50500	91.49500	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future		8.47000	91.53000	8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.43000	91.57000	8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.22000	91.78000	8.21500	91.78500			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			8.16500		91.83500		8.16000	91.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.94500		92.05500		7.92500	92.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.87000		92.13000		7.85500	92.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.84500		92.15500		7.82500	92.17500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.92233		105.85995		8.92324	105.85727		4.61	0.00	116,445,945.00	1,100	14,864.0
R186	On 02/11/2023	Bond Future			8.93029		108.16073		8.93093	108.15897		4.45	0.00	554,648,223.44	5,128	136,650.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,336.69000		1.33669	1,340.57000	1.34057	1,336.690		4.50	0.60	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	100.30000		0.10030	102.54000	0.10254	100.300		5.10	0.08	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.90099		105.30138		8.90140	105.30033		4.32	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.86361		107.69417		8.86416	107.69288		3.87	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,795.64000		2.79564	2,797.22000	2.79722	2,795.640		4.26	0.70	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	488.73000		0.48873	491.13000	0.49113	488.730		4.60	0.20	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.80303		104.86435		8.80378	104.86274		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			334.71117		334.71117		334.71252	334.71252			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.06903		342.06903		342.07330	342.07330			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			249.32116		249.32116		249.30880	249.30880			0.00	0.00	0	5,054.0
R202	On 02/11/2023	Bond Future			254.80192		254.80192		254.79127	254.79127			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			255.68516		255.68516		255.67639	255.67639			0.00	0.00	0	460.0
R202	On 02/05/2024	Bond Future			261.55394		261.55394		261.54419	261.54419			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.55493		262.55493		262.54531	262.54531			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			10.24678		89.72000		10.27981	89.57683		8.93	0.00	2,128,786,440.00	23,727	43,833.0
R2030	On 03/08/2023	Bond Future	10.40	Call	893.71000		0.89371	823.11000	0.82311	893.710		9.36	0.71	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,787.05000		1.78705	1,674.81000	1.67481	1,787.050		10.03	0.91	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			10.31657		91.66999		10.35112	91.52455		9.18	0.00	2,173,953,812.85	23,715	89,647.0
R2030	On 02/11/2023	Bond Future	9.57	Call	577.45000		0.57745	550.29000	0.55029	577.450		8.93	0.24	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	960.06000		0.96006	918.61000	0.91861	960.060		8.94	0.34	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,244.30000		1.24430	1,193.50000	1.19350	1,244.300		8.97	0.41	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,891.53000		1.89153	1,823.00000	1.82300	1,891.530		9.11	0.54	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,458.45000		2.45845	2,377.34000	2.37734	2,458.450		9.27	0.62	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,924.06000		3.92406	3,819.25000	3.81925	3,924.060		9.68	0.77	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	402.10000		0.40210	431.50000	0.43150	402.100	9.97	0.16	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	330.19000		0.33019	355.40000	0.35540	330.190	10.10	0.13	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	121.19000		0.12119	132.33000	0.13233	121.190	10.80	0.05	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.37330	89.74175		10.40957	89.59370		9.16	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,017.58000		1.01758	979.99000	0.97999	1,017.580	8.82	0.29	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,451.98000		1.45198	1,402.53000	1.40253	1,451.980	8.87	0.38	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,513.88000		1.51388	1,462.87000	1.46287	1,513.880	8.88	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,625.96000		1.62596	1,572.17000	1.57217	1,625.960	8.89	0.41	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,749.07000		1.74907	1,692.43000	1.69243	1,749.070	8.92	0.43	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,914.92000		1.91492	1,854.60000	1.85460	1,914.920	8.97	0.45	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,382.00000		2.38200	2,312.25000	2.31225	2,382.000	9.09	0.52	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,377.98000		1.37798	1,433.02000	1.43302	1,377.980	9.55	0.33	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,053.63000		1.05363	1,098.68000	1.09868	1,053.630	9.83	0.26	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	716.13000		0.71613	749.47000	0.74947	716.130	10.24	0.19	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	655.77000		0.65577	686.84000	0.68684	655.770	10.33	0.18	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	650.12000		0.65012	680.97000	0.68097	650.120	10.34	0.17	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	525.95000		0.52595	551.92000	0.55192	525.950	10.56	0.14	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.43855	91.78091		10.47690	91.62929		8.61	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,401.09000		1.40109	1,355.44000	1.35544	1,401.090	8.23	0.33	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,195.93000		2.19593	2,133.15000	2.13315	2,195.930	8.40	0.45	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,152.80000		3.15280	3,074.08000	3.07408	3,152.800	8.69	0.56	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,624.74000		3.62474	3,539.47000	3.53947	3,624.740	8.84	0.60	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,388.43000		4.38843	4,294.03000	4.29403	4,388.430	9.08	0.66	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	997.54000		0.99754	1,034.55000	1.03455	997.540	9.75	0.21	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	741.37000		0.74137	770.34000	0.77034	741.370	10.13	0.16	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	367.78000		0.36778	384.49000	0.38449	367.780	10.23	0.09	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.50311	89.88996		10.54379	89.73458		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			10.89844	88.31654		10.93178	88.15110		10.40	0.00	369,869,669.52	4,188	72,904.0	
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	0.32000	0.00032		0.36000	0.00036	0.320	7.51	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	24.28000	0.02428		41.71000	0.04171	24.280	11.86	0.04	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	17.50000	0.01750		31.20000	0.03120	17.500	12.02	0.03	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,938.92000	2.93892		2,787.18000	2.78718	2,938.920	12.02	0.97	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	12.46000	0.01246		23.08000	0.02308	12.460	12.16	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,792.40000	4.79240		4,628.44000	4.62844	4,792.400	13.14	1.00	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	5,250.58000	5.25058		5,085.95000	5.08595	5,250.580	13.42	1.00	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	5,432.96000	5.43296		5,268.14000	5.26814	5,432.960	13.51	1.00	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	0.35000	0.00035		0.97000	0.00097	0.350	13.51	0.00	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			10.98734	86.07362		11.02201	85.90536		11.52	0.00	497,419,449.98	5,779	179,912.0	
R2032	On 02/11/2023	Bond Future	10.58	Call	1,164.47000	1.16447		1,114.87000	1.11487	1,164.470	11.12	0.36	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,182.65000	1.18265		1,132.46000	1.13246	1,182.650	11.13	0.36	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	1,416.34000	1.41634	1,358.93000	1.35893	1,416.340	11.24	0.41	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.00	Put	2,028.53000	2.02853	2,121.30000	2.12130	2,028.530	11.52	0.48	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.09	Call	2,330.58000	2.33058	2,249.51000	2.24951	2,330.580	11.63	0.55	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.28	Put	1,471.92000	1.47192	1,547.64000	1.54764	1,471.920	11.85	0.38	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.50	Put	1,131.09000	1.13109	1,194.43000	1.19443	1,131.090	12.11	0.31	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.78	Put	801.84000	0.80184	851.33000	0.85133	801.840	12.47	0.24	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	12.26	Put	434.08000	0.43408	465.12000	0.46512	434.080	13.08	0.14	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future			11.06458	88.02506	11.10067	87.85367		11.27	0.00	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future	10.01	Call	923.36000	0.92336	888.37000	0.88837	923.360	10.69	0.24	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,766.57000	1.76657	1,708.22000	1.70822	1,766.570	10.77	0.39	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	10.76	Call	2,101.96000	2.10196	2,035.85000	2.03585	2,101.960	10.86	0.43	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.78	Call	2,144.97000	2.14497	2,077.93000	2.07793	2,144.970	10.87	0.44	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,876.29000	2.87629	2,794.90000	2.79490	2,876.290	11.12	0.52	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	11.75	Put	1,612.63000	1.61263	1,674.80000	1.67480	1,612.630	11.79	0.32	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.50	Put	864.54000	0.86454	903.05000	0.90305	864.540	12.63	0.19	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.62	Put	781.81000	0.78181	817.34000	0.81734	781.810	12.76	0.17	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	12.73	Put	712.97000	0.71297	745.95000	0.74595	712.970	12.89	0.16	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future			11.14642	85.86222	11.18422	85.68675		11.05	0.00	0.00	0	0.0		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,678.86000	1.67886	1,625.48000	1.62548	1,678.860	10.47	0.34	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	10.59	Call	2,079.19000	2.07919	2,016.90000	2.01690	2,079.190	10.58	0.39	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	10.65	Call	2,192.29000	2.19229	2,127.63000	2.12763	2,192.290	10.61	0.40	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	2,623.32000	2.62332	2,550.24000	2.55024	2,623.320	10.74	0.45	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	3,154.58000	3.15458	3,072.29000	3.07229	3,154.580	10.92	0.51	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	3,819.88000	3.81988	3,727.50000	3.72750	3,819.880	11.14	0.56	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,025.65000	1.02565	1,063.28000	1.06328	1,025.650	12.72	0.19	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	851.91000	0.85191	884.17000	0.88417	851.910	13.01	0.16	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	744.13000	0.74413	773.14000	0.77314	744.130	13.08	0.14	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			11.22740	87.84050	11.26704	87.66070		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			11.55942	86.97930	11.58809	86.82113		12.65	0.00	1,667,045,263.80	19,166	28,591.0		
R2035	On 03/08/2023	Bond Future	11.75	Put	253.90000	0.25390	331.01000	0.33101	253.900	12.65	0.26	0.00	0	4,870.0		
R2035	On 03/08/2023	Bond Future	12.50	Call	4,974.92000	4.97492	4,818.21000	4.81821	4,974.920	13.85	1.00	0.00	0	5,000.0		
R2035	On 02/11/2023	Bond Future			11.66372	84.36025	11.69340	84.19944		13.67	0.00	1,557,458,935.50	18,462	163,380.0		
R2035	On 02/11/2023	Bond Future	10.62	Call	427.31000	0.42731	409.41000	0.40941	427.310	12.45	0.15	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	1,087.62000	1.08762	1,048.33000	1.04833	1,087.620	12.84	0.31	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.74	Call	2,599.06000	2.59906	2,524.83000	2.52483	2,599.060	13.66	0.54	0.00	0	731.0		
R2035	On 02/11/2023	Bond Future	12.24	Call	4,295.79000	4.29579	4,195.01000	4.19501	4,295.790	14.42	0.70	0.00	0	731.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	607.98000	0.60798	643.43000	0.64343	607.980	15.36	0.16	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	13.59	Put	245.05000	0.24505	262.36000	0.26236	245.050	16.45	0.07	0.00	0	731.0		
R2035	On 01/02/2024	Bond Future			11.76205	86.27259	11.79284	86.10876		13.08	0.00	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	903.28000	0.90328	873.76000	0.87376	903.280	12.10	0.22	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,639.99000	1.63999	1,592.09000	1.59209	1,639.990	12.19	0.34	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	817.50000	0.81750	849.88000	0.84988	817.500	14.99	0.16	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.85585	83.71893	11.88792	83.55119		13.35	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			11.94805	85.64794	11.98149	85.47608		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			11.90945	77.57216	11.93834	77.41353		14.33	0.00	5,317,571,568.00	68,550	45,217.0
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	0.12000	0.00012	0.18000	0.00018	0.120	12.88	0.00	0.00	0	1,730.0
R2037	On 02/11/2023	Bond Future			12.01328	79.25813	12.04313	79.09678		14.73	0.00	160,894,003.90	2,030	60,721.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,448.16000	2.44816	2,377.70000	2.37770	2,448.160	14.76	0.52	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	4,080.61000	4.08061	3,983.59000	3.98359	4,080.610	15.58	0.68	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	290.40000	0.29040	309.97000	0.30997	290.400	17.81	0.08	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.11097	76.79824	12.14188	76.63376		14.90	0.00	5,106,161,381.12	66,488	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	3,190.69000	3.19069	3,115.05000	3.11505	3,190.690	14.68	0.52	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,726.98000	1.72698	1,783.69000	1.78369	1,726.980	15.92	0.29	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	792.24000	0.79224	823.19000	0.82319	792.240	17.42	0.15	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.21451	78.54318	12.24665	78.37481		14.48	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.32043	76.09661	12.35390	75.92416		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			12.16471	77.89108	12.20374	77.66558		15.19	0.00	192,235,185.44	2,468	17,110.0
R2040	On 02/11/2023	Bond Future			12.27190	79.58396	12.31225	79.35434		15.61	0.00	389,245,148.36	4,891	34,057.0
R2040	On 02/11/2023	Bond Future	11.50	Call	778.75000	0.77875	735.08000	0.73508	778.750	14.20	0.23	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,309.74000	1.30974	1,244.22000	1.24422	1,309.740	14.56	0.34	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.10	Call	2,023.84000	2.02384	1,933.93000	1.93393	2,023.840	14.96	0.45	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,600.83000	3.60083	3,470.86000	3.47086	3,600.830	15.79	0.63	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.97	Put	1,165.89000	1.16589	1,240.27000	1.24027	1,165.890	16.44	0.27	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	13.64	Put	541.20000	0.54120	582.52000	0.58252	541.200	17.63	0.14	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.37356	76.88111	12.41537	76.64677		15.85	0.00	6,645,603,148.40	86,440	93,216.0
R2040	On 02/05/2024	Bond Future			12.48054	78.62787	12.52397	78.38806		15.37	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.59010	75.93283	12.63528	75.68731		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			12.23941	74.17832	12.27329	73.98186		16.10	0.00	139,455,241.60	1,880	39,001.0
R2044	On 03/08/2023	Bond Future	11.75	Call	28.76000	0.02876	29.55000	0.02955	28.760	15.16	0.04	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	2,967.54000	2.96754	3,164.79000	3.16479	2,967.540	15.16	0.96	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	1,615.56000	1.61556	1,801.63000	1.80163	1,615.560	15.61	0.79	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	207.85000	0.20785	284.73000	0.28473	207.850	16.61	0.20	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.34330	75.79052	12.37831	75.59044		16.55	0.00	108,380,443.60	1,430	50,723.0
R2044	On 01/02/2024	Bond Future			12.44185	73.12685	12.47808	72.92276		16.85	0.00	3,063,722,507.60	41,896	31,797.0
R2044	On 02/05/2024	Bond Future			12.54512	74.78831	12.58272	74.57947		16.37	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.65068	72.12999	12.68977	71.91614		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	Options Inter
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			12.15937		77.31863		12.19303	77.11880		15.91	0.00	92,782,356.00	1,200	48,932.0
R2048	On 03/08/2023	Bond Future	11.80	Call	87.63000		0.08763		85.76000	0.08576	87.630	15.07	0.11	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,215.20000		1.21520		1,125.00000	1.12500	1,215.200	16.01	0.68	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	13.20	Put	0.95000		0.00095		2.40000	0.00240	0.950	17.82	0.00	0.00	0	1,053.0
R2048	On 02/11/2023	Bond Future			12.26289		74.55312		12.29769	74.34961		17.34	0.00	52,187,184.00	700	232,305.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,391.46000		1.39146		1,333.75000	1.33375	1,391.460	16.18	0.35	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,399.47000		3.39947		3,291.99000	3.29199	3,399.470	17.34	0.60	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	13.60	Put	606.60000		0.60660		646.47000	0.64647	606.600	19.49	0.15	0.00	0	207.0
R2048	On 01/02/2024	Bond Future			12.36158		76.24319		12.39760	76.03562		16.65	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.45554		73.52515		12.49291	73.31269		17.16	0.00	0.00	0	0.0
R2048	On 01/08/2024	Bond Future			12.54807		75.21920		12.58686	75.00163		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			12.16961		99.75332		12.21341	99.41918		16.09	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.27323		96.05625		12.31860	95.71569		17.55	0.00	0.00	0	5,189.0
R2053	On 01/02/2024	Bond Future			12.36815		98.23415		12.41513	97.88664		16.85	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.46674		94.60007		12.51555	94.24449		17.38	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.56439		96.77937		12.61512	96.41524		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			11.61864		67.07379		11.65202	66.91234		14.34	0.00	231,672,870.66	3,454	7,756.0
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	0.07000		0.00007		0.11000	0.00011	0.070	12.94	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.15000		0.00015		0.21000	0.00021	0.150	12.89	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	56.92000		0.05692		55.65000	0.05565	56.920	13.51	0.09	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	73.21000		0.07321		110.57000	0.11057	73.210	14.79	0.10	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.71106		65.37829		11.74552	65.21391		15.45	0.00	24,974,506.78	382	28,360.0
R209	On 01/02/2024	Bond Future			11.79426		66.86053		11.82985	66.69292		14.84	0.00	73,011,698.76	1,092	1,690.0
R209	On 02/05/2024	Bond Future			11.88099		65.22601		11.91791	65.05444		15.14	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			11.96682		66.72881		12.00513	66.55310		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			225.04485		225.04485		224.94598	224.94598			0.00	0.00	0	350.0
R210	On 02/11/2023	Bond Future			226.82583		226.82583		226.72673	226.72673			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			232.02108		232.02108		231.92133	231.92133			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			234.10005	234.10005		233.99789	233.99789			0.00	0.00	0	0.0
R210	On 01/08/2024		239.54648	239.54648		239.44120	239.44120			0.00	0.00	0	0.0
R210	On 31/03/2028		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023		10.66280	84.35994		10.69591	84.21193		9.86	0.00	160,621,325.76	1,904	4,288.0
R213	On 02/11/2023		10.74885	82.63666		10.78333	82.48621		10.73	0.00	469,954,685.42	5,687	30,298.0
R213	On 02/11/2023	10.94 Call	2,307.99000	2.30799		2,230.71000	2.23071	2,307.990	10.91	0.58	0.00	0	731.0
R213	On 02/11/2023	11.44 Call	3,754.26000	3.75426		3,652.11000	3.65211	3,754.260	11.46	0.74	0.00	0	731.0
R213	On 02/11/2023	12.70 Put	151.16000	0.15116		164.18000	0.16418	151.160	12.92	0.06	0.00	0	731.0
R213	On 01/02/2024		10.82625	84.50987		10.86226	84.35662		10.40	0.00	0.00	0	0.0
R213	On 02/05/2024		10.89887	82.86990		10.93667	82.71295		10.19	0.00	0.00	0	0.0
R213	On 01/08/2024		10.96827	84.77956		11.00801	84.61877		9.36	0.00	0.00	0	0.0
R213	On 28/02/2031		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023		11.99882	62.92566		12.03728	62.73716		15.73	0.00	80,670,696.12	1,282	14,094.0
R214	On 02/11/2023		12.09630	60.99060		12.13599	60.79854		17.08	0.00	116,004,121.20	1,902	14,660.0
R214	On 01/02/2024		12.18861	62.37321		12.22961	62.17725		16.42	0.00	0.00	0	0.0
R214	On 02/05/2024		12.27634	60.48441		12.31877	60.28388		16.84	0.00	0.00	0	0.0
R214	On 01/08/2024		12.36231	61.87807		12.40626	61.67270		15.85	0.00	0.00	0	0.0
R214	On 28/02/2041		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											33,659,954,177.87	407,569	1 858 261.
Grand Total:											33,659,954,177.87	407,569	1 858 261.