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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2023

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	892.32300	892.32300		891.27900	891.27900				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	911.71400	911.71400		910.65000	910.65000				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	932.37600	932.37600		931.29000	931.29000				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	953.56800	953.56800		952.45700	952.45700				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	975.55200	975.55200		974.41400	974.41400				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,024.23800	1,024.23800		1,022.20100	1,022.20100				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,046.49600	1,046.49600		1,044.41800	1,044.41800				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,070.21300	1,070.21300		1,068.08900	1,068.08900				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,094.53800	1,094.53800		1,092.36600	1,092.36600				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,119.77200	1,119.77200		1,117.54800	1,117.54800				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	892.67600	892.67600		891.35600	891.35600				0.00	446,338,000.00	50	1.0
ALBI	On 02/11/2023	Index Future	912.07500	912.07500		910.72900	910.72900				0.00	930,316,500.00	102	106.0
ALBI	On 01/02/2024	Index Future	932.74500	932.74500		931.37100	931.37100				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		953.94600	953.94600		952.53900	952.53900			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		975.93900	975.93900		974.49900	974.49900			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		12.34063	75.43045		12.37226	75.28607			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.47506	73.29043		12.50798	73.14312			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.60464	74.96920		12.63895	74.81866			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.73727	72.88957		12.77309	72.73549			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		12.87036	74.58469		12.90777	74.42697			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		12.83022	71.94941		12.85175	71.83671			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.95973	69.26748		12.98208	69.15252			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.07904	70.85457		13.10223	70.73710			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.20565	68.21785		13.22978	68.09765			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.33053	69.80377		13.35563	69.68068			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		879.91100	879.91100		878.60100	878.60100			0.00	0.00	0	13.0
GOVI	On 02/11/2023	GOVI		899.03300	899.03300		897.69600	897.69600			0.00	0.00	0	825.0
GOVI	On 01/02/2024	GOVI		919.40700	919.40700		918.04300	918.04300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		940.30400	940.30400		938.90800	938.90800			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		961.98200	961.98200		960.55300	960.55300			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.59033	169.59033		169.51636	169.51636			0.00	0.00	0	812.0
I2025	On 02/11/2023	Bond Future		173.31789	173.31789		173.24278	173.24278			0.00	0.00	0	5,566.0
I2025	On 01/02/2024	Bond Future		175.49917	175.49917		175.42291	175.42291			0.00	0.00	0	214.0
I2025	On 02/05/2024	Bond Future		179.52768	179.52768		179.44952	179.44952			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.87082	181.87082		181.79111	181.79111			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		122.83900	122.83900		122.61381	122.61381			0.00	0.00	0	1,075.0
I2029	On 02/11/2023	Bond Future		124.20985	124.20985		123.98010	123.98010			0.00	0.00	0	1,287.0
I2029	On 01/02/2024	Bond Future		127.05444	127.05444		126.81968	126.81968			0.00	0.00	0	728.0
I2029	On 02/05/2024	Bond Future		128.60765	128.60765		128.36764	128.36764			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.60003	131.60003		131.35429	131.35429			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					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		117.95866	117.95866	117.47266	117.47266			0.00	0.00	0	977.0
I2033	On 02/11/2023		Bond Future		119.12711	119.12711	118.63069	118.63069			0.00	0.00	0	2,255.0
I2033	On 01/02/2024		Bond Future		121.85517	121.85517	121.34777	121.34777			0.00	0.00	0	6,141.0
I2033	On 02/05/2024		Bond Future		123.19434	123.19434	122.67536	122.67536			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		126.06082	126.06082	125.52958	125.52958			0.00	0.00	0	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		126.47265	126.47265	126.48521	126.48521			0.00	0.00	0	737.0
I2038	On 02/11/2023		Bond Future		129.25257	129.25257	129.26565	129.26565			0.00	0.00	0	4,602.0
I2038	On 01/02/2024		Bond Future		130.20121	130.20121	130.21517	130.21517			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.18986	133.18986	133.20404	133.20404			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.22533	134.22533	134.24014	134.24014			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		111.58039	111.58039	111.32045	111.32045			0.00	0.00	0	10,131.0
I2046	On 02/11/2023		Bond Future		111.94448	111.94448	111.67903	111.67903			0.00	0.00	0	16,070.0
I2046	On 01/02/2024		Bond Future		114.50828	114.50828	114.23708	114.23708			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.99463	114.99463	114.71737	114.71737			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		117.66987	117.66987	117.38612	117.38612			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		111.72405	111.72405	110.76224	110.76224			0.00	0.00	0	9,124.0
I2050	On 02/11/2023		Bond Future		114.17982	114.17982	113.19693	113.19693			0.00	0.00	0	14,011.0
I2050	On 01/02/2024		Bond Future		114.55471	114.55471	113.54984	113.54984			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		117.18408	117.18408	116.15612	116.15612			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		117.61102	117.61102	116.55933	116.55933			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		327.30600	327.30600	326.33100	326.33100			0.00	32,730,600.00	10	168.0
IGOV	On 02/11/2023		Index Future		334.50000	334.50000	333.50500	333.50500			0.00	33,450,000.00	10	515.0
IGOV	On 01/02/2024		Index Future		342.16000	342.16000	341.14300	341.14300			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		350.01500	350.01500	348.97400	348.97400			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		358.16000	358.16000	357.09400	357.09400			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.43000	91.57000	8.43500	91.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.42500	91.57500	8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.47000	91.53000	8.49500	91.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.47500	91.52500	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.46500	91.53500	8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future		8.42500	91.57500	8.47000	91.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.37500	91.62500	8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.14500	91.85500	8.22000	91.78000			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			8.08000		91.92000		8.16500	91.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.87000		92.13000		7.94500	92.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.79500		92.20500		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.78500		92.21500		7.84500	92.15500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.89687		105.93478		8.92233	105.85995		4.61	0.00	0.00	0	14,864.0
R186	On 02/11/2023	Bond Future			8.90255		108.23689		8.93029	108.16073		4.45	0.00	391,925,778.69	3,621	133,930.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,377.79000		1.37779		1,336.69000	1.33669	1,377.790	4.50	0.61	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	92.59000		0.09259		100.30000	0.10030	92.590	5.10	0.07	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.87057		105.37899		8.90099	105.30138		4.32	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.82984		107.77365		8.86361	107.69417		3.87	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,849.05000		2.84905		2,795.64000	2.79564	2,849.050	4.26	0.71	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	471.05000		0.47105		488.73000	0.48873	471.050	4.60	0.19	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.76521		104.94576		8.80303	104.86435		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			334.71068		334.71068		334.71117	334.71117			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.06754		342.06754		342.06903	342.06903			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			250.79938		250.79938		249.32116	249.32116			0.00	0.00	0	5,054.0
R202	On 02/11/2023	Bond Future			256.31192		256.31192		254.80192	254.80192			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			257.22871		257.22871		255.68516	255.68516			0.00	0.00	0	460.0
R202	On 02/05/2024	Bond Future			263.13316		263.13316		261.55394	261.55394			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			264.17032		264.17032		262.55493	262.55493			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			10.21080		89.87629		10.24678	89.72000		8.93	0.00	0.00	0	43,833.0
R2030	On 03/08/2023	Bond Future	10.40	Call	982.04000		0.98204		893.71000	0.89371	982.040	9.36	0.76	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,918.66000		1.91866		1,787.05000	1.78705	1,918.660	10.03	0.94	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			10.27878		91.82940		10.31657	91.66999		9.18	0.00	630,133,342.80	6,862	91,535.0
R2030	On 02/11/2023	Bond Future	9.57	Call	609.22000		0.60922		577.45000	0.57745	609.220	8.93	0.25	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	1,008.06000		1.00806		960.06000	0.96006	1,008.060	8.94	0.36	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,302.78000		1.30278		1,244.30000	1.24430	1,302.780	8.97	0.43	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,969.68000		1.96968		1,891.53000	1.89153	1,969.680	9.11	0.55	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,550.38000		2.55038		2,458.45000	2.45845	2,550.380	9.27	0.64	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	4,041.50000		4.04150		3,924.06000	3.92406	4,041.500	9.68	0.79	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	372.04000		0.37204		402.10000	0.40210	372.040	9.97	0.15	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.57	Put	304.52000		0.30452		330.19000	0.33019	304.520	10.10	0.12	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	12.27	Put	110.08000		0.11008		121.19000	0.12119	110.080	10.80	0.05	0.00	0	500.0
R2030	On 01/02/2024	Bond Future			10.33349	89.90460		10.37330	89.74175			9.16	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	1,060.79000		1.06079		1,017.58000	1.01758	1,060.790	8.82	0.30	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	9.89	Call	1,508.49000		1.50849		1,451.98000	1.45198	1,508.490	8.87	0.39	0.00	0	500.0
R2030	On 01/02/2024	Bond Future	9.93	Call	1,572.14000		1.57214		1,513.88000	1.51388	1,572.140	8.88	0.40	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	10.00	Call	1,687.32000		1.68732		1,625.96000	1.62596	1,687.320	8.89	0.42	0.00	0	500.0
R2030	On 01/02/2024	Bond Future	10.07	Call	1,813.58000		1.81358		1,749.07000	1.74907	1,813.580	8.92	0.44	0.00	0	400.0
R2030	On 01/02/2024	Bond Future	10.16	Call	1,983.51000		1.98351		1,914.92000	1.91492	1,983.510	8.97	0.46	0.00	0	200.0
R2030	On 01/02/2024	Bond Future	10.39	Call	2,461.01000		2.46101		2,382.00000	2.38200	2,461.010	9.09	0.53	0.00	0	500.0
R2030	On 01/02/2024	Bond Future	11.00	Put	1,319.62000		1.31962		1,377.98000	1.37798	1,319.620	9.55	0.32	0.00	0	700.0
R2030	On 01/02/2024	Bond Future	11.31	Put	1,006.06000		1.00606		1,053.63000	1.05363	1,006.060	9.83	0.25	0.00	0	1,360.0
R2030	On 01/02/2024	Bond Future	11.75	Put	681.15000		0.68115		716.13000	0.71613	681.150	10.24	0.18	0.00	0	200.0
R2030	On 01/02/2024	Bond Future	11.85	Put	623.22000		0.62322		655.77000	0.65577	623.220	10.33	0.17	0.00	0	500.0
R2030	On 01/02/2024	Bond Future	11.86	Put	617.79000		0.61779		650.12000	0.65012	617.790	10.34	0.17	0.00	0	500.0
R2030	On 01/02/2024	Bond Future	12.10	Put	498.82000		0.49882		525.95000	0.52595	498.820	10.56	0.14	0.00	0	400.0
R2030	On 02/05/2024	Bond Future			10.39650	91.94753		10.43855	91.78091			8.61	0.00	0.00	0	0.0
R2030	On 02/05/2024	Bond Future	9.66	Call	1,453.02000		1.45302		1,401.09000	1.40109	1,453.020	8.23	0.34	0.00	0	1,000.0
R2030	On 02/05/2024	Bond Future	10.16	Call	2,266.89000		2.26689		2,195.93000	2.19593	2,266.890	8.40	0.46	0.00	0	1,000.0
R2030	On 02/05/2024	Bond Future	10.62	Call	3,241.29000		3.24129		3,152.80000	3.15280	3,241.290	8.69	0.57	0.00	0	500.0
R2030	On 02/05/2024	Bond Future	10.82	Call	3,720.40000		3.72040		3,624.74000	3.62474	3,720.400	8.84	0.61	0.00	0	1,080.0
R2030	On 02/05/2024	Bond Future	11.12	Call	4,494.04000		4.49404		4,388.43000	4.38843	4,494.040	9.08	0.67	0.00	0	500.0
R2030	On 02/05/2024	Bond Future	11.94	Put	958.39000		0.95839		997.54000	0.99754	958.390	9.75	0.21	0.00	0	1,000.0
R2030	On 02/05/2024	Bond Future	12.38	Put	710.84000		0.71084		741.37000	0.74137	710.840	10.13	0.16	0.00	0	1,080.0
R2030	On 02/05/2024	Bond Future	13.15	Put	350.31000		0.35031		367.78000	0.36778	350.310	10.23	0.09	0.00	0	500.0
R2030	On 01/08/2024	Bond Future			10.45856	90.06051		10.50311	89.88996			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			10.86226	88.49655		10.89844	88.31654			10.40	0.00	0.00	0	72,904.0
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	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	0.29000	0.00029		0.32000	0.00032	0.290	7.51	0.00	0.00	0.00	0	7,500.0
R2032	On 03/08/2023	Bond Future	11.45	Put	12.07000	0.01207		24.28000	0.02428	12.070	11.86	0.02	0.00	0.00	0	7,500.0
R2032	On 03/08/2023	Bond Future	11.50	Call	3,109.72000	3.10972		2,938.92000	2.93892	3,109.720	12.02	0.98	0.00	0.00	0	11,000.0
R2032	On 03/08/2023	Bond Future	11.50	Put	8.29000	0.00829		17.50000	0.01750	8.290	12.02	0.02	0.00	0.00	0	11,000.0
R2032	On 03/08/2023	Bond Future	11.55	Put	5.61000	0.00561		12.46000	0.01246	5.610	12.16	0.01	0.00	0.00	0	7,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,971.72000	4.97172		4,792.40000	4.79240	4,971.720	13.14	1.00	0.00	0.00	0	5,000.0
R2032	On 03/08/2023	Bond Future	12.00	Call	5,430.24000	5.43024		5,250.58000	5.25058	5,430.240	13.42	1.00	0.00	0.00	0	5,000.0
R2032	On 03/08/2023	Bond Future	12.04	Call	5,612.71000	5.61271		5,432.96000	5.43296	5,612.710	13.51	1.00	0.00	0.00	0	3,000.0
R2032	On 03/08/2023	Bond Future	12.04	Put	0.09000	0.00009		0.35000	0.00035	0.090	13.51	0.00	0.00	0.00	0	3,000.0
R2032	On 02/11/2023	Bond Future			10.94960	86.25727		10.98734	86.07362			11.52	0.00	103,336,209.46	1,198	178,714.0
R2032	On 02/11/2023	Bond Future	10.58	Call	1,221.54000	1.22154		1,164.47000	1.16447	1,221.540	11.12	0.37	0.00	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	10.59	Call	1,240.38000	1.24038		1,182.65000	1.18265	1,240.380	11.13	0.37	0.00	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	1,482.13000	1.48213	1,416.34000	1.41634	1,482.130	11.24	0.42	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,930.65000	1.93065	2,028.53000	2.02853	1,930.650	11.52	0.47	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,422.47000	2.42247	2,330.58000	2.33058	2,422.470	11.63	0.56	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,392.64000	1.39264	1,471.92000	1.47192	1,392.640	11.85	0.37	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,065.18000	1.06518	1,131.09000	1.13109	1,065.180	12.11	0.30	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	750.75000	0.75075	801.84000	0.80184	750.750	12.47	0.23	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	402.46000	0.40246	434.08000	0.43408	402.460	13.08	0.13	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.02518	88.21269	11.06458	88.02506		11.27	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	963.48000	0.96348	923.36000	0.92336	963.480	10.69	0.25	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,832.83000	1.83283	1,766.57000	1.76657	1,832.830	10.77	0.40	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,176.81000	2.17681	2,101.96000	2.10196	2,176.810	10.86	0.44	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,220.85000	2.22085	2,144.97000	2.14497	2,220.850	10.87	0.45	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,967.96000	2.96796	2,876.29000	2.87629	2,967.960	11.12	0.53	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,546.95000	1.54695	1,612.63000	1.61263	1,546.950	11.79	0.31	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	824.25000	0.82425	864.54000	0.86454	824.250	12.63	0.18	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	744.70000	0.74470	781.81000	0.78181	744.700	12.76	0.17	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	678.56000	0.67856	712.97000	0.71297	678.560	12.89	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.10519	86.05414	11.14642	85.86222		11.05	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,739.21000	1.73921	1,678.86000	1.67886	1,739.210	10.47	0.35	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,149.42000	2.14942	2,079.19000	2.07919	2,149.420	10.58	0.40	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,265.14000	2.26514	2,192.29000	2.19229	2,265.140	10.61	0.41	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,705.44000	2.70544	2,623.32000	2.62332	2,705.440	10.74	0.46	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,246.81000	3.24681	3,154.58000	3.15458	3,246.810	10.92	0.52	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,923.13000	3.92313	3,819.88000	3.81988	3,923.130	11.14	0.57	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	986.05000	0.98605	1,025.65000	1.02565	986.050	12.72	0.18	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	818.03000	0.81803	851.91000	0.85191	818.030	13.01	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	713.72000	0.71372	744.13000	0.74413	713.720	13.08	0.14	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.18422	88.03692	11.22740	87.84050		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			11.52815	87.15229	11.55942	86.97930		12.65	0.00	0.00	0	28,591.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	181.49000	0.18149	253.90000	0.25390	181.490	12.65	0.21	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	5,147.21000	5.14721	4,974.92000	4.97492	5,147.210	13.85	1.00	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			11.63124	84.53673	11.66372	84.36025		13.67	0.00	50,383,891.08	596	162,829.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	448.42000	0.44842	427.31000	0.42731	448.420	12.45	0.16	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,133.20000	1.13320	1,087.62000	1.08762	1,133.200	12.84	0.32	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,683.63000	2.68363	2,599.06000	2.59906	2,683.630	13.66	0.55	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,409.34000	4.40934	4,295.79000	4.29579	4,409.340	14.42	0.71	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	571.37000	0.57137	607.98000	0.60798	571.370	15.36	0.16	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	227.48000	0.22748	245.05000	0.24505	227.480	16.45	0.07	0.00	0	731.0	
R2035	On 01/02/2024	Bond Future			11.72826	86.45291	11.76205	86.27259		13.08	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	937.34000	0.93734	903.28000	0.90328	937.340	12.10	0.22	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,694.76000	1.69476	1,639.99000	1.63999	1,694.760	12.19	0.35	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	783.46000	0.78346	817.50000	0.81750	783.460	14.99	0.15	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.82070	83.90334	11.85585	83.71893		13.35	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			11.91143	85.83671	11.94805	85.64794		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			11.87317	77.77203	11.90945	77.57216		14.33	0.00	907,288,501.98	11,666	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	0.08000	0.00008	0.12000	0.00012	0.080	12.88	0.00	0.00	0	1,730.0
R2037	On 02/11/2023	Bond Future			11.97567	79.46214	12.01328	79.25813		14.73	0.00	928,038,333.06	11,679	64,154.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,542.83000	2.54283	2,448.16000	2.44816	2,542.830	14.76	0.53	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	4,208.65000	4.20865	4,080.61000	4.08061	4,208.650	15.58	0.69	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	268.36000	0.26836	290.40000	0.29040	268.360	17.81	0.08	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.07194	77.00666	12.11097	76.79824		14.90	0.00	0.00	0	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	3,290.67000	3.29067	3,190.69000	3.19069	3,290.670	14.68	0.53	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,658.92000	1.65892	1,726.98000	1.72698	1,658.920	15.92	0.28	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	755.77000	0.75577	792.24000	0.79224	755.770	17.42	0.14	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.17396	78.75639	12.21451	78.54318		14.48	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.27824	76.31480	12.32043	76.09661		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			12.15848	77.92717	12.16471	77.89108		15.19	0.00	0.00	0	17,110.0
R2040	On 02/11/2023	Bond Future			12.26547	79.62065	12.27190	79.58396		15.61	0.00	1,672,033.65	21	34,067.0
R2040	On 02/11/2023	Bond Future	11.50	Call	778.21000	0.77821	778.75000	0.77875	778.210	14.20	0.24	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,311.03000	1.31103	1,309.74000	1.30974	1,311.030	14.56	0.34	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.10	Call	2,028.03000	2.02803	2,023.84000	2.02384	2,028.030	14.96	0.45	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,611.37000	3.61137	3,600.83000	3.60083	3,611.370	15.79	0.63	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.97	Put	1,144.75000	1.14475	1,165.89000	1.16589	1,144.750	16.44	0.27	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	13.64	Put	527.94000	0.52794	541.20000	0.54120	527.940	17.63	0.14	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.36693	76.91837	12.37356	76.88111		15.85	0.00	0.00	0	93,216.0
R2040	On 02/05/2024	Bond Future			12.47364	78.66608	12.48054	78.62787		15.37	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.58291	75.97202	12.59010	75.93283		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			12.22319	74.27269	12.23941	74.17832		16.10	0.00	418,229,517.39	5,631	15,600.0
R2044	On 03/08/2023	Bond Future	11.75	Call	23.25000	0.02325	28.76000	0.02876	23.250	15.16	0.04	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	2,867.66000	2.86766	2,967.54000	2.96754	2,867.660	15.16	0.96	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	1,509.08000	1.50908	1,615.56000	1.61556	1,509.080	15.61	0.79	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	158.63000	0.15863	207.85000	0.20785	158.630	16.61	0.17	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.32653	75.88669	12.34330	75.79052		16.55	0.00	0.00	0	50,723.0
R2044	On 01/02/2024	Bond Future			12.42448	73.22504	12.44185	73.12685		16.85	0.00	0.00	0	31,797.0
R2044	On 02/05/2024	Bond Future			12.52709	74.88881	12.54512	74.78831		16.37	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.63195	72.23284	12.65068	72.12999		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			12.14817		77.38533		12.15937	77.31863		15.91	0.00	0.00	0	48,932.0
R2048	On 03/08/2023	Bond Future	11.80	Call	74.53000		0.07453		87.63000	0.08763	74.530	15.07	0.10	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,219.66000		1.21966		1,215.20000	1.21520	1,219.660	16.01	0.70	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	13.20	Put	0.38000		0.00038		0.95000	0.00095	0.380	17.82	0.00	0.00	0	1,053.0
R2048	On 02/11/2023	Bond Future			12.25131		74.62106		12.26289	74.55312		17.34	0.00	0.00	0	232,305.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,403.31000		1.40331		1,391.46000	1.39146	1,403.310	16.18	0.35	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,427.12000		3.42712		3,399.47000	3.39947	3,427.120	17.34	0.60	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	13.60	Put	587.84000		0.58784		606.60000	0.60660	587.840	19.49	0.15	0.00	0	207.0
R2048	On 01/02/2024	Bond Future			12.34960		76.31246		12.36158	76.24319		16.65	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.44311		73.59607		12.45554	73.52515		17.16	0.00	0.00	0	0.0
R2048	On 01/08/2024	Bond Future			12.53517		75.29181		12.54807	75.21920		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			12.14333		99.95484		12.16961	99.75332		16.09	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.24599		96.26181		12.27323	96.05625		17.55	0.00	0.00	0	5,189.0
R2053	On 01/02/2024	Bond Future			12.33991		98.44419		12.36815	98.23415		16.85	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.43741		94.81494		12.46674	94.60007		17.38	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.53394		96.99920		12.56439	96.77937		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			11.58747		67.22507		11.61864	67.07379		14.34	0.00	27,696,728.84	412	7,550.0
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	0.04000		0.00004		0.07000	0.00007	0.040	12.94	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.09000		0.00009		0.15000	0.00015	0.090	12.89	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	56.60000		0.05660		56.92000	0.05692	56.600	13.51	0.10	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	44.83000		0.04483		73.21000	0.07321	44.830	14.79	0.07	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.67882		65.53262		11.71106	65.37829		15.45	0.00	28,113,493.98	429	28,549.0
R209	On 01/02/2024	Bond Future			11.76090		67.01819		11.79426	66.86053		14.84	0.00	0.00	0	1,690.0
R209	On 02/05/2024	Bond Future			11.84641		65.38728		11.88099	65.22601		15.14	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			11.93096		66.89387		11.96682	66.72881		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			224.85319		224.85319		225.04485	225.04485			0.00	0.00	0	350.0
R210	On 02/11/2023	Bond Future			226.62939		226.62939		226.82583	226.82583			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			231.81963		231.81963		232.02108	232.02108			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			233.89368	233.89368		234.10005	234.10005			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			239.33553	239.33553		239.54648	239.54648			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			10.62670	84.52171		10.66280	84.35994		9.86	0.00	0.00	0	4,288.0
R213	On 02/11/2023	Bond Future			10.71112	82.80169		10.74885	82.63666		10.73	0.00	2,732,455.77	33	30,298.0
R213	On 02/11/2023	Bond Future	10.94	Call	2,395.86000	2.39586	2,307.99000	2.30799	2,395.860	10.91	0.60	0.00	0.00	0	731.0
R213	On 02/11/2023	Bond Future	11.44	Call	3,869.09000	3.86909	3,754.26000	3.75426	3,869.090	11.46	0.75	0.00	0.00	0	731.0
R213	On 02/11/2023	Bond Future	12.70	Put	138.10000	0.13810	151.16000	0.15116	138.100	12.92	0.06	0.00	0.00	0	731.0
R213	On 01/02/2024	Bond Future			10.78674	84.67843		10.82625	84.50987		10.40	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.85744	83.04235		10.89887	82.86990		10.19	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			10.92476	84.95606		10.96827	84.77956		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			11.97766	63.02977		11.99882	62.92566		15.73	0.00	0.00	0	14,094.0
R214	On 02/11/2023	Bond Future			12.07444	61.09680		12.09630	60.99060		17.08	0.00	92,867,136.00	1,520	13,140.0
R214	On 01/02/2024	Bond Future			12.16602	62.48161		12.18861	62.37321		16.42	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.25296	60.59535		12.27634	60.48441		16.84	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.33811	61.99162		12.36231	61.87807		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 :													5,025,252,522.70	43,840	1 834 191.
Grand Total:													5,025,252,522.70	43,840	1 834 191.