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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2023

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	02/11/2023	Index Future	911.56300	911.56300		909.18500	909.18500			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	932.14300	932.14300		929.71300	929.71300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	953.16900	953.16900		950.67900	950.67900			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	974.89400	974.89400		972.34400	972.34400			0.00	0.00	0	0.0
AL37	On	07/11/2024	Index Future	997.30600	997.30600		994.68200	994.68200			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,042.80300	1,042.80300		1,041.38400	1,041.38400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,066.34600	1,066.34600		1,064.89800	1,064.89800			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,090.39900	1,090.39900		1,088.91200	1,088.91200			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,115.25200	1,115.25200		1,113.72700	1,113.72700			0.00	0.00	0	0.0
AL7T	On	07/11/2024	Index Future	1,140.89100	1,140.89100		1,139.31300	1,139.31300			0.00	0.00	0	0.0
ALBI	On	02/11/2023	Index Future	908.09900	908.09900		907.63800	907.63800			0.00	0.00	0	106.0
ALBI	On	01/02/2024	Index Future	928.60100	928.60100		928.13100	928.13100			0.00	0.00	0	0.0
ALBI	On	02/05/2024	Index Future	949.54600	949.54600		949.06200	949.06200			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 01/08/2024	Index Future		971.18900	971.18900		970.69000	970.69000			0.00	0.00	0	0.0
ALBI	On 07/11/2024	Index Future		993.51600	993.51600		992.99000	992.99000			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		12.56000	74.43713		12.56000	74.43713			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.57062	72.86393		12.57737	72.83393			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.70582	74.52647		12.71285	74.49584			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.84589	72.42370		12.85326	72.39224			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		12.98845	74.08841		12.99617	74.05613			0.00	0.00	0	0.0
ES33	On 07/11/2024	Bond Future		13.18706	71.99630		13.19528	71.96280			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		13.04000	70.86412		13.04000	70.86412			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.08211	68.64187		13.05243	68.79273			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.20746	70.20823		13.17661	70.36257			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.34180	67.54422		13.30972	67.70195			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.47592	69.09588		13.44259	69.25707			0.00	0.00	0	0.0
ES42	On 07/11/2024	Bond Future		13.65512	66.42151		13.62032	66.58610			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 02/11/2023	GOVI		895.16400	895.16400		894.66800	894.66800			0.00	8,951,640.00	1	823.0
GOVI	On 01/02/2024	GOVI		915.37400	915.37400		914.86900	914.86900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		936.02100	936.02100		935.50100	935.50100			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		957.35600	957.35600		956.81900	956.81900			0.00	0.00	0	0.0
GOVI	On 07/11/2024	GOVI		979.36500	979.36500		978.80100	978.80100			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.37456	169.37456		169.37456	169.37456			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		173.10001	173.10001		173.08624	173.08624			0.00	0.00	0	5,566.0
I2025	On 01/02/2024	Bond Future		175.26345	175.26345		175.24891	175.24891			0.00	0.00	0	214.0
I2025	On 02/05/2024	Bond Future		179.25585	179.25585		179.24067	179.24067			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.55017	181.55017		181.53377	181.53377			0.00	0.00	0	0.0
I2025	On 07/11/2024	Bond Future		185.75816	185.75816		185.74040	185.74040			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		123.65962	123.65962		123.65962	123.65962			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		125.05082	125.05082		125.05861	125.05861			0.00	0.00	0	1,287.0
I2029	On 01/02/2024	Bond Future		127.90404	127.90404		127.91209	127.91209			0.00	0.00	0	728.0
I2029	On 02/05/2024	Bond Future		129.45658	129.45658		129.46453	129.46453			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.43459	132.43459		132.44245	132.44245			0.00	0.00	0	0.0
I2029	On 07/11/2024	Bond Future		134.11112	134.11112		134.11862	134.11862			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
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
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	118.31610		118.31610		118.31610	118.31610			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	119.59876		119.59876		119.30139	119.30139			0.00	0.00	0	2,258.0
I2033	On 01/02/2024	Bond Future	122.32749		122.32749		122.02344	122.02344			0.00	0.00	0	6,141.0
I2033	On 02/05/2024	Bond Future	123.65808		123.65808		123.34661	123.34661			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	126.50274		126.50274		126.18403	126.18403			0.00	0.00	0	0.0
I2033	On 07/11/2024	Bond Future	127.94404		127.94404		127.61698	127.61698			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	127.47520		127.47520		127.47520	127.47520			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	130.13264		130.13264		130.13891	130.13891			0.00	0.00	0	4,602.0
I2038	On 01/02/2024	Bond Future	131.09248		131.09248		131.09831	131.09831			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	134.07853		134.07853		134.08423	134.08423			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	135.10465		135.10465		135.10956	135.10956			0.00	0.00	0	0.0
I2038	On 07/11/2024	Bond Future	138.23392		138.23392		138.23825	138.23825			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	112.67366		112.67366		112.67366	112.67366			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	112.89099		112.89099		112.89636	112.89636			0.00	0.00	0	16,070.0
I2046	On 01/02/2024	Bond Future	115.46678		115.46678		115.47242	115.47242			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	115.95813		115.95813		115.96350	115.96350			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	118.62515		118.62515		118.63048	118.63048			0.00	0.00	0	0.0
I2046	On 07/11/2024	Bond Future	119.18299		119.18299		119.18798	119.18798			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	112.36931		112.36931		112.36931	112.36931			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	114.35098		114.35098		114.75226	114.75226			0.00	3,430,529.40	30	14,011.0
I2050	On 01/02/2024	Bond Future	114.72152		114.72152		115.13126	115.13126			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	117.33468		117.33468		117.75352	117.75352			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	117.73919		117.73919		118.16646	118.16646			0.00	0.00	0	0.0
I2050	On 07/11/2024	Bond Future	120.46564		120.46564		120.90217	120.90217			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 02/11/2023	Index Future	336.01900		336.01900		336.16100	336.16100			0.00	0.00	0	515.0
IGOV	On 01/02/2024	Index Future	343.68600		343.68600		343.83200	343.83200			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	351.51600		351.51600		351.66400	351.66400			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	359.60500		359.60500		359.75400	359.75400			0.00	0.00	0	0.0
IGOV	On 07/11/2024	Index Future	367.95300		367.95300		368.10000	368.10000			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 16/08/2023	Jibar Tradeable Future			8.41000		91.59000		8.41000	91.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.42000		91.58000		8.43500	91.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future			8.47000		91.53000		8.48000	91.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future			8.47000		91.53000		8.48000	91.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.47500		91.52500		8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future			8.47500		91.52500		8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.38000		91.62000		8.40500	91.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.21000		91.79000		8.24000	91.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.06500		91.93500		8.10000	91.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.90500		92.09500		7.94000	92.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.84500		92.15500		7.88000	92.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.77500		92.22500		7.82000	92.18000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.10000		105.33961		9.10000	105.33961		4.55	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.91955		108.19021		9.00152	107.96550		4.40	0.00	297,198,506.87	2,747	134,105.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,268.67000		1.26867		1,150.87000	1.15087	1,268.670	4.38	0.61	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	64.18000		0.06418		84.09000	0.08409	64.180	4.94	0.06	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.89297		105.32183		8.98315	105.09213		4.27	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.86277		107.69615		8.96284	107.46109		3.83	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,712.52000		2.71252		2,555.40000	2.55540	2,712.520	4.09	0.71	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	427.59000		0.42759		479.64000	0.47964	427.590	4.46	0.19	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.81532		104.83792		8.92735	104.59733		3.58	0.00	0.00	0	0.0
R186	On 07/11/2024	Bond Future			8.84313		107.23416		8.97153	106.98743		3.11	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			334.57624		334.57624		334.57624	334.57624			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			341.93197		341.93197		341.95465	341.95465			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			252.20178		252.20178		252.20178	252.20178			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.40872		258.40872		258.42229	258.42229			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			259.35402		259.35402		259.36648	259.36648			0.00	0.00	0	460.0
R202	On 02/05/2024	Bond Future			265.26170		265.26170		265.27412	265.27412			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			266.28892		266.28892		266.29913	266.29913			0.00	0.00	0	0.0
R202	On 07/11/2024	Bond Future			272.45705		272.45705		272.46604	272.46604			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			10.43500		88.90800		10.43500	88.90800		8.79	0.00	0.00	0	0.0
R2030	On 02/11/2023	Bond Future			10.27651		91.83899		10.34557	91.54790		9.03	0.00	328,140,711.27	3,573	89,238.0

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	9.57	Call	506.87000	0.50687	462.80000	0.46280	506.870	8.72	0.23	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	9.89	Call	887.74000	0.88774	814.88000	0.81488	887.740	8.74	0.35	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,178.49000	1.17849	1,086.05000	1.08605	1,178.490	8.78	0.42	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,848.64000	1.84864	1,718.20000	1.71820	1,848.640	8.96	0.56	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,437.07000	2.43707	2,279.29000	2.27929	2,437.070	9.12	0.65	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,958.79000	3.95879	3,749.70000	3.74970	3,958.790	9.57	0.80	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.43	Put	300.22000	0.30022	358.25000	0.35825	300.220	9.87	0.13	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	241.25000	0.24125	290.47000	0.29047	241.250	10.01	0.11	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	79.28000	0.07928	99.74000	0.09974	79.280	10.75	0.04	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.33301	89.90657	10.40583	89.60895		9.04	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	980.55000	0.98055	911.24000	0.91124	980.550	8.72	0.29	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,416.85000	1.41685	1,323.46000	1.32346	1,416.850	8.76	0.38	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,479.23000	1.47923	1,382.62000	1.38262	1,479.230	8.76	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,592.48000	1.59248	1,490.13000	1.49013	1,592.480	8.77	0.41	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,716.85000	1.71685	1,608.64000	1.60864	1,716.850	8.80	0.43	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,884.69000	1.88469	1,768.85000	1.76885	1,884.690	8.84	0.46	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,361.93000	2.36193	2,226.42000	2.22642	2,361.930	8.97	0.53	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,227.48000	1.22748	1,340.68000	1.34068	1,227.480	9.43	0.31	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	923.07000	0.92307	1,015.32000	1.01532	923.070	9.72	0.25	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	612.65000	0.61265	680.38000	0.68038	612.650	10.13	0.17	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	558.00000	0.55800	620.99000	0.62099	558.000	10.23	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	552.86000	0.55286	615.40000	0.61540	552.860	10.24	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	441.56000	0.44156	493.95000	0.49395	441.560	10.47	0.13	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.40012	91.93317	10.47704	91.62874		8.55	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,381.56000	1.38156	1,294.57000	1.29457	1,381.560	8.16	0.34	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,155.09000	2.15509	2,033.39000	2.03339	2,155.090	8.24	0.46	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,108.64000	3.10864	2,953.68000	2.95368	3,108.640	8.47	0.57	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,585.36000	3.58536	3,416.60000	3.41660	3,585.360	8.60	0.61	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,357.52000	4.35752	4,169.44000	4.16944	4,357.520	8.82	0.67	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	861.12000	0.86112	935.21000	0.93521	861.120	9.50	0.20	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	627.31000	0.62731	684.75000	0.68475	627.310	9.88	0.15	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	320.84000	0.32084	354.63000	0.35463	320.840	10.19	0.08	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.46881	90.02123	10.55032	89.70967		8.30	0.00	0.00	0	0.0	
R2030	On 07/11/2024	Bond Future			10.58333	92.07825	10.67025	91.75903		7.81	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			11.09000	87.37168	11.09000	87.37168		10.28	0.00	0.00	0	0.0	
R2032	On 02/11/2023	Bond Future			11.00318	85.99669	11.03550	85.84001		11.26	0.00	384,491,200.99	4,471	198,423.0	
R2032	On 02/11/2023	Bond Future	10.35	Call	615.45000	0.61545	601.35000	0.60135	615.450	10.49	0.24	0.00	0	7,750.0	
R2032	On 02/11/2023	Bond Future	10.58	Call	948.01000	0.94801	924.32000	0.92432	948.010	10.63	0.33	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	964.84000	0.96484	940.68000	0.94068	964.840	10.64	0.34	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,180.42000	1.18042	1,150.13000	1.15013	1,180.420	10.72	0.39	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,846.79000	1.84679	1,956.10000	1.95610	1,846.790	10.98	0.49	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	11.09	Call	2,068.86000	2.06886	2,015.80000	2.01580	2,068.860	11.08	0.55	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,286.85000	1.28685	1,378.18000	1.37818	1,286.850	11.30	0.38	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.50	Put	955.96000	0.95596	1,033.33000	1.03333	955.960	11.57	0.30	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.60	Put	832.91000	0.83291	904.22000	0.90422	832.910	11.70	0.27	0.00	0	15,500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	646.87000	0.64687	707.87000	0.70787	646.870	11.94	0.22	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	322.11000	0.32211	360.39000	0.36039	322.110	12.58	0.12	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.08281	87.93843	11.11658	87.77826		11.15	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	813.25000	0.81325	793.86000	0.79386	813.250	10.57	0.22	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,619.80000	1.61980	1,581.29000	1.58129	1,619.800	10.64	0.37	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,946.86000	1.94686	1,901.47000	1.90147	1,946.860	10.73	0.42	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,988.95000	1.98895	1,942.73000	1.94273	1,988.950	10.74	0.43	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,709.86000	2.70986	2,650.32000	2.65032	2,709.860	11.00	0.52	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,530.48000	1.53048	1,603.29000	1.60329	1,530.480	11.68	0.32	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	796.58000	0.79658	843.67000	0.84367	796.580	12.54	0.18	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	717.03000	0.71703	760.75000	0.76075	717.030	12.68	0.17	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	651.19000	0.65119	691.99000	0.69199	651.190	12.80	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.16882	85.75818	11.20419	85.59424		11.06	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,580.02000	1.58002	1,542.20000	1.54220	1,580.020	10.46	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,942.13000	1.94213	1,896.66000	1.89666	1,942.130	10.47	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,052.02000	2.05202	2,004.44000	2.00444	2,052.020	10.50	0.39	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,465.86000	2.46586	2,410.67000	2.41067	2,465.860	10.60	0.44	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,976.51000	2.97651	2,912.71000	2.91271	2,976.510	10.73	0.50	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,629.65000	3.62965	3,556.16000	3.55616	3,629.650	10.93	0.56	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	948.48000	0.94848	992.12000	0.99212	948.480	12.50	0.18	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	781.61000	0.78161	819.38000	0.81938	781.610	12.80	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	695.43000	0.69543	730.01000	0.73001	695.430	12.98	0.14	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.25598	87.71082	11.29304	87.54304		9.79	0.00	0.00	0	0.0	
R2032	On 07/11/2024	Bond Future			11.39130	85.54980	11.43045	85.37764		10.04	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			11.74500	85.96301	11.74500	85.96301		12.66	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			11.71491	84.08317	11.71607	84.07691		13.45	0.00	0.00	0	168,407.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	290.64000	0.29064	307.26000	0.30726	290.640	12.19	0.12	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	850.45000	0.85045	878.31000	0.87831	850.450	12.59	0.28	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,266.41000	2.26641	2,300.69000	2.30069	2,266.410	13.44	0.52	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,934.21000	3.93421	3,964.74000	3.96474	3,934.210	14.21	0.70	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	530.91000	0.53091	557.73000	0.55773	530.910	15.17	0.16	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	195.15000	0.19515	210.30000	0.21030	195.150	16.28	0.06	0.00	0	731.0	
R2035	On 01/02/2024	Bond Future			11.81679	85.98163	11.81799	85.97527		12.85	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	729.68000	0.72968	744.84000	0.74484	729.680	11.84	0.19	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,401.20000	1.40120	1,420.59000	1.42059	1,401.200	11.93	0.32	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	765.80000	0.76580	784.80000	0.78480	765.800	14.82	0.16	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.91569	83.40633	11.91696	83.39972		13.18	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
R2035	On 01/08/2024	Bond Future			12.01474	85.30570		12.01609	85.29879		12.06	0.00	0.00	0	0.0
R2035	On 07/11/2024	Bond Future			12.16260	82.74052		12.16411	82.73297		11.98	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			12.10000	76.53471		12.10000	76.53471		14.35	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.11113	78.73105		12.09676	78.80813		14.49	0.00	153,604,278.55	1,951	63,900.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,935.31000	1.93531	2,009.38000	2.00938	1,935.310	14.12	0.48	0.00	0	731.0	
R2037	On 02/11/2023	Bond Future	12.52	Call	3,493.11000	3.49311	3,580.07000	3.58007	3,493.110	14.95	0.66	0.00	0	731.0	
R2037	On 02/11/2023	Bond Future	13.89	Put	231.36000	0.23136	241.72000	0.24172	231.360	17.23	0.08	0.00	0	731.0	
R2037	On 01/02/2024	Bond Future			12.21395	76.25228		12.19900	76.33118		14.65	0.00	0.00	0	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,757.49000	2.75749	2,821.72000	2.82172	2,757.490	14.42	0.49	0.00	0	2,500.0	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,750.19000	1.75019	1,750.62000	1.75062	1,750.190	15.70	0.31	0.00	0	2,500.0	
R2037	On 01/02/2024	Bond Future	13.93	Put	778.70000	0.77870	784.83000	0.78483	778.700	17.23	0.15	0.00	0	2,500.0	
R2037	On 02/05/2024	Bond Future			12.32418	77.97086		12.30868	78.05137		14.27	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.43861	75.49023		12.42250	75.57247		13.81	0.00	0.00	0	0.0
R2037	On 07/11/2024	Bond Future			12.58613	77.21258		12.56941	77.29625		13.03	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			12.36000	76.77304		12.36000	76.77304		15.23	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.39018	78.91389		12.34994	79.14082		15.32	0.00	183,474,794.25	2,325	38,550.0
R2040	On 02/11/2023	Bond Future	11.50	Call	499.57000	0.49957	566.28000	0.56628	499.570	13.87	0.18	0.00	0	875.0	
R2040	On 02/11/2023	Bond Future	11.80	Call	925.89000	0.92589	1,023.98000	1.02398	925.890	14.25	0.28	0.00	0	128.0	
R2040	On 02/11/2023	Bond Future	12.10	Call	1,541.28000	1.54128	1,671.41000	1.67141	1,541.280	14.66	0.40	0.00	0	875.0	
R2040	On 02/11/2023	Bond Future	12.60	Call	2,992.96000	2.99296	3,168.51000	3.16851	2,992.960	15.50	0.59	0.00	0	128.0	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,174.72000	1.17472	1,146.38000	1.14638	1,174.720	16.17	0.29	0.00	0	875.0	
R2040	On 02/11/2023	Bond Future	13.64	Put	511.77000	0.51177	505.32000	0.50532	511.770	17.37	0.14	0.00	0	128.0	
R2040	On 01/02/2024	Bond Future			12.49764	76.18893		12.45584	76.42101		15.54	0.00	0.00	0	93,226.0
R2040	On 02/05/2024	Bond Future			12.61193	77.90597		12.56854	78.14318		15.15	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.73059	75.17342		12.68549	75.41591		14.79	0.00	0.00	0	0.0
R2040	On 07/11/2024	Bond Future			12.88096	76.88766		12.83400	77.13530		13.91	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			12.43500	73.05617		12.43500	73.05617		16.16	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.45171	75.17390		12.41664	75.37242		16.23	0.00	0.00	0	52,345.0
R2044	On 01/02/2024	Bond Future			12.55553	72.48966		12.51912	72.69272		16.50	0.00	0.00	0	31,817.0
R2044	On 02/05/2024	Bond Future			12.66548	74.12335		12.62773	74.33080		16.11	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.77940	71.42978		12.74019	71.64187		16.48	0.00	0.00	0	0.0
R2044	On 07/11/2024	Bond Future			12.92296	73.05841		12.88217	73.27495		15.19	0.00	0.00	0	0.0
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			12.34500	76.22850		12.34500	76.22850		15.98	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.35077	74.04115		12.32086	74.21468		16.95	0.00	7,922,403.05	107	232,389.0

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
R2048	On 02/11/2023	Bond Future	11.80	Call	1,032.18000	1.03218	1,119.23000	1.11923	1,032.180	15.77	0.30	0.00	0	207.0	
R2048	On 02/11/2023	Bond Future	12.50	Call	2,880.89000	2.88089	3,022.11000	3.02211	2,880.890	16.95	0.57	0.00	0	207.0	
R2048	On 02/11/2023	Bond Future	13.60	Put	543.43000	0.54343	545.23000	0.54523	543.430	19.13	0.15	0.00	0	207.0	
R2048	On 01/02/2024	Bond Future			12.45398	75.71284	12.42292	75.89035		16.25	0.00	0.00	0	0.0	
R2048	On 01/02/2024	Bond Future	11.50	Call	1,151.11000	1.15111	1,218.78000	1.21878	1,151.110	14.95	0.26	0.00	0	1,000.0	
R2048	On 01/02/2024	Bond Future	12.30	Call	2,954.46000	2.95446	3,068.76000	3.06876	2,954.460	15.94	0.48	0.00	0	1,000.0	
R2048	On 01/02/2024	Bond Future	13.37	Put	1,682.13000	1.68213	1,660.14000	1.66014	1,682.130	17.74	0.27	0.00	0	1,000.0	
R2048	On 02/05/2024	Bond Future			12.55368	72.96954	12.52149	73.15094		16.85	0.00	0.00	0	0.0	
R2048	On 01/08/2024	Bond Future			12.65342	74.63102	12.62004	74.81646		15.97	0.00	0.00	0	13,000.0	
R2048	On 07/11/2024	Bond Future			12.79344	71.88427	12.75871	72.07351		15.80	0.00	0.00	0	0.0	
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			12.33000	98.54016	12.33000	98.54016		16.22	0.00	0.00	0	0.0	
R2053	On 02/11/2023	Bond Future			12.34526	95.51663	12.32052	95.70133		17.19	0.00	0.00	0	5,189.0	
R2053	On 01/02/2024	Bond Future			12.44412	97.67338	12.41843	97.86232		16.48	0.00	0.00	0	0.0	
R2053	On 02/05/2024	Bond Future			12.54801	94.00940	12.52135	94.20240		17.09	0.00	0.00	0	0.0	
R2053	On 01/08/2024	Bond Future			12.65240	96.14933	12.62473	96.34656		16.41	0.00	0.00	0	0.0	
R2053	On 07/11/2024	Bond Future			12.79413	92.47346	12.76530	92.67471		16.12	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			11.81000	66.15577	11.81000	66.15577		14.35	0.00	0.00	0	0.0	
R209	On 02/11/2023	Bond Future			11.77897	65.05490	11.78522	65.02525		15.22	0.00	73,251,817.40	1,126	26,959.0	
R209	On 01/02/2024	Bond Future			11.86589	66.52379	11.87235	66.49354		14.59	0.00	0.00	0	1,690.0	
R209	On 02/05/2024	Bond Future			11.95777	64.86991	11.96449	64.83887		14.93	0.00	0.00	0	0.0	
R209	On 01/08/2024	Bond Future			12.05027	66.34691	12.05726	66.31507		13.71	0.00	0.00	0	0.0	
R209	On 07/11/2024	Bond Future			12.18073	64.70748	12.18810	64.67450		13.60	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			225.24531	225.24531	225.24531	225.24531			0.00	0.00	0	0.0	
R210	On 02/11/2023	Bond Future			227.03391	227.03391	227.04819	227.04819			0.00	0.00	0	70.0	
R210	On 01/02/2024	Bond Future			232.21405	232.21405	232.22891	232.22891			0.00	0.00	0	300.0	
R210	On 02/05/2024	Bond Future			234.26157	234.26157	234.27608	234.27608			0.00	0.00	0	0.0	
R210	On 01/08/2024	Bond Future			239.65011	239.65011	239.66457	239.66457			0.00	0.00	0	0.0	
R210	On 07/11/2024	Bond Future			241.88412	241.88412	241.89794	241.89794			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			10.85500	83.50548	10.85500	83.50548		9.73	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
R213	On 02/11/2023	Bond Future			10.74981	82.63247		10.79778	82.42327		10.53	0.00	0.00	0	33,230.0
R213	On 02/11/2023	Bond Future	10.94	Call	2,122.22000	2.12222	2,029.61000	2.02961	2,122.220	10.48	0.59	0.00	0	731.0	
R213	On 02/11/2023	Bond Future	11.44	Call	3,595.27000	3.59527	3,462.57000	3.46257	3,595.270	11.01	0.76	0.00	0	731.0	
R213	On 02/11/2023	Bond Future	12.70	Put	97.24000	0.09724	116.26000	0.11626	97.240	12.55	0.05	0.00	0	731.0	
R213	On 01/02/2024	Bond Future			10.82900	84.49815	10.87929	84.28427		10.39	0.00	0.00	0	0.0	
R213	On 02/05/2024	Bond Future			10.90530	82.84317	10.95805	82.62435		10.17	0.00	0.00	0	0.0	
R213	On 01/08/2024	Bond Future			10.98050	84.73004	11.03592	84.50608		9.30	0.00	0.00	0	0.0	
R213	On 07/11/2024	Bond Future			11.11262	83.10778	11.17130	82.87819		9.32	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			12.19000	61.99772	12.19000	61.99772		15.77	0.00	0.00	0	0.0	
R214	On 02/11/2023	Bond Future			12.20031	60.48933	12.17039	60.63285		16.75	0.00	0.00	0	20,601.0	
R214	On 01/02/2024	Bond Future			12.29747	61.85511	12.26648	62.00188		16.08	0.00	0.00	0	0.0	
R214	On 02/05/2024	Bond Future			12.39125	59.94377	12.35921	60.09374		16.59	0.00	0.00	0	0.0	
R214	On 01/08/2024	Bond Future			12.48473	61.30878	12.45158	61.46209		15.51	0.00	0.00	0	0.0	
R214	On 07/11/2024	Bond Future			12.61736	59.40321	12.58297	59.55970		15.35	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 :													1,440,465,881.78	16,331	1 430 703.
Grand Total:													1,440,465,881.78	16,331	1 430 703.