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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	890.78500		890.78500		888.69100	888.69100			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	910.15100		910.15100		908.01900	908.01900			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	930.78400		930.78400		928.61000	928.61000			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	951.93800		951.93800		949.71300	949.71300			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	973.88200		973.88200		971.60300	971.60300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,021.24300		1,021.24300		1,017.02500	1,017.02500			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,043.44500		1,043.44500		1,039.14500	1,039.14500			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,067.10000		1,067.10000		1,062.70900	1,062.70900			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,091.35200		1,091.35200		1,086.85900	1,086.85900			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,116.51000		1,116.51000		1,111.91100	1,111.91100			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	891.04500		891.04500		887.51600	887.51600			0.00	0.00	0	84.0
ALBI	On 02/11/2023	Index Future	910.41600		910.41600		906.81900	906.81900			0.00	18,208,320.00	2	38.0
ALBI	On 01/02/2024	Index Future	931.05500		931.05500		927.38300	927.38300			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		952.21500	952.21500		948.45800	948.45800			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		974.16600	974.16600		970.31900	970.31900			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		12.38847	75.21223		12.46044	74.88563			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.52469	73.06850		12.59967	72.73495			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.65622	74.74304		12.73441	74.40203			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.79117	72.65788		12.87278	72.30900			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		12.92672	74.34726		13.01197	73.99012			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		12.85263	71.83211		12.91946	71.48426			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.98283	69.14867		13.05231	68.79334			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.10287	70.73387		13.17502	70.37054			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.23050	68.09407		13.30557	67.72240			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.35643	69.67676		13.43449	69.29634			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		878.28100	878.28100		874.79600	874.79600			0.00	8,782,810.00	1	23.0
GOVI	On 02/11/2023	GOVI		897.37500	897.37500		893.82200	893.82200			0.00	0.00	0	804.0
GOVI	On 01/02/2024	GOVI		917.71900	917.71900		914.09100	914.09100			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		938.57600	938.57600		934.86400	934.86400			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		960.21200	960.21200		956.41200	956.41200			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.43984	169.43984		169.35220	169.35220			0.00	58,287,304.96	344	1,162.0
I2025	On 02/11/2023	Bond Future		173.16653	173.16653		173.07746	173.07746			0.00	45,023,297.80	260	5,206.0
I2025	On 01/02/2024	Bond Future		175.34665	175.34665		175.25613	175.25613			0.00	37,524,183.10	214	214.0
I2025	On 02/05/2024	Bond Future		179.37094	179.37094		179.27821	179.27821			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.71045	181.71045		181.61590	181.61590			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		122.41765	122.41765		122.41656	122.41656			0.00	184,605,816.20	1,508	1,165.0
I2029	On 02/11/2023	Bond Future		123.78098	123.78098		123.78027	123.78027			0.00	193,098,328.80	1,560	1,197.0
I2029	On 01/02/2024	Bond Future		126.61715	126.61715		126.61673	126.61673			0.00	92,177,285.20	728	728.0
I2029	On 02/05/2024	Bond Future		128.16027	128.16027		128.15989	128.15989			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.14157	131.14157		131.14111	131.14111			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	117.16049		117.16049		117.15871	117.15871			0.00	756,505,283.93	6,457	6,304.0
I2033	On 02/11/2023	Bond Future	118.31297		118.31297		118.31147	118.31147			0.00	170,370,676.80	1,440	2,095.0
I2033	On 01/02/2024	Bond Future	121.02380		121.02380		121.02253	121.02253			0.00	1,437,520,696.40	11,878	6,141.0
I2033	On 02/05/2024	Bond Future	122.34375		122.34375		122.34260	122.34260			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	125.18978		125.18978		125.18849	125.18849			0.00	768,790,438.98	6,141	6,141.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	126.90497		126.90497		126.16130	126.16130			0.00	208,124,150.80	1,640	937.0
I2038	On 02/11/2023	Bond Future	129.69617		129.69617		128.93650	128.93650			0.00	212,701,718.80	1,640	4,444.0
I2038	On 01/02/2024	Bond Future	130.65692		130.65692		129.88043	129.88043			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	133.65546		133.65546		132.86094	132.86094			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	134.70220		134.70220		133.88961	133.88961			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	111.05446		111.05446		111.05223	111.05223			0.00	0.00	0	10,131.0
I2046	On 02/11/2023	Bond Future	111.40850		111.40850		111.40656	111.40656			0.00	0.00	0	16,116.0
I2046	On 01/02/2024	Bond Future	113.96134		113.96134		113.95962	113.95962			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	114.43520		114.43520		114.43366	114.43366			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	117.09689		117.09689		117.09520	117.09520			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	110.75366		110.75366		110.65612	110.65612			0.00	0.00	0	9,154.0
I2050	On 02/11/2023	Bond Future	113.18954		113.18954		113.09017	113.09017			0.00	0.00	0	13,911.0
I2050	On 01/02/2024	Bond Future	113.54343		113.54343		113.44209	113.44209			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	116.14909		116.14909		116.04549	116.04549			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	116.55230		116.55230		116.44677	116.44677			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	326.24900		326.24900		325.88200	325.88200			0.00	101,137,190.00	31	168.0
IGOV	On 02/11/2023	Index Future	333.42300		333.42300		333.05100	333.05100			0.00	103,361,130.00	31	510.0
IGOV	On 01/02/2024	Index Future	341.06100		341.06100		340.68200	340.68200			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	348.88900		348.88900		348.50100	348.50100			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	357.00700		357.00700		356.60900	356.60900			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.43500		91.56500		8.44500	91.55500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.42500		91.57500		8.46000	91.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.49000		91.51000		8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.49000		91.51000		8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.48500		91.51500		8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.47000		91.53000		8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.40000		91.60000		8.42000	91.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.17000		91.83000		8.23000	91.77000			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			8.10000	91.90000		8.09000	91.91000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.86500	92.13500		7.96000	92.04000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.80000	92.20000		7.88000	92.12000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.77000	92.23000		7.86000	92.14000				0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.92860	105.84153		8.99471	105.64758			4.61	0.00	1,414,042,840.80	13,360	18,364.0
R186	On 02/11/2023	Bond Future			8.93668	108.14320		9.00888	107.94535			4.45	0.00	1,444,793,152.00	13,360	138,889.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,336.09000	1.33609		1,236.18000	1.23618	1,336.090		4.50	0.60	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	105.90000	0.10590		129.74000	0.12974	105.900		5.10	0.08	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.90762	105.28447		8.98698	105.08239			4.32	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.87109	107.67658		8.95911	107.46983			3.87	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,788.33000	2.78833		2,653.60000	2.65360	2,788.330		4.26	0.70	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	496.54000	0.49654		546.02000	0.54602	496.540		4.60	0.20	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.81157	104.84598		8.91009	104.63435			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			334.71295	334.71295		334.71342	334.71342				0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.07470	342.07470		342.07613	342.07613				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			249.51473	249.51473		249.51076	249.51076				0.00	181,896,238.17	729	5,054.0
R202	On 02/11/2023	Bond Future			255.00275	255.00275		254.99924	254.99924				0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			255.89307	255.89307		255.89026	255.89026				0.00	186,546,048.03	729	460.0
R202	On 02/05/2024	Bond Future			261.76575	261.76575		261.76285	261.76285				0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.77164	262.77164		262.76965	262.76965				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			10.27071	89.61625		10.33210	89.35077			8.93	0.00	1,375,519,821.25	15,349	58,050.0
R2030	On 03/08/2023	Bond Future	10.40	Call	875.19000	0.87519		785.40000	0.78540	875.190		9.36	0.66	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,725.26000	1.72526		1,557.33000	1.55733	1,725.260		10.03	0.87	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000	0.00000		0.01000	0.00001	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			10.34148	91.56510		10.40601	91.29411			9.18	0.00	1,405,432,719.90	15,349	81,786.0
R2030	On 02/11/2023	Bond Future	9.57	Call	566.05000	0.56605		524.40000	0.52440	566.050		8.93	0.23	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	939.99000	0.93999		874.12000	0.87412	939.990		8.94	0.34	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,218.12000	1.21812		1,135.95000	1.13595	1,218.120		8.97	0.40	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,853.01000	1.85301		1,738.99000	1.73899	1,853.010		9.11	0.53	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,410.61000	2.41061		2,273.25000	2.27325	2,410.610		9.27	0.61	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,857.38000	3.85738		3,674.33000	3.67433	3,857.380		9.68	0.77	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	430.71000		0.43071	495.99000	0.49599	430.710	9.97	0.17	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	355.09000		0.35509	411.72000	0.41172	355.090	10.10	0.14	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	132.97000		0.13297	159.44000	0.15944	132.970	10.80	0.06	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.39936	89.63534		10.46736	89.35843		9.16	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	996.98000		0.99698	934.41000	0.93441	996.980	8.82	0.29	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,423.59000		1.42359	1,340.00000	1.34000	1,423.590	8.87	0.37	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,484.44000		1.48444	1,398.03000	1.39803	1,484.440	8.88	0.38	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,594.63000		1.59463	1,503.22000	1.50322	1,594.630	8.89	0.40	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,715.80000		1.71580	1,619.26000	1.61926	1,715.800	8.92	0.42	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,879.13000		1.87913	1,775.91000	1.77591	1,879.130	8.97	0.45	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,339.60000		2.33960	2,219.09000	2.21909	2,339.600	9.09	0.51	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,424.95000		1.42495	1,537.65000	1.53765	1,424.950	9.55	0.33	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,092.93000		1.09293	1,186.41000	1.18641	1,092.930	9.83	0.27	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	746.11000		0.74611	816.56000	0.81656	746.110	10.24	0.20	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	683.90000		0.68390	749.82000	0.74982	683.900	10.33	0.18	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	678.07000		0.67807	743.55000	0.74355	678.070	10.34	0.18	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	549.85000		0.54985	605.51000	0.60551	549.850	10.56	0.15	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.46613	91.67184		10.53795	91.38858		8.61	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,373.57000		1.37357	1,295.27000	1.29527	1,373.570	8.23	0.33	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,156.71000		2.15671	2,047.39000	2.04739	2,156.710	8.40	0.44	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,102.33000		3.10233	2,963.61000	2.96361	3,102.330	8.69	0.55	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,569.54000		3.56954	3,418.55000	3.41855	3,569.540	8.84	0.59	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,326.53000		4.32653	4,158.30000	4.15830	4,326.530	9.08	0.65	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,029.33000		1.02933	1,105.42000	1.10542	1,029.330	9.75	0.22	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	766.79000		0.76679	827.06000	0.82706	766.790	10.13	0.17	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	382.90000		0.38290	418.45000	0.41845	382.900	10.23	0.10	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.53240	89.77805		10.60849	89.48814		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			10.92280	88.19562		10.98928	87.86676		10.40	0.00	11,200,843.74	127	75,648.0	
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	0.75000	0.00075		1.14000	0.00114	0.750	7.51	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	49.81000	0.04981		120.54000	0.12054	49.810	11.86	0.07	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,838.57000	2.83857		2,569.37000	2.56937	2,838.570	12.02	0.95	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	38.07000	0.03807		97.73000	0.09773	38.070	12.02	0.05	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	28.82000	0.02882		78.67000	0.07867	28.820	12.16	0.04	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,674.19000	4.67419		4,357.65000	4.35765	4,674.190	13.14	0.99	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	5,131.21000	5.13121		4,810.36000	4.81036	5,131.210	13.42	1.00	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	5,313.26000	5.31326		4,991.06000	4.99106	5,313.260	13.51	1.00	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	1.57000	0.00157		8.23000	0.00823	1.570	13.51	0.00	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.01257	85.95113		11.08197	85.61539		11.52	0.00	444,109,488.71	5,167	175,648.0	
R2032	On 02/11/2023	Bond Future	10.58	Call	1,139.92000	1.13992		1,053.65000	1.05365	1,139.920	11.12	0.35	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,157.73000	1.15773		1,070.36000	1.07036	1,157.730	11.13	0.35	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	10.71	Call	1,386.73000		1.38673	1,285.82000	1.28582	1,386.730	11.24	0.40	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,108.98000		2.10898	2,309.16000	2.30916	2,108.980	11.52	0.49	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,284.53000		2.28453	2,138.08000	2.13808	2,284.530	11.63	0.54	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,539.83000		1.53983	1,706.39000	1.70639	1,539.830	11.85	0.39	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,189.39000		1.18939	1,330.90000	1.33090	1,189.390	12.11	0.32	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	848.88000		0.84888	961.69000	0.96169	848.880	12.47	0.25	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	465.13000		0.46513	538.36000	0.53836	465.130	13.08	0.15	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.09076		87.90069	11.16326	87.55749		11.27	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	904.83000		0.90483	842.36000	0.84236	904.830	10.69	0.24	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,732.76000		1.73276	1,625.93000	1.62593	1,732.760	10.77	0.38	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,062.85000		2.06285	1,941.00000	1.94100	2,062.850	10.86	0.43	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,105.22000		2.10522	1,981.57000	1.98157	2,105.220	10.87	0.43	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,826.47000		2.82647	2,674.66000	2.67466	2,826.470	11.12	0.52	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,666.58000		1.66658	1,802.00000	1.80200	1,666.580	11.79	0.32	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	899.70000		0.89970	985.89000	0.98589	899.700	12.63	0.19	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	814.50000		0.81450	894.37000	0.89437	814.500	12.76	0.18	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	743.53000		0.74353	817.95000	0.81795	743.530	12.89	0.16	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.17387		85.73475	11.24974	85.38372		11.05	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,646.42000		1.64642	1,547.54000	1.54754	1,646.420	10.47	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,040.68000		2.04068	1,924.56000	1.92456	2,040.680	10.58	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,152.14000		2.15214	2,031.40000	2.03140	2,152.140	10.61	0.40	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,577.31000		2.57731	2,440.11000	2.44011	2,577.310	10.74	0.45	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,102.06000		3.10206	2,946.70000	2.94670	3,102.060	10.92	0.50	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,760.11000		3.76011	3,584.69000	3.58469	3,760.110	11.14	0.56	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,058.75000		1.05875	1,141.36000	1.14136	1,058.750	12.72	0.19	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	880.66000		0.88066	951.96000	0.95196	880.660	13.01	0.16	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	770.17000		0.77017	834.53000	0.83453	770.170	13.08	0.14	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.25622		87.70973	11.33567	87.35057		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			11.56917		86.92546	11.64076	86.53168		12.65	0.00	1,258,506,809.88	14,478	38,359.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	332.49000		0.33249	557.54000	0.55754	332.490	12.65	0.29	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,923.46000		4.92346	4,542.36000	4.54236	4,923.460	13.85	0.99	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			11.67368		84.30623	11.74811	83.90417		13.67	0.00	1,220,669,904.17	14,479	161,095.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	432.02000		0.43202	391.30000	0.39130	432.020	12.45	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,090.86000		1.09086	999.85000	0.99985	1,090.860	12.84	0.31	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,593.84000		2.59384	2,418.32000	2.41832	2,593.840	13.66	0.54	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,280.23000		4.28023	4,038.58000	4.03858	4,280.230	14.42	0.70	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	633.85000		0.63385	731.20000	0.73120	633.850	15.36	0.17	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	259.36000		0.25936	308.54000	0.30854	259.360	16.45	0.08	0.00	0	731.0	
R2035	On 01/02/2024	Bond Future			11.77226		86.21821	11.84973	85.80725		13.08	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	903.07000		0.90307	833.44000	0.83344	903.070	12.10	0.22	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,636.10000		1.63610	1,522.00000	1.52200	1,636.100	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	838.11000		0.83811		925.19000	0.92519	838.110	14.99	0.16	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.86652		83.66307		11.94715	83.24265		13.35	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			11.95922		85.59047		12.04319	85.16031		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			11.91952		77.51681		12.00120	77.07005		14.33	0.00	5,832,674,851.64	75,244	78,461.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.63	0.00	0.00	0	1,730.0
R2037	On 03/08/2023	Bond Future	11.00	Call	0.45000		0.00045		0.85000	0.00085	0.450	12.88	0.00	0.00	0	1,730.0
R2037	On 02/11/2023	Bond Future			12.02355		79.20256		12.10829	78.74628		14.73	0.00	34,928,328.96	441	59,421.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,443.90000		2.44390		2,251.95000	2.25195	2,443.900	14.76	0.51	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	4,066.25000		4.06625		3,799.91000	3.79991	4,066.250	15.58	0.67	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	306.59000		0.30659		367.11000	0.36711	306.590	17.81	0.09	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.12150		76.74215		12.20951	76.27570		14.90	0.00	5,774,386,334.60	75,244	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	3,178.86000		3.17886		2,970.07000	2.97007	3,178.860	14.68	0.51	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,759.44000		1.75944		1,925.95000	1.92595	1,759.440	15.92	0.30	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	812.56000		0.81256		904.81000	0.90481	812.560	17.42	0.15	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.22550		78.48555		12.31694	78.00845		14.48	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.33191		76.03740		12.42705	75.54923		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			12.16485		77.89027		12.23148	77.50594		15.19	0.00	7,030,998,892.36	90,268	19,219.0
R2040	On 02/11/2023	Bond Future			12.27188		79.58407		12.34096	79.19161		15.61	0.00	203,098,546.64	2,552	33,183.0
R2040	On 02/11/2023	Bond Future	11.50	Call	796.98000		0.79698		733.66000	0.73366	796.980	14.20	0.24	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,332.02000		1.33202		1,234.50000	1.23450	1,332.020	14.56	0.34	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.10	Call	2,048.56000		2.04856		1,911.67000	1.91167	2,048.560	14.96	0.45	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,625.79000		3.62579		3,421.72000	3.42172	3,625.790	15.79	0.63	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.97	Put	1,188.46000		1.18846		1,332.71000	1.33271	1,188.460	16.44	0.27	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	13.64	Put	557.58000		0.55758		641.51000	0.64151	557.580	17.63	0.14	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.37341		76.88195		12.44511	76.48077		15.85	0.00	6,743,930,890.10	87,718	93,244.0
R2040	On 02/05/2024	Bond Future			12.48042		78.62853		12.55486	78.21821		15.37	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.59002		75.93327		12.66743	75.51335		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			12.22934		74.23688		12.28084	73.93820		16.10	0.00	2,184,939,852.16	29,432	40,692.0
R2044	On 03/08/2023	Bond Future	11.75	Call	53.53000		0.05353		67.56000	0.06756	53.530	15.16	0.07	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	2,933.75000		2.93375		3,246.46000	3.24646	2,933.750	15.16	0.93	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	1,631.60000		1.63160		1,942.22000	1.94222	1,631.600	15.61	0.75	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	257.60000		0.25760		424.56000	0.42456	257.600	16.61	0.22	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.33270		75.85129		12.38606	75.54627		16.55	0.00	30,340,516.00	400	50,323.0
R2044	On 01/02/2024	Bond Future			12.43073		73.18968		12.48605	72.87799		16.85	0.00	2,124,842,789.76	29,032	26,166.0
R2044	On 02/05/2024	Bond Future			12.53362		74.85238		12.59102	74.53351		16.37	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.63879		72.19525		12.69842	71.86896		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 Interest
R2044	On	31/01/2044			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On	03/08/2023			Bond Future	12.15402	77.35048		12.22557	76.92654		15.91	0.00	630,406,412.00	8,150	49,582.0
R2048	On	03/08/2023	11.80	Call	Bond Future	132.72000	0.13272		134.55000	0.13455	132.720	15.07	0.14	0.00	0	1,053.0
R2048	On	03/08/2023	12.30	Call	Bond Future	1,314.64000	1.31464		1,159.03000	1.15903	1,314.640	16.01	0.67	0.00	0	1,053.0
R2048	On	03/08/2023	13.20	Put	Bond Future	2.84000	0.00284		14.03000	0.01403	2.840	17.82	0.00	0.00	0	1,053.0
R2048	On	02/11/2023			Bond Future	12.25719	74.58654		12.33136	74.15368		17.34	0.00	607,880,301.00	8,150	231,905.0
R2048	On	02/11/2023	11.80	Call	Bond Future	1,426.43000	1.42643		1,314.02000	1.31402	1,426.430	16.18	0.35	0.00	0	207.0
R2048	On	02/11/2023	12.50	Call	Bond Future	3,445.66000	3.44566		3,230.37000	3.23037	3,445.660	17.34	0.60	0.00	0	207.0
R2048	On	02/11/2023	13.60	Put	Bond Future	619.27000	0.61927		714.62000	0.71462	619.270	19.49	0.15	0.00	0	207.0
R2048	On	01/02/2024			Bond Future	12.35553	76.27815		12.43249	75.83557		16.65	0.00	0.00	0	0.0
R2048	On	02/05/2024			Bond Future	12.44932	73.56062		12.52910	73.10798		17.16	0.00	0.00	0	0.0
R2048	On	01/08/2024			Bond Future	12.54167	75.25521		12.62442	74.79208		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	12.17946	99.67799		12.25105	99.13375		16.09	0.00	0.00	0	0.0
R2053	On	02/11/2023			Bond Future	12.28330	95.98047		12.35762	95.42461		17.55	0.00	0.00	0	5,189.0
R2053	On	01/02/2024			Bond Future	12.37846	98.15769		12.45556	97.58947		16.85	0.00	0.00	0	0.0
R2053	On	02/05/2024			Bond Future	12.47749	94.52154		12.55757	93.94037		17.38	0.00	0.00	0	0.0
R2053	On	01/08/2024			Bond Future	12.57561	96.69860		12.65878	96.10396		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	11.63302	67.00417		11.70447	66.65977		14.34	0.00	113,237,047.30	1,690	9,558.0
R209	On	03/08/2023	10.00	Call	Bond Future	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	10.70	Call	Bond Future	0.28000	0.00028		0.62000	0.00062	0.280	12.94	0.00	0.00	0	1,730.0
R209	On	03/08/2023	10.75	Call	Bond Future	0.51000	0.00051		1.01000	0.00101	0.510	12.89	0.00	0.00	0	7,000.0
R209	On	03/08/2023	11.25	Call	Bond Future	77.79000	0.07779		79.78000	0.07978	77.790	13.51	0.11	0.00	0	7,000.0
R209	On	03/08/2023	12.00	Put	Bond Future	116.44000	0.11644		237.68000	0.23768	116.440	14.79	0.14	0.00	0	1,750.0
R209	On	02/11/2023			Bond Future	11.72580	65.30791		11.79978	64.95625		15.45	0.00	1,436,774.02	22	28,256.0
R209	On	01/02/2024			Bond Future	11.80938	66.78925		11.88599	66.42974		14.84	0.00	112,873,832.50	1,690	1,690.0
R209	On	02/05/2024			Bond Future	11.89671	65.15288		11.97613	64.78515		15.14	0.00	0.00	0	0.0
R209	On	01/08/2024			Bond Future	11.98316	66.65378		12.06551	66.27751		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	224.94502	224.94502		224.84764	224.84764			0.00	80,980,207.20	360	350.0
R210	On	02/11/2023			Bond Future	226.72652	226.72652		226.62753	226.62753			0.00	27,207,182.40	120	70.0
R210	On	01/02/2024			Bond Future	231.92159	231.92159		231.82088	231.82088			0.00	69,576,477.00	300	300.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/05/2024	Bond Future			233.99789	233.99789		233.89531	233.89531			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			239.44105	239.44105		239.33575	239.33575			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			10.68685	84.25240		10.75326	83.95636		9.86	0.00	0.00	0	4,288.0
R213	On 02/11/2023	Bond Future			10.77379	82.52780		10.84326	82.22555		10.73	0.00	0.00	0	27,649.0
R213	On 02/11/2023	Bond Future	10.94	Call	2,263.66000	2.26366	2,122.14000	2.12214	2,263.660	10.91	0.57	0.00	0.00	0	731.0
R213	On 02/11/2023	Bond Future	11.44	Call	3,690.60000	3.69060	3,498.27000	3.49827	3,690.600	11.46	0.73	0.00	0.00	0	731.0
R213	On 02/11/2023	Bond Future	12.70	Put	165.01000	0.16501	197.43000	0.19743	165.010	12.92	0.07	0.00	0.00	0	731.0
R213	On 01/02/2024	Bond Future			10.85221	84.39935		10.92500	84.09047		10.40	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			10.92614	82.75664		11.00247	82.44066		10.19	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			10.99698	84.66336		11.07713	84.34004		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			11.99822	62.92861		12.06465	62.60358		15.73	0.00	125,479,648.34	1,994	14,094.0
R214	On 02/11/2023	Bond Future			12.09553	60.99434		12.16424	60.66242		17.08	0.00	121,622,713.96	1,994	14,560.0
R214	On 01/02/2024	Bond Future			12.18769	62.37762		12.25880	62.03834		16.42	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.27542	60.48877		12.34898	60.14175		16.84	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.36140	61.88233		12.43754	61.52721		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 :													45,189,778,096.36	541,803	1 915 706.
Grand Total:													45,189,778,096.36	541,803	1 915 706.