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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2023

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
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	886.66900	886.66900		889.22600	889.22600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	906.08700	906.08700		908.70300	908.70300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	926.48600	926.48600		929.16100	929.16100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	947.39200	947.39200		950.12600	950.12600				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	969.12700	969.12700		971.92300	971.92300				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,014.93400	1,014.93400		1,020.17200	1,020.17200				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,037.16100	1,037.16100		1,042.51800	1,042.51800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,060.51000	1,060.51000		1,065.98900	1,065.98900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,084.44000	1,084.44000		1,090.04100	1,090.04100				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,109.32000	1,109.32000		1,115.04800	1,115.04800				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	884.92500	884.92500		890.45600	890.45600				0.00	0.00	0	1.00
ALBI	On 02/11/2023	Index Future	904.30500	904.30500		909.96100	909.96100				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	924.66300	924.66300		930.44700	930.44700				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	945.52800	945.52800		951.44100	951.44100			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	967.22000	967.22000		973.26800	973.26800			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.49158	74.74494		12.40112	75.15468			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.62966	72.60212		12.53516	73.02179			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.76851	74.25400		12.66987	74.68335			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.91114	72.14580		12.80828	72.58455			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.05388	73.81542		12.94653	74.26405			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.96651	71.24110		12.83580	71.92017			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.09913	68.55561		12.96302	69.25054			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.22605	70.11550		13.08460	70.82638			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.36099	67.45016		13.21387	68.17686			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.49364	69.01044		13.34073	69.75370			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	872.22500	872.22500		877.66500	877.66500			0.00	0.00	0	13.00
GOVI	On 02/11/2023	GOVI	891.32700	891.32700		896.88900	896.88900			0.00	0.00	0	825.00
GOVI	On 01/02/2024	GOVI	911.39300	911.39300		917.08200	917.08200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	931.95800	931.95800		937.77400	937.77400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	953.33900	953.33900		959.28800	959.28800			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.38451	169.38451		169.48756	169.48756			0.00	0.00	0	812.00
I2025	On 02/11/2023	Bond Future	173.13621	173.13621		173.24355	173.24355			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.28862	175.28862		175.39853	175.39853			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.28336	179.28336		179.39497	179.39497			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.60462	181.60462		181.71774	181.71774			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.67315	123.67315		123.49441	123.49441			0.00	0.00	0	1,075.00
I2029	On 02/11/2023	Bond Future	125.08312	125.08312		124.90191	124.90191			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.92896	127.92896		127.74384	127.74384			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.48322	129.48322		129.29306	129.29306			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.48142	132.48142		132.28644	132.28644			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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	0.00
I2033	On 03/08/2023	Bond Future	117.82685	117.82685		118.04165	118.04165			0.00	0.00	0	974.00
I2033	On 02/11/2023	Bond Future	119.01204	119.01204		119.23304	119.23304			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	121.71971	121.71971		121.94588	121.94588			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.03738	123.03738		123.26793	123.26793			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	125.88645	125.88645		126.12184	126.12184			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	127.48071	127.48071		127.19944	127.19944			0.00	0.00	0	664.00
I2038	On 02/11/2023	Bond Future	130.30431	130.30431		130.01824	130.01824			0.00	19,024,429.26	146	4,602.00
I2038	On 01/02/2024	Bond Future	131.25890	131.25890		130.96634	130.96634			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.25002	134.25002		133.95017	133.95017			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.29960	135.29960		134.99182	134.99182			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	112.67854	112.67854		112.69300	112.69300			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	113.08561	113.08561		113.10172	113.10172			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.65849	115.65849		115.67513	115.67513			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.15501	116.15501		116.17132	116.17132			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.84433	118.84433		118.86049	118.86049			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	112.27703	112.27703		111.90384	111.90384			0.00	0.00	0	9,124.00
I2050	On 02/11/2023	Bond Future	114.76396	114.76396		114.38385	114.38385			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	115.13563	115.13563		114.74681	114.74681			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.75917	117.75917		117.36107	117.36107			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.19005	118.19005		117.78185	117.78185			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	328.95300	328.95300		328.53600	328.53600			0.00	0.00	0	168.00
IGOV	On 02/11/2023	Index Future	336.23900	336.23900		335.81400	335.81400			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	343.88900	343.88900		343.45400	343.45400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.72700	351.72700		351.28200	351.28200			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	359.87300	359.87300		359.41700	359.41700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.44000	91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.46000	91.54000		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.50000	91.50000		8.50000	91.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.51000	91.49000		8.52000	91.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.51500	91.48500		8.52000	91.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.50500	91.49500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.43500	91.56500		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.31000	91.69000		8.30500	91.69500			0.00	0.00	0	0.00

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			8.22500	91.77500		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.05000	91.95000		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.99000	92.01000		7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.94500	92.05500		7.90000	92.10000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.08541	105.38222		8.99630	105.64292		4.55	0.00	5,269,111.00	50	14,777.00
R186	On 02/11/2023	Bond Future			9.10229	107.69009		9.00435	107.95775		4.37	0.00	261,040,778.16	2,424	145,567.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,038.58000	1.03858	1,190.34000	1.19034	1,038.580		4.51	0.53	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	126.75000	0.12675	105.36000	0.10536	126.750		5.13	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.09677	104.80363		8.98888	105.07756		4.24	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.08825	107.16746		8.96880	107.44711		3.80	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,437.98000	2.43798	2,626.71000	2.62671	2,437.980		4.31	0.65	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	597.71000	0.59771	537.56000	0.53756	597.710		4.64	0.23	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.05990	104.31360		8.92642	104.59932		3.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.59694	334.59694		334.65901	334.65901			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.00794	342.00794		342.07532	342.07532			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			252.87314	252.87314		251.82494	251.82494			0.00	0.00	0	5,054.00
R202	On 02/11/2023	Bond Future			258.47387	258.47387		257.40560	257.40560			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.40251	259.40251		258.30993	258.30993			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.31384	265.31384		264.19533	264.19533			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.37996	266.37996		265.23361	265.23361			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.37090	89.18349		10.30344	89.47459		8.79	0.00	0.00	0	43,329.00
R2030	On 03/08/2023	Bond Future	10.40	Call	241.22000	0.24122	505.63000	0.50563	241.220		9.21	0.62	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,192.39000	1.19239	1,485.30000	1.48530	1,192.390		9.88	1.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.24	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.24	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.44362	91.13664		10.37239	91.43517		9.02	0.00	282,796,993.92	3,103	90,297.00
R2030	On 02/11/2023	Bond Future	9.57	Call	401.91000	0.40191	466.82000	0.46682	401.910		8.79	0.19	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	720.00000	0.72000	818.33000	0.81833	720.000		8.84	0.29	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	971.54000	0.97154	1,091.28000	1.09128	971.540		8.92	0.36	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,556.93000	1.55693	1,715.82000	1.71582	1,556.930		9.12	0.49	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,082.99000	2.08299	2,268.50000	2.26850	2,082.990		9.30	0.58	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,477.16000	3.47716	3,709.90000	3.70990	3,477.160		9.75	0.74	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	458.15000	0.45815		413.20000	0.41320	458.150	10.05	0.18	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	375.62000	0.37562		338.11000	0.33811	375.620	10.18	0.15	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	133.18000	0.13318		119.04000	0.11904	133.180	10.85	0.06	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.51071	89.18246		10.43553	89.48792		9.02	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	811.65000	0.81165		896.76000	0.89676	811.650	8.74	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,200.86000	1.20086		1,312.41000	1.31241	1,200.860	8.82	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,258.40000	1.25840		1,373.43000	1.37343	1,258.400	8.84	0.35	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,363.56000	1.36356		1,484.74000	1.48474	1,363.560	8.87	0.37	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,476.70000	1.47670		1,604.13000	1.60413	1,476.700	8.91	0.39	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,630.13000	1.63013		1,765.59000	1.76559	1,630.130	8.97	0.41	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,066.50000	2.06650		2,222.33000	2.22233	2,066.500	9.12	0.48	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,544.15000	1.54415		1,443.28000	1.44328	1,544.150	9.62	0.36	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,182.93000	1.18293		1,102.36000	1.10236	1,182.930	9.90	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	806.09000	0.80609		748.65000	0.74865	806.090	10.31	0.21	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	738.06000	0.73806		685.02000	0.68502	738.060	10.40	0.20	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	731.52000	0.73152		678.90000	0.67890	731.520	10.41	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	591.55000	0.59155		548.22000	0.54822	591.550	10.63	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.58750	91.19380		10.50820	91.50578		8.47	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,172.47000	1.17247		1,272.13000	1.27213	1,172.470	8.18	0.30	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,913.10000	1.91310		2,049.98000	2.04998	1,913.100	8.42	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,816.91000	2.81691		2,987.71000	2.98771	2,816.910	8.74	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,266.36000	3.26636		3,450.91000	3.45091	3,266.360	8.90	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,994.32000	3.99432		4,197.89000	4.19789	3,994.320	9.14	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,113.95000	1.11395		1,046.72000	1.04672	1,113.950	9.81	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	804.55000	0.80455		753.91000	0.75391	804.550	10.07	0.18	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	384.85000	0.38485		357.50000	0.35750	384.850	10.07	0.10	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.66356	89.27904		10.57965	89.59788		8.23	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2023	Bond Future			11.02110	87.70994		10.94424	88.08938		10.28	0.00	0.00	0	56,659.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.56	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	0.02000	0.00002		0.24000	0.00024	0.020	12.44	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	0.00000	0.00000		0.09000	0.00009	0.000	12.58	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,314.82000	2.31482		2,694.35000	2.69435	2,314.820	12.58	1.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	0.00000	0.00000		0.03000	0.00003	0.000	12.72	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,184.79000	4.18479		4,564.23000	4.56423	4,184.790	13.62	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,643.50000	4.64350		5,022.94000	5.02294	4,643.500	13.86	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,826.01000	4.82601		5,205.45000	5.20545	4,826.010	13.95	1.00	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.11254	85.46805		11.03202	85.85686		11.33	0.00	0.00	0	199,387.00
R2032	On 02/11/2023	Bond Future	10.35	Call	569.20000	0.56920		667.64000	0.66764	569.200	10.78	0.22	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	871.34000	0.87134		1,003.27000	1.00327	871.340	10.93	0.30	0.00	0	500.00

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	10.59	Call	886.75000	0.88675	1,020.22000	1.02022	886.750	10.94	0.30	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,087.34000	1.08734	1,239.61000	1.23961	1,087.340	11.05	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,229.54000	2.22954	2,039.01000	2.03901	2,229.540	11.33	0.53	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,904.64000	1.90464	2,116.81000	2.11681	1,904.640	11.44	0.50	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,610.73000	1.61073	1,462.01000	1.46201	1,610.730	11.66	0.42	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,230.52000	1.23052	1,110.94000	1.11094	1,230.520	11.92	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,085.83000	1.08583	978.17000	0.97817	1,085.830	12.05	0.31	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	862.46000	0.86246	774.09000	0.77409	862.460	12.27	0.26	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	454.60000	0.45460	404.73000	0.40473	454.600	12.88	0.15	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.19828	87.39237	11.11408	87.79010		11.14	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	709.63000	0.70963	798.78000	0.79878	709.630	10.50	0.20	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,491.05000	1.49105	1,640.39000	1.64039	1,491.050	10.79	0.35	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,805.82000	1.80582	1,974.40000	1.97440	1,805.820	10.92	0.39	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,845.83000	1.84583	2,016.69000	2.01669	1,845.830	10.94	0.40	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,531.23000	2.53123	2,736.89000	2.73689	2,531.230	11.23	0.49	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,803.81000	1.80381	1,676.88000	1.67688	1,803.810	11.93	0.35	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	972.74000	0.97274	898.59000	0.89859	972.740	12.77	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	880.23000	0.88023	812.49000	0.81249	880.230	12.91	0.19	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	802.98000	0.80298	740.68000	0.74068	802.980	13.03	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.28945	85.20074	11.20142	85.60706		11.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,449.60000	1.44960	1,582.67000	1.58267	1,449.600	10.54	0.31	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,820.06000	1.82006	1,974.81000	1.97481	1,820.060	10.68	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,927.66000	1.92766	2,088.20000	2.08820	1,927.660	10.72	0.37	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,336.24000	2.33624	2,517.06000	2.51706	2,336.240	10.88	0.42	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,838.90000	2.83890	3,041.64000	3.04164	2,838.900	11.08	0.47	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,469.56000	3.46956	3,696.02000	3.69602	3,469.560	11.33	0.53	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,160.90000	1.16090	1,084.74000	1.08474	1,160.900	12.91	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	930.92000	0.93092	867.64000	0.86764	930.920	13.01	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	800.84000	0.80084	744.91000	0.74491	800.840	13.01	0.15	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.37932	87.15408	11.28721	87.56940		9.73	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2023	Bond Future			11.68122	86.31030	11.57969	86.86743		12.66	0.00	362,503,260.00	4,200	27,765.00
R2035	On 03/08/2023	Bond Future	11.75	Put	93.49000	0.09349	55.48000	0.05548	93.490	13.05	0.26	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	4,304.89000	4.30489	4,862.02000	4.86202	4,304.890	14.23	1.00	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			11.78789	83.69040	11.68207	84.26077		13.67	0.00	351,499,680.00	4,200	168,315.00
R2035	On 02/11/2023	Bond Future	10.62	Call	304.04000	0.30404	385.52000	0.38552	304.040	12.57	0.12	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	867.45000	0.86745	1,039.98000	1.03998	867.450	13.13	0.27	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,229.24000	2.22924	2,536.28000	2.53628	2,229.240	14.04	0.50	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,813.75000	3.81375	4,213.98000	4.21398	3,813.750	14.80	0.66	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	701.79000	0.70179	610.58000	0.61058	701.790	15.71	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	273.34000	0.27334	234.79000	0.23479	273.340	16.67	0.08	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.89383	85.57459	11.78358	86.15798		13.07	0.00	0.00	0	0.00

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	10.62	Call	718.14000	0.71814		839.07000	0.83907	718.140	12.07	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,405.91000	1.40591		1,600.36000	1.60036	1,405.910	12.38	0.31	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	938.85000	0.93885		845.99000	0.84599	938.850	15.30	0.18	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.99567	82.99111		11.88101	83.58730		13.33	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.09550	84.89392		11.97615	85.50349		12.20	0.00	45,333,353.28	534	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 03/08/2023	Bond Future			12.03122	76.90681		11.93472	77.43338		14.35	0.00	108,284,788.48	1,408	43,283.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.63	0.00	0.00	0	1,730.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.22	0.00	0.00	0	1,730.00	
R2037	On 02/11/2023	Bond Future			12.13729	78.59104		12.03695	79.13014		14.75	0.00	110,656,184.32	1,408	65,685.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	2,033.95000	2.03395		2,310.94000	2.31094	2,033.950	14.78	0.47	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	3,559.34000	3.55934		3,927.26000	3.92726	3,559.340	15.61	0.64	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	307.93000	0.30793		267.92000	0.26792	307.930	17.83	0.09	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future			12.24209	76.10408		12.13780	76.65544		14.90	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,860.23000	2.86023		3,142.20000	3.14220	2,860.230	15.03	0.48	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,956.52000	1.95652		1,794.00000	1.79400	1,956.520	16.31	0.32	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	907.90000	0.90790		825.62000	0.82562	907.900	17.80	0.17	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future			12.35324	77.82026		12.24494	78.38375		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			12.46648	75.34825		12.35385	75.92441		14.55	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/08/2023	Bond Future			12.28625	77.19226		12.15479	77.94856		15.23	0.00	0.00	0	16,441.00	
R2040	On 02/11/2023	Bond Future			12.39571	78.88279		12.25918	79.65657		15.65	0.00	0.00	0	35,437.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	604.73000	0.60473		780.89000	0.78089	604.730	14.53	0.20	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	1,060.68000	1.06068		1,319.14000	1.31914	1,060.680	14.92	0.30	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	1,704.45000	1.70445		2,051.60000	2.05160	1,704.450	15.40	0.41	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	3,158.40000	3.15840		3,643.32000	3.64332	3,158.400	16.27	0.59	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,348.97000	1.34897		1,142.34000	1.14234	1,348.970	16.93	0.30	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	627.76000	0.62776		522.44000	0.52244	627.760	18.09	0.16	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future			12.50431	76.15200		12.36249	76.94334		15.87	0.00	48,128,064.00	632	93,216.00	
R2040	On 02/05/2024	Bond Future			12.61868	77.86917		12.47147	78.67810		15.38	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			12.73535	75.14790		12.58235	75.97507		14.69	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 03/08/2023	Bond Future			12.36121	73.47613		12.21963	74.29343		16.16	0.00	0.00	0	15,532.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	0.00000	0.00000		0.10000	0.00010	0.000	15.23	0.00	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,640.97000	3.64097		2,823.77000	2.82377	3,640.970	15.23	1.00	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,115.90000	2.11590		1,324.47000	1.32447	2,115.900	15.68	1.00	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	33.39000	0.03339		14.00000	0.01400	33.390	16.67	0.11	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.46743	75.08521		12.32050	75.92132		16.63	0.00	4,730,368.23	63	50,982.00	
R2044	On 01/02/2024	Bond Future			12.57271	72.39418		12.42021	73.24921		16.90	0.00	0.00	0	31,797.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/05/2024	Bond Future			12.68315	74.02659		12.52497	74.90064		16.44	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.79562	71.34236		12.63134	72.23619		16.41	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.28121	76.59986		12.13460	77.46629		15.98	0.00	0.00	0	48,844.00
R2048	On 03/08/2023	Bond Future	11.80	Call	0.00000	0.00000		3.75000	0.00375	0.000	15.60	0.00	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	323.49000	0.32349	1,050.02000	1.05002	323.490		16.58	0.57	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.37	0.00	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future			12.38719	73.83083		12.23496	74.71717		17.42	0.00	0.00	0	232,468.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,133.31000	1.13331	1,436.39000	1.43639	1,133.310		16.61	0.30	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,969.35000	2.96935	3,499.82000	3.49982	2,969.350		17.90	0.56	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	705.88000	0.70588	577.43000	0.57743	705.880		20.05	0.17	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.49263	75.49304		12.33457	76.39953		16.72	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.59361	72.74565		12.42979	73.67220		17.25	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.69278	74.41347		12.52289	75.36106		16.33	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 03/08/2023	Bond Future			12.27623	98.94368		12.12468	100.09833		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.38183	95.24483		12.22431	96.42599		17.68	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.48292	97.38935		12.31940	98.59728		16.97	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.58818	93.71998		12.41839	94.95477		17.52	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.69203	95.86820		12.51575	97.13099		16.58	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.74112	66.48411		11.64932	66.92538		14.35	0.00	0.00	0	5,549.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.93	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.26	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.26	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	0.00000	0.00000		0.51000	0.00051	0.000	13.92	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1.79000	0.00179	3.35000	0.00335	1.790		15.25	0.01	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.83568	64.78656		11.74040	65.23830		15.46	0.00	0.00	0	32,847.00
R209	On 01/02/2024	Bond Future			11.92554	66.24522		11.82680	66.70726		14.83	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			12.01946	64.58575		11.91715	65.05796		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.11199	66.06646		12.00597	66.54926		14.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.25828	225.25828		225.29723	225.29723			0.00	0.00	0	350.00



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 02/11/2023	Bond Future	227.08123	227.08123		227.12371	227.12371			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future	232.24775	232.24775		232.29155	232.29155			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	234.29791	234.29791		234.34119	234.34119			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.72292	239.72292		239.76629	239.76629			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	10.78602	83.81083		10.71393	84.13152		9.73	0.00	0.00	0	4,021.00
R213	On 02/11/2023	Bond Future	10.87475	82.08901		10.79905	82.41774		10.57	0.00	0.00	0	32,977.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,909.13000	1.90913	2,099.69000	2.09969	1,909.130	10.75	0.54	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,274.37000	3.27437	3,519.93000	3.51993	3,274.370	11.28	0.71	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	151.28000	0.15128	134.62000	0.13462	151.280	12.73	0.06	0	731.00
R213	On 01/02/2024	Bond Future	10.96126	83.93716		10.88184	84.27344		10.26	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.04374	82.27045		10.96056	82.61396		10.09	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.12268	84.15701		11.03541	84.50814		9.20	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	12.11614	62.35354		11.98434	62.99687		15.77	0.00	0.00	0	6,799.00
R214	On 02/11/2023	Bond Future	12.21566	60.41591		12.07911	61.07409		17.11	0.00	0.00	0	20,594.00
R214	On 01/02/2024	Bond Future	12.31420	61.77611		12.17276	62.44924		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.40841	59.86369		12.26214	60.55175		16.85	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.50045	61.23629		12.34913	61.93987		15.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,599,267,010.65</b>	<b>18,168</b>	<b>1 881 696.00</b>
<b>Grand Total:</b>											<b>1,599,267,010.65</b>	<b>18,168</b>	<b>1 881 696.00</b>