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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2023

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
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	876.17600	876.17600	876.17600	876.17600	873.78600	873.78600			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.46900	895.46900	895.46900	895.46900	893.02800	893.02800			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	915.84800	915.84800	915.84800	915.84800	913.35200	913.35200			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	936.69500	936.69500	936.69500	936.69500	934.14200	934.14200			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	958.10600	958.10600	958.10600	958.10600	955.49200	955.49200			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	993.60500	993.60500	993.60500	993.60500	988.56300	988.56300			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,015.48300	1,015.48300	1,015.48300	1,015.48300	1,010.33200	1,010.33200			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,038.59300	1,038.59300	1,038.59300	1,038.59300	1,033.32600	1,033.32600			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,062.23500	1,062.23500	1,062.23500	1,062.23500	1,056.84700	1,056.84700			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,086.51500	1,086.51500	1,086.51500	1,086.51500	1,081.00200	1,081.00200			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	868.66000	868.66000	868.66000	868.66000	864.74300	864.74300			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	887.78700	887.78700	887.78700	887.78700	883.78500	883.78500			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	907.99100	907.99100	907.99100	907.99100	903.89900	903.89900			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		928.66000	928.66000		924.47400	924.47400			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		949.88700	949.88700		945.60300	945.60300			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		12.85222	73.14255		12.93996	72.76010			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.00379	70.97284		13.09530	70.58203			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.15489	72.60523		13.25043	72.20551			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.31128	70.47303		13.41110	70.06403			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.47375	72.09658		13.57813	71.67798			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		13.31032	69.50659		13.38781	69.12572			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.45533	66.79098		13.53603	66.40174			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.59296	68.32746		13.67692	67.92933			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.74038	65.63441		13.82791	65.22706			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.89003	67.14542		13.98124	66.72851			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		856.21200	856.21200		852.32800	852.32800			0.00	0.00	0	832.0
GOVI	On 02/11/2023	GOVI		875.06500	875.06500		871.09700	871.09700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		894.98000	894.98000		890.92300	890.92300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		915.35200	915.35200		911.20200	911.20200			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		936.27500	936.27500		932.02800	932.02800			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.72570	169.72570		169.80259	169.80259			0.00	0.00	0	1,376.0
I2025	On 02/11/2023	Bond Future		173.50542	173.50542		173.58432	173.58432			0.00	0.00	0	4,821.0
I2025	On 01/02/2024	Bond Future		175.70177	175.70177		175.78252	175.78252			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		179.73990	179.73990		179.82229	179.82229			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.04433	182.04433		182.12781	182.12781			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		123.06084	123.06084		123.19031	123.19031			0.00	0.00	0	1,897.0
I2029	On 02/11/2023	Bond Future		124.46971	124.46971		124.60225	124.60225			0.00	0.00	0	1,145.0
I2029	On 01/02/2024	Bond Future		127.33216	127.33216		127.46788	127.46788			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		128.89077	128.89077		129.02924	129.02924			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.86322	131.86322		132.00467	132.00467			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.75343	116.75343	116.75188	116.75188			0.00	35,026,029.00	300	7,134.0
I2033	On 02/11/2023		Bond Future		117.92875	117.92875	117.92746	117.92746			0.00	0.00	0	290.0
I2033	On 01/02/2024		Bond Future		120.64074	120.64074	120.63949	120.63949			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.95049	121.95049	121.94883	121.94883			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.76294	124.76294	124.76110	124.76110			0.00	0.00	0	0.0
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023		Bond Future		126.51004	126.51004	125.98868	125.98868			0.00	12,651,004.00	100	1,757.0
I2038	On 02/11/2023		Bond Future		129.32742	129.32742	128.79464	128.79464			0.00	0.00	0	2,931.0
I2038	On 01/02/2024		Bond Future		130.28358	130.28358	129.73854	129.73854			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.27780	133.27780	132.71993	132.71993			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.28013	134.28013	133.70877	133.70877			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		111.72425	111.72425	111.46319	111.46319			0.00	0.00	0	12,491.0
I2046	On 02/11/2023		Bond Future		112.11979	112.11979	111.85318	111.85318			0.00	0.00	0	5,016.0
I2046	On 01/02/2024		Bond Future		114.69839	114.69839	114.42573	114.42573			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		115.18494	115.18494	114.90552	114.90552			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		117.84067	117.84067	117.55478	117.55478			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		110.92714	110.92714	110.54251	110.54251			0.00	0.00	0	9,592.0
I2050	On 02/11/2023		Bond Future		113.39731	113.39731	113.00451	113.00451			0.00	0.00	0	4,487.0
I2050	On 01/02/2024		Bond Future		113.75854	113.75854	113.35658	113.35658			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.37278	116.37278	115.96139	115.96139			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.74821	116.74821	116.32645	116.32645			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		326.36600	326.36600	326.08500	326.08500			0.00	0.00	0	498.0
IGOV	On 02/11/2023		Index Future		333.63300	333.63300	333.34600	333.34600			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		341.30400	341.30400	341.01100	341.01100			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		349.15000	349.15000	348.85000	348.85000			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		357.20600	357.20600	356.89800	356.89800			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.51000	91.49000	8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.66000	91.34000	8.68000	91.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.68000	91.32000	8.70000	91.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.75000	91.25000	8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.75000	91.25000	8.79500	91.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.79000	91.21000	8.83500	91.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.76000	91.24000	8.81000	91.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.66500	91.33500	8.70500	91.29500			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			8.58000		91.42000		8.61500	91.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.48000		91.52000		8.51500	91.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.43000		91.57000		8.47500	91.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.46500		91.53500		8.51000	91.49000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.36963		104.55615		9.43684	104.36201		4.55	0.00	1,136,629,906.65	10,871	30,708.0
R186	On 02/11/2023	Bond Future			9.40851		106.85879		9.48199	106.66056		4.40	0.00	4,104,766,700.27	38,413	81,250.0
R186	On 02/11/2023	Bond Future	9.15	Call	718.24000		0.71824		646.57000	0.64657	718.240	4.31	0.40	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	262.13000		0.26213		300.71000	0.30071	262.130	4.82	0.17	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.42349		103.97967		9.50433	103.77708		4.25	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.44180		106.34535		9.53153	106.13803		3.82	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,859.21000		1.85921		1,744.36000	1.74436	1,859.210	3.95	0.58	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	765.65000		0.76565		829.96000	0.82996	765.650	4.31	0.29	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.46044		103.46228		9.56096	103.25005		3.58	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			334.75059		334.75059		334.75204	334.75204			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.20519		342.20519		342.20731	342.20731			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			247.27683		247.27683		247.37722	247.37722			0.00	0.00	0	5,323.0
R202	On 02/11/2023	Bond Future			252.78333		252.78333		252.88657	252.88657			0.00	0.00	0	68.0
R202	On 01/02/2024	Bond Future			253.63031		253.63031		253.73586	253.73586			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.45920		259.45920		259.56686	259.56686			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.33859		260.33859		260.44702	260.44702			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			10.73849		87.61813		10.82090	87.27196		8.97	0.00	0.00	0	56,515.0
R2030	On 03/08/2023	Bond Future	10.40	Call	198.02000		0.19802		144.86000	0.14486	198.020	7.83	0.21	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	588.76000		0.58876		468.51000	0.46851	588.760	8.66	0.43	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	3.56000		0.00356		6.24000	0.00624	3.560	13.26	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1.11000		0.00111		2.09000	0.00209	1.110	13.58	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.82781		89.54784		10.91450	89.19427		9.21	0.00	615,462,304.32	6,873	44,537.0
R2030	On 02/11/2023	Bond Future	9.57	Call	294.29000		0.29429		254.38000	0.25438	294.290	9.07	0.13	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	491.03000		0.49103		428.89000	0.42889	491.030	8.94	0.20	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	655.24000		0.65524		576.68000	0.57668	655.240	8.94	0.25	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,052.65000		1.05265		939.46000	0.93946	1,052.650	9.01	0.35	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,435.90000		1.43590		1,294.77000	1.29477	1,435.900	9.13	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,534.18000		2.53418		2,331.93000	2.33193	2,534.180	9.50	0.61	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	953.61000		0.95361	1,071.37000	1.07137	953.610	9.78	0.30	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	811.60000		0.81160	915.88000	0.91588	811.600	9.92	0.26	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	353.08000		0.35308	406.64000	0.40664	353.080	10.62	0.13	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.91043		87.58014	11.00188	87.21864		9.12	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	598.76000		0.59876	536.52000	0.53652	598.760	8.97	0.19	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	837.84000		0.83784	754.94000	0.75494	837.840	8.80	0.25	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	872.75000		0.87275	786.98000	0.78698	872.750	8.78	0.26	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	936.71000		0.93671	845.72000	0.84572	936.710	8.74	0.27	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,015.94000		1.01594	919.12000	0.91912	1,015.940	8.75	0.29	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,124.49000		1.12449	1,019.93000	1.01993	1,124.490	8.77	0.31	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,437.04000		1.43704	1,311.71000	1.31171	1,437.040	8.82	0.37	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,209.88000		2.20988	2,387.33000	2.38733	2,209.880	9.12	0.46	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,725.41000		1.72541	1,874.48000	1.87448	1,725.410	9.36	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,208.19000		1.20819	1,321.96000	1.32196	1,208.190	9.75	0.29	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,113.39000		1.11339	1,220.07000	1.22007	1,113.390	9.84	0.27	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,104.27000		1.10427	1,210.25000	1.21025	1,104.270	9.85	0.27	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	907.21000		0.90721	997.67000	0.99767	907.210	10.08	0.23	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.00525		89.57252	11.10190	89.20267		8.51	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	823.68000		0.82368	746.73000	0.74673	823.680	8.14	0.23	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,318.29000		1.31829	1,206.78000	1.20678	1,318.290	8.10	0.32	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,004.01000		2.00401	1,854.53000	1.85453	2,004.010	8.28	0.43	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,369.39000		2.36939	2,202.91000	2.20291	2,369.390	8.40	0.47	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,985.31000		2.98531	2,793.92000	2.79392	2,985.310	8.60	0.54	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,501.99000		1.50199	1,621.39000	1.62139	1,501.990	9.27	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,129.81000		1.12981	1,224.38000	1.22438	1,129.810	9.64	0.24	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	664.85000		0.66485	725.70000	0.72570	664.850	10.17	0.15	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.10845		87.61195	11.21092	87.23348		8.30	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			11.40075		85.86795	11.48302	85.47576		10.49	0.00	1,474,266,833.55	17,169	79,453.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000		0.00000	0.00000	0.00000	0.000	6.62	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	0.01000		0.00001	0.00000	0.00000	0.010	6.16	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	772.08000		0.77208	982.35000	0.98235	772.080	10.30	0.45	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	682.83000		0.68283	877.04000	0.87704	682.830	10.49	0.41	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,155.66000		1.15566	957.68000	0.95768	1,155.660	10.49	0.59	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	601.73000		0.60173	780.38000	0.78038	601.730	10.66	0.37	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,581.10000		2.58110	2,280.44000	2.28044	2,581.100	11.83	0.83	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,982.60000		2.98260	2,664.45000	2.66445	2,982.600	12.15	0.87	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,145.66000		3.14566	2,821.25000	2.82125	3,145.660	12.26	0.88	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	161.64000		0.16164	229.42000	0.22942	161.640	12.26	0.12	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.50710		83.59612	11.59306	83.19553		11.64	0.00	2,457,725,928.00	29,400	127,133.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	580.75000		0.58075	508.03000	0.50803	580.750	10.94	0.21	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	713.40000		0.71340	627.80000	0.62780	713.400	11.00	0.24	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	1,274.46000		1.27446	1,141.75000	1.14175	1,274.460	11.24	0.37	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,717.88000		2.71788	2,959.74000	2.95974	2,717.880	11.41	0.57	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,638.90000		1.63890	1,813.06000	1.81306	1,638.900	11.97	0.40	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	977.52000		0.97752	1,096.64000	1.09664	977.520	12.57	0.26	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.60625	85.49928		11.69614	85.08964		11.24	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	515.02000		0.51502	460.08000	0.46008	515.020	10.73	0.15	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,015.56000		1.01556	918.99000	0.91899	1,015.560	10.61	0.26	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,242.57000		1.24257	1,130.12000	1.13012	1,242.570	10.70	0.30	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,271.38000		1.27138	1,156.99000	1.15699	1,271.380	10.71	0.30	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,779.03000		1.77903	1,633.32000	1.63332	1,779.030	10.88	0.38	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,609.94000		2.60994	2,804.86000	2.80486	2,609.940	11.49	0.45	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,494.72000		1.49472	1,623.10000	1.62310	1,494.720	12.33	0.29	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,365.62000		1.36562	1,485.13000	1.48513	1,365.620	12.47	0.27	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,256.98000		1.25698	1,368.80000	1.36880	1,256.980	12.59	0.25	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.71286	83.28136		11.80701	82.86231		10.82	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	969.35000		0.96935	881.23000	0.88123	969.350	10.26	0.23	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,204.35000		1.20435	1,099.33000	1.09933	1,204.350	10.21	0.27	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,272.12000		1.27212	1,162.41000	1.16241	1,272.120	10.20	0.28	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,552.88000		1.55288	1,425.30000	1.42530	1,552.880	10.23	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,926.53000		1.92653	1,777.77000	1.77777	1,926.530	10.34	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,416.74000		2.41674	2,243.27000	2.24327	2,416.740	10.50	0.44	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,509.98000		1.50998	1,628.04000	1.62804	1,509.980	12.00	0.26	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,261.84000		1.26184	1,363.58000	1.36358	1,261.840	12.29	0.22	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,131.84000		1.13184	1,224.68000	1.22468	1,131.840	12.47	0.20	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.82478	85.18226		11.92348	84.75348		9.75	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			12.03315	84.41962		12.13061	83.90693		12.53	0.00	0.00	0	47,093.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,965.37000		1.96537	2,365.21000	2.36521	1,965.370	12.14	0.72	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,711.58000		2.71158	2,327.75000	2.32775	2,711.580	13.34	0.81	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.15227	81.76835		12.25371	81.24461		13.52	0.00	410,231,811.95	5,017	127,358.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	195.15000		0.19515	160.39000	0.16039	195.150	12.29	0.08	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	515.20000		0.51520	435.16000	0.43516	515.200	12.30	0.18	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,433.91000		1.43391	1,258.16000	1.25816	1,433.910	12.81	0.37	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,688.09000		2.68809	2,422.56000	2.42256	2,688.090	13.51	0.54	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,193.31000		1.19331	1,357.09000	1.35709	1,193.310	14.44	0.28	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	537.02000		0.53702	623.40000	0.62340	537.020	15.56	0.14	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.26951	83.62977		12.37524	83.09421		13.01	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	505.63000		0.50563	439.92000	0.43992	505.630	12.06	0.14	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	957.83000		0.95783	846.31000	0.84631	957.830	12.04	0.23	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,367.97000		1.36797	1,508.73000	1.50873	1,367.970	14.59	0.24	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.38367	81.01809		12.49382	80.47022		13.11	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.50142	82.86757		12.61629	82.30700		12.14	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 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			12.38057		75.04418		12.45791	74.64089		14.17	0.00	0.00	0	107,131.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.76	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	0.69000		0.00069		0.49000	0.00049	0.690	12.70	0.00	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.49824		76.69702		12.57856	76.28500		14.52	0.00	1,054,967,510.10	13,755	32,778.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,342.36000		1.34236		1,212.17000	1.21217	1,342.360	13.79	0.35	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	2,542.44000		2.54244		2,343.06000	2.34306	2,542.440	14.55	0.52	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	604.69000		0.60469		679.00000	0.67900	604.690	16.80	0.15	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.61363		74.18647		12.69716	73.76516		14.79	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,037.21000		2.03721		1,885.20000	1.88520	2,037.210	14.25	0.39	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,652.88000		2.65288		2,835.14000	2.83514	2,652.880	15.43	0.40	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,299.58000		1.29958		1,404.12000	1.40412	1,299.580	16.93	0.22	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.73658		75.87390		12.82348	75.44290		14.24	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.86710		73.34977		12.95765	72.90882		14.25	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			12.59605		75.45525		12.67341	75.03118		14.95	0.00	186,223,557.00	2,468	124,459.0
R2040	On 02/11/2023	Bond Future			12.71556		77.11712		12.79587	76.68389		15.33	0.00	1,058,972,291.84	13,732	13,371.0
R2040	On 02/11/2023	Bond Future	11.80	Call	697.44000		0.69744		617.35000	0.61735	697.440	13.99	0.21	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,299.19000		2.29919		2,108.94000	2.10894	2,299.190	15.08	0.48	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,052.24000		1.05224		1,168.41000	1.16841	1,052.240	16.90	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.83313		74.36579		12.91662	73.92280		15.67	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.95757		76.05723		13.04438	75.60408		15.02	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			13.08944		73.28683		13.17987	72.82316		14.94	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			12.64478		71.88422		12.72208	71.46041		15.80	0.00	0.00	0	82,204.0
R2044	On 03/08/2023	Bond Future	11.75	Call	23.69000		0.02369		17.36000	0.01736	23.690	14.14	0.02	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	5,256.57000		5.25657		5,674.05000	5.67405	5,256.570	14.14	0.98	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,809.88000		3.80988		4,209.31000	4.20931	3,809.880	14.49	0.91	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,556.47000		1.55647		1,847.53000	1.84753	1,556.470	15.30	0.61	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.75996		73.46745		12.84017	73.03448		16.20	0.00	0.00	0	5,865.0
R2044	On 01/02/2024	Bond Future			12.87314		70.75820		12.95647	70.31550		16.60	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.99248		72.36757		13.07908	71.91469		15.94	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			13.11865		69.63812		13.20881	69.17470		15.91	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			12.58747		74.84724		12.66967	74.38962		15.56	0.00	0.00	0	86,260.0
R2048	On 03/08/2023	Bond Future	11.80	Call	53.56000		0.05356		39.43000	0.03943	53.560	14.35	0.05	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	510.34000		0.51034		408.45000	0.40845	510.340	15.18	0.29	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	234.54000		0.23454		324.72000	0.32472	234.540	16.98	0.14	0.00	0	1,100.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 02/11/2023	Bond Future			12.70354		72.04876		12.78892	71.58118		16.94	0.00	0.00	0	173,915.0
R2048	On 02/11/2023	Bond Future	11.80	Call	745.79000		0.74579		656.45000	0.65645	745.790	15.48	0.22	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,136.95000		2.13695		1,944.05000	1.94405	2,136.950	16.48	0.45	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,138.76000		1.13876		1,268.12000	1.26812	1,138.760	18.58	0.24	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.81802		73.68893		12.90678	73.21081		16.34	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.92875		70.91460		13.02096	70.42547		16.67	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			13.04216		72.53314		13.13802	72.03275		15.65	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			12.63876		96.28329		12.72104	95.69869		15.65	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.75703		92.53785		12.84261	91.94059		17.05	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.86945		94.64471		12.95844	94.03395		16.46	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.98749		90.93150		13.08014	90.30671		16.79	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			13.10866		93.00627		13.20514	92.36704		15.76	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			12.09032		64.84351		12.17744	64.44338		14.19	0.00	0.00	0	11,200.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.78	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	0.46000		0.00046		0.29000	0.00029	0.460	12.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.69000		0.00069		0.45000	0.00045	0.690	12.72	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	27.11000		0.02711		18.81000	0.01881	27.110	13.02	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,148.75000		1.14875		1,406.85000	1.40685	1,148.750	14.19	0.56	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.19592		63.11784		12.28622	62.70908		15.27	0.00	581,315,306.40	9,210	15,831.0
R209	On 01/02/2024	Bond Future			12.29540		64.55480		12.38902	64.13677		14.74	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.40026		62.86962		12.49742	62.44199		14.93	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.50845		64.30458		12.60930	63.86712		14.10	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			226.36858		226.36858		227.25367	227.25367			0.00	0.00	0	360.0
R210	On 02/11/2023	Bond Future			228.23777		228.23777		229.14289	229.14289			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			233.48661		233.48661		234.41281	234.41281			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.59444		235.59444		236.54104	236.54104			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.02721		241.02721		241.99526	241.99526			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			11.15884		82.17777		11.24106	81.82327		9.93	0.00	0.00	0	18,513.0
R213	On 02/11/2023	Bond Future			11.26278		80.43010		11.34886	80.06794		10.83	0.00	321,720.40	4	12,145.0

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	10.94	Call	1,301.46000	1.30146		1,170.32000	1.17032	1,301.460	10.57	0.40	0.00	0	750.0
R213	11.44	Call	2,359.42000	2.35942		2,166.02000	2.16602	2,359.420	11.01	0.57	0.00	0	750.0
R213	12.70	Put	392.17000	0.39217		449.14000	0.44914	392.170	12.47	0.13	0.00	0	750.0
R213			11.36341	82.26097		11.45370	81.89067		10.37	0.00	0.00	0	0.0
R213			11.46160	80.57205		11.55634	80.19321		10.03	0.00	0.00	0	0.0
R213			11.56356	82.41176		11.66313	82.02412		9.24	0.00	0.00	0	0.0
R213			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			12.45070	60.76824		12.52772	60.41272		15.46	0.00	0.00	0	13,781.0
R214			12.56054	58.80317		12.64032	58.43994		16.77	0.00	0.00	0	10,866.0
R214			12.66837	60.14178		12.75108	59.77035		16.21	0.00	0.00	0	0.0
R214			12.77255	58.20377		12.85824	57.82383		16.46	0.00	0.00	0	0.0
R214			12.87893	59.53240		12.96777	59.14369		15.48	0.00	0.00	0	0.0
R214			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>13,128,560,903.48</b>	<b>147,312</b>	<b>1 566 294.</b>
<b>Grand Total:</b>											<b>13,128,560,903.48</b>	<b>147,312</b>	<b>1 566 294.</b>