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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2023

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	882.32000	882.32000		876.17600	876.17600			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	901.74600	901.74600		895.46900	895.46900			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	922.26600	922.26600		915.84800	915.84800			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	943.26100	943.26100		936.69500	936.69500			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	964.82300	964.82300		958.10600	958.10600			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,006.26100	1,006.26100		993.60500	993.60500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,028.41600	1,028.41600		1,015.48300	1,015.48300			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,051.81900	1,051.81900		1,038.59300	1,038.59300			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,075.76300	1,075.76300		1,062.23500	1,062.23500			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,100.35400	1,100.35400		1,086.51500	1,086.51500			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	878.25900	878.25900		868.66000	868.66000			0.00	0.00	0	106.0
ALBI	On	02/11/2023	Index Future	897.59500	897.59500		887.78700	887.78700			0.00	0.00	0	0.0
ALBI	On	01/02/2024	Index Future	918.02200	918.02200		907.99100	907.99100			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		938.92000	938.92000		928.66000	928.66000			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		960.38200	960.38200		949.88700	949.88700			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		12.64506	74.05696		12.85222	73.14255			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.78780	71.90722		13.00379	70.97284			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.92947	73.56080		13.15489	72.60523			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.07582	71.45086		13.31128	70.47303			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.22761	73.09734		13.47375	72.09658			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		13.13380	70.38792		13.31032	69.50659			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.27161	67.69152		13.45533	66.79098			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.40194	69.24843		13.59296	68.32746			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.54132	66.57681		13.74038	65.63441			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.68270	68.10998		13.89003	67.14542			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		865.77700	865.77700		856.21200	856.21200			0.00	0.00	0	832.0
GOVI	On 02/11/2023	GOVI		884.83900	884.83900		875.06500	875.06500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		904.97400	904.97400		894.98000	894.98000			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		925.57600	925.57600		915.35200	915.35200			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		946.73300	946.73300		936.27500	936.27500			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.67154	169.67154		169.72570	169.72570			0.00	0.00	0	1,376.0
I2025	On 02/11/2023	Bond Future		173.44908	173.44908		173.50542	173.50542			0.00	0.00	0	4,821.0
I2025	On 01/02/2024	Bond Future		175.64366	175.64366		175.70177	175.70177			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		179.68111	179.68111		179.73990	179.73990			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.98544	181.98544		182.04433	182.04433			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		122.99733	122.99733		123.06084	123.06084			0.00	0.00	0	1,897.0
I2029	On 02/11/2023	Bond Future		124.40408	124.40408		124.46971	124.46971			0.00	0.00	0	1,145.0
I2029	On 01/02/2024	Bond Future		127.26453	127.26453		127.33216	127.33216			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		128.82227	128.82227		128.89077	128.89077			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.79382	131.79382		131.86322	131.86322			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		116.85638	116.85638	116.75343	116.75343			0.00	0.00	0	7,134.0
I2033	On 02/11/2023		Bond Future		118.03339	118.03339	117.92875	117.92875			0.00	0.00	0	290.0
I2033	On 01/02/2024		Bond Future		120.74732	120.74732	120.64074	120.64074			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.06012	122.06012	121.95049	121.95049			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.87578	124.87578	124.76294	124.76294			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		126.51697	126.51697	126.51004	126.51004			0.00	0.00	0	1,757.0
I2038	On 02/11/2023		Bond Future		129.33376	129.33376	129.32742	129.32742			0.00	0.00	0	2,931.0
I2038	On 01/02/2024		Bond Future		130.28981	130.28981	130.28358	130.28358			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.28451	133.28451	133.27780	133.27780			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.28821	134.28821	134.28013	134.28013			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		111.72960	111.72960	111.72425	111.72425			0.00	0.00	0	12,491.0
I2046	On 02/11/2023		Bond Future		112.12484	112.12484	112.11979	112.11979			0.00	0.00	0	5,016.0
I2046	On 01/02/2024		Bond Future		114.70298	114.70298	114.69839	114.69839			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		115.19027	115.19027	115.18494	115.18494			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		117.84697	117.84697	117.84067	117.84067			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		110.93249	110.93249	110.92714	110.92714			0.00	0.00	0	9,592.0
I2050	On 02/11/2023		Bond Future		113.40219	113.40219	113.39731	113.39731			0.00	0.00	0	4,487.0
I2050	On 01/02/2024		Bond Future		113.76327	113.76327	113.75854	113.75854			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.37800	116.37800	116.37278	116.37278			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.75453	116.75453	116.74821	116.74821			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		326.33500	326.33500	326.36600	326.36600			0.00	0.00	0	498.0
IGOV	On 02/11/2023		Index Future		333.60000	333.60000	333.63300	333.63300			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		341.27000	341.27000	341.30400	341.30400			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		349.11600	349.11600	349.15000	349.15000			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		357.17100	357.17100	357.20600	357.20600			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		8.63000	91.37000	8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.65000	91.35000	8.68000	91.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.70000	91.30000	8.75000	91.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.69000	91.31000	8.75000	91.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.71500	91.28500	8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.67500	91.32500	8.76000	91.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.57000	91.43000	8.66500	91.33500			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			8.49500	91.50500		8.58000	91.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.39000	91.61000		8.48000	91.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.33500	91.66500		8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.36500	91.63500		8.46500	91.53500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.22999	104.96097		9.36963	104.55615		4.55	0.00	1,221,430,807.89	11,637	30,708.0
R186	On 02/11/2023	Bond Future			9.25595	107.27189		9.40851	106.85879		4.40	0.00	1,221,397,739.54	11,386	81,168.0
R186	On 02/11/2023	Bond Future	9.15	Call	890.94000	0.89094		718.24000	0.71824	890.940	4.31	0.46	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	196.80000	0.19680		262.13000	0.26213	196.800	4.82	0.13	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.25572	104.40173		9.42349	103.97967		4.25	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.25555	106.77740		9.44180	106.34535		3.82	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,115.58000	2.11558		1,859.21000	1.85921	2,115.580	3.95	0.62	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	645.79000	0.64579		765.65000	0.76565	645.790	4.31	0.25	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.25173	103.90475		9.46044	103.46228		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			334.74366	334.74366		334.75059	334.75059			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.19621	342.19621		342.20519	342.20519			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			247.28886	247.28886		247.27683	247.27683			0.00	0.00	0	5,323.0
R202	On 02/11/2023	Bond Future			252.79439	252.79439		252.78333	252.78333			0.00	0.00	0	68.0
R202	On 01/02/2024	Bond Future			253.64112	253.64112		253.63031	253.63031			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.47121	259.47121		259.45920	259.45920			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.35290	260.35290		260.33859	260.33859			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			10.50200	88.62119		10.73849	87.61813		8.97	0.00	1,216,503,075.13	13,727	55,007.0
R2030	On 03/08/2023	Bond Future	10.40	Call	484.86000	0.48486		198.02000	0.19802	484.860	7.83	0.40	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,104.99000	1.10499		588.76000	0.58876	1,104.990	8.66	0.64	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	0.87000	0.00087		3.56000	0.00356	0.870	13.26	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	0.24000	0.00024		1.11000	0.00111	0.240	13.58	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.57905	90.57248		10.82781	89.54784		9.21	0.00	1,234,231,184.96	13,627	57,923.0
R2030	On 02/11/2023	Bond Future	9.57	Call	450.76000	0.45076		294.29000	0.29429	450.760	9.07	0.18	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	725.38000	0.72538		491.03000	0.49103	725.380	8.94	0.27	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	944.43000	0.94443		655.24000	0.65524	944.430	8.94	0.33	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,452.28000	1.45228		1,052.65000	1.05265	1,452.280	9.01	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,920.16000	1.92016		1,435.90000	1.43590	1,920.160	9.13	0.52	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,192.29000	3.19229		2,534.18000	2.53418	3,192.290	9.50	0.69	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	676.60000	0.67660	953.61000	0.95361	676.600	9.78	0.23	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	569.43000	0.56943	811.60000	0.81160	569.430	9.92	0.20	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	235.84000	0.23584	353.08000	0.35308	235.840	10.62	0.09	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.64807	88.62773	10.91043	87.58014		9.12	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	820.36000	0.82036	598.76000	0.59876	820.360	8.97	0.24	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,127.00000	1.12700	837.84000	0.83784	1,127.000	8.80	0.31	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,171.20000	1.17120	872.75000	0.87275	1,171.200	8.78	0.32	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,251.84000	1.25184	936.71000	0.93671	1,251.840	8.74	0.34	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,349.41000	1.34941	1,015.94000	1.01594	1,349.410	8.75	0.36	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,482.06000	1.48206	1,124.49000	1.12449	1,482.060	8.77	0.38	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,858.29000	1.85829	1,437.04000	1.43704	1,858.290	8.82	0.44	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,755.37000	1.75537	2,209.88000	2.20988	1,755.370	9.12	0.39	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,349.97000	1.34997	1,725.41000	1.72541	1,349.970	9.36	0.32	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	928.03000	0.92803	1,208.19000	1.20819	928.030	9.75	0.24	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	851.98000	0.85198	1,113.39000	1.11339	851.980	9.84	0.22	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	844.68000	0.84468	1,104.27000	1.10427	844.680	9.85	0.22	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	688.09000	0.68809	907.21000	0.90721	688.090	10.08	0.18	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.72803	90.64426	11.00525	89.57252		8.51	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,088.20000	1.08820	823.68000	0.82368	1,088.200	8.14	0.28	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,691.16000	1.69116	1,318.29000	1.31829	1,691.160	8.10	0.38	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,490.70000	2.49070	2,004.01000	2.00401	2,490.700	8.28	0.49	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,905.59000	2.90559	2,369.39000	2.36939	2,905.590	8.40	0.54	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,592.68000	3.59268	2,985.31000	2.98531	3,592.680	8.60	0.60	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,200.23000	1.20023	1,501.99000	1.50199	1,200.230	9.27	0.25	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	894.06000	0.89406	1,129.81000	1.12981	894.060	9.64	0.20	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	516.71000	0.51671	664.85000	0.66485	516.710	10.17	0.12	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.81460	88.70867	11.10845	87.61195		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			11.16456	87.00763	11.40075	85.86795		10.49	0.00	389,533,159.51	4,477	79,302.0	
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	0.23000	0.00023	0.01000	0.00001	0.230	6.16	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	350.76000	0.35076	772.08000	0.77208	350.760	10.30	0.26	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,915.75000	1.91575	1,155.66000	1.15566	1,915.750	10.49	0.77	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	303.24000	0.30324	682.83000	0.68283	303.240	10.49	0.23	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	261.06000	0.26106	601.73000	0.60173	261.060	10.66	0.20	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,571.98000	3.57198	2,581.10000	2.58110	3,571.980	11.83	0.92	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	4,006.79000	4.00679	2,982.60000	2.98260	4,006.790	12.15	0.94	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	4,181.38000	4.18138	3,145.66000	3.14566	4,181.380	12.26	0.95	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	57.68000	0.05768	161.64000	0.16164	57.680	12.26	0.05	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.26034	84.76040	11.50710	83.59612		11.64	0.00	1,009,835,405.60	11,914	139,047.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	854.63000	0.85463	580.75000	0.58075	854.630	10.94	0.28	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,030.21000	1.03021	713.40000	0.71340	1,030.210	11.00	0.32	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	1,741.18000		1.74118	1,274.46000	1.27446	1,741.180	11.24	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,098.95000		2.09895	2,717.88000	2.71788	2,098.950	11.41	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,213.28000		1.21328	1,638.90000	1.63890	1,213.280	11.97	0.32	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	698.40000		0.69840	977.52000	0.97752	698.400	12.57	0.20	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.34831		86.68967	11.60625	85.49928		11.24	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	714.05000		0.71405	515.02000	0.51502	714.050	10.73	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,351.20000		1.35120	1,015.56000	1.01556	1,351.200	10.61	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,628.14000		1.62814	1,242.57000	1.24257	1,628.140	10.70	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,662.96000		1.66296	1,271.38000	1.27138	1,662.960	10.71	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,266.46000		2.26646	1,779.03000	1.77903	2,266.460	10.88	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,107.91000		2.10791	2,609.94000	2.60994	2,107.910	11.49	0.38	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,175.33000		1.17533	1,494.72000	1.49472	1,175.330	12.33	0.24	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,069.84000		1.06984	1,365.62000	1.36562	1,069.840	12.47	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	981.52000		0.98152	1,256.98000	1.25698	981.520	12.59	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.44275		84.49917	11.71286	83.28136		10.82	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,271.77000		1.27177	969.35000	0.96935	1,271.770	10.26	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,560.43000		1.56043	1,204.35000	1.20435	1,560.430	10.21	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,642.93000		1.64293	1,272.12000	1.27212	1,642.930	10.20	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,979.01000		1.97901	1,552.88000	1.55288	1,979.010	10.23	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,416.80000		2.41680	1,926.53000	1.92653	2,416.800	10.34	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,980.39000		2.98039	2,416.74000	2.41674	2,980.390	10.50	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,212.29000		1.21229	1,509.98000	1.50998	1,212.290	12.00	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,007.41000		1.00741	1,261.84000	1.26184	1,007.410	12.29	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	900.78000		0.90078	1,131.84000	1.13184	900.780	12.47	0.17	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.54169		86.42834	11.82478	85.18226		9.75	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			11.83223		85.49139	12.03315	84.41962		12.53	0.00	1,241,676,948.36	14,524	33,875.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,256.67000		1.25667	1,965.37000	1.96537	1,256.670	12.14	0.56	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,618.64000		3.61864	2,711.58000	2.71158	3,618.640	13.34	0.90	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.94320		82.86329	12.15227	81.76835		13.52	0.00	1,193,479,965.87	14,403	141,761.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	294.02000		0.29402	195.15000	0.19515	294.020	12.29	0.11	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	728.91000		0.72891	515.20000	0.51520	728.910	12.30	0.23	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,868.00000		1.86800	1,433.91000	1.43391	1,868.000	12.81	0.44	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,311.58000		3.31158	2,688.09000	2.68809	3,311.580	13.51	0.61	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	907.44000		0.90744	1,193.31000	1.19331	907.440	14.44	0.23	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	393.36000		0.39336	537.02000	0.53702	393.360	15.56	0.11	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.05170		84.74928	12.26951	83.62977		13.01	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	673.59000		0.67359	505.63000	0.50563	673.590	12.06	0.17	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,233.39000		1.23339	957.83000	0.95783	1,233.390	12.04	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,113.25000		1.11325	1,367.97000	1.36797	1,113.250	14.59	0.20	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.15682		82.16339	12.38367	81.01809		13.11	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.26492		84.03945	12.50142	82.86757		12.14	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 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			12.16917	76.16319		12.38057	75.04418		14.17	0.00	997,433,136.24	13,096	101,027.0
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	2.73000	0.00273		0.69000	0.00069	2.730	12.70	0.00	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.27879	77.84017		12.49824	76.69702		14.52	0.00	999,312,102.46	12,838	45,502.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,775.33000	1.77533	1,342.36000	1.34236	1,775.330	13.79	0.42	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,171.19000	3.17119	2,542.44000	2.54244	3,171.190	14.55	0.60	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	442.25000	0.44225	604.69000	0.60469	442.250	16.80	0.12	0.00	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.38551	75.35530		12.61363	74.18647		14.79	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,516.37000	2.51637	2,037.21000	2.03721	2,516.370	14.25	0.45	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,203.39000	2.20339	2,652.88000	2.65288	2,203.390	15.43	0.35	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,051.73000	1.05173	1,299.58000	1.29958	1,051.730	16.93	0.19	0.00	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.49935	77.06963		12.73658	75.87390		14.24	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.61997	74.57328		12.86710	73.34977		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			12.41489	76.46336		12.59605	75.45525		14.95	0.00	135,034,293.76	1,766	124,263.0
R2040	On 02/11/2023	Bond Future			12.52757	78.14699		12.71556	77.11712		15.33	0.00	73,927,052.54	946	14,317.0
R2040	On 02/11/2023	Bond Future	11.80	Call	933.10000	0.93310	697.44000	0.69744	933.100	13.99	0.26	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,812.66000	2.81266	2,299.19000	2.29919	2,812.660	15.08	0.54	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	822.43000	0.82243	1,052.24000	1.05224	822.430	16.90	0.19	0.00	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.63781	75.41872		12.83313	74.36579		15.67	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.75454	77.13446		12.95757	76.05723		15.02	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.87804	74.38910		13.08944	73.28683		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			12.46380	72.89336		12.64478	71.88422		15.80	0.00	73,039,146.72	1,002	81,202.0
R2044	On 03/08/2023	Bond Future	11.75	Call	57.34000	0.05734	23.69000	0.02369	57.340	14.14	0.05	0.00	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,281.08000	4.28108	5,256.57000	5.25657	4,281.080	14.14	0.95	0.00	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,909.60000	2.90960	3,809.88000	3.80988	2,909.600	14.49	0.84	0.00	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	991.88000	0.99188	1,556.47000	1.55647	991.880	15.30	0.46	0.00	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.57226	74.49840		12.75996	73.46745		16.20	0.00	74,498,400.00	1,000	6,865.0
R2044	On 01/02/2024	Bond Future			12.67824	71.81230		12.87314	70.75820		16.60	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.79003	73.44595		12.99248	72.36757		15.94	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.90802	70.74145		13.11865	69.63812		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			12.40691	75.87130		12.58747	74.84724		15.56	0.00	28,299,994.90	373	86,530.0
R2048	On 03/08/2023	Bond Future	11.80	Call	116.72000	0.11672	53.56000	0.05356	116.720	14.35	0.09	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	849.66000	0.84966	510.34000	0.51034	849.660	15.18	0.42	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	111.90000	0.11190	234.54000	0.23454	111.900	16.98	0.08	0.00	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			12.51613		73.09489		12.70354	72.04876		16.94	0.00	0.00	0	173,915.0
R2048	On 02/11/2023	Bond Future	11.80	Call	991.49000		0.99149		745.79000	0.74579	991.490	15.48	0.27	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,629.23000		2.62923		2,136.95000	2.13695	2,629.230	16.48	0.51	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	896.27000		0.89627		1,138.76000	1.13876	896.270	18.58	0.20	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.62333		74.75852		12.81802	73.68893		16.34	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.72661		72.00881		12.92875	70.91460		16.67	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.83211		73.65277		13.04216	72.53314		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			12.45800		97.59224		12.63876	96.28329		15.65	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.56915		93.87503		12.75703	92.53785		17.05	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.67423		96.01192		12.86945	94.64471		16.46	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.78436		92.33023		12.98749	90.93150		16.79	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.89726		94.43741		13.10866	93.00627		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			11.88490		65.80140		12.09032	64.84351		14.19	0.00	9,738,607.20	148	11,252.0
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	1.81000		0.00181		0.46000	0.00046	1.810	12.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	2.66000		0.00266		0.69000	0.00069	2.660	12.72	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	72.55000		0.07255		27.11000	0.02711	72.550	13.02	0.08	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	666.39000		0.66639		1,148.75000	1.14875	666.390	14.19	0.40	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.98305		64.09647		12.19592	63.11784		15.27	0.00	2,435,665.86	38	15,864.0
R209	On 01/02/2024	Bond Future			12.07481		65.55542		12.29540	64.55480		14.74	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.17141		63.89320		12.40026	62.86962		14.93	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.27094		65.35191		12.50845	64.30458		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			226.12244		226.12244		226.36858	226.36858			0.00	0.00	0	360.0
R210	On 02/11/2023	Bond Future			227.98486		227.98486		228.23777	228.23777			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			233.22697		233.22697		233.48661	233.48661			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.33012		235.33012		235.59444	235.59444			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			240.75809		240.75809		241.02721	241.02721			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			10.92278		83.20687		11.15884	82.17777		9.93	0.00	0.00	0	18,513.0
R213	On 02/11/2023	Bond Future			11.01571		81.48135		11.26278	80.43010		10.83	0.00	0.00	0	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	On 02/11/2023	Bond Future	10.94	Call	1,757.07000	1.75707	1,301.46000	1.30146	1,757.070	10.57	0.48	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,995.57000	2.99557	2,359.42000	2.35942	2,995.570	11.01	0.65	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	266.34000	0.26634	392.17000	0.39217	266.340	12.47	0.10	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.10432	83.33581	11.36341	82.26097		10.37	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.18980	81.67165	11.46160	80.57205		10.03	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.27796	83.53691	11.56356	82.41176		9.24	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.27552	61.58991	12.45070	60.76824		15.46	0.00	800,668.83	13	13,768.0
R214	On 02/11/2023	Bond Future			12.37917	59.64257	12.56054	58.80317		16.77	0.00	775,353.41	13	10,866.0
R214	On 01/02/2024	Bond Future			12.48044	61.00001	12.66837	60.14178		16.21	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.57791	59.08177	12.77255	58.20377		16.46	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.67720	60.43079	12.87893	59.53240		15.48	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
<b>Total for Derivatives :</b>												<b>11,123,382,708.78</b>	<b>126,928</b>	<b>1 598 748.</b>
<b>Grand Total:</b>												<b>11,123,382,708.78</b>	<b>126,928</b>	<b>1 598 748.</b>