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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	885.48200		885.48200		882.32000	882.32000			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	904.97500		904.97500		901.74600	901.74600			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	925.56800		925.56800		922.26600	922.26600			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	946.63900		946.63900		943.26100	943.26100			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	968.28000		968.28000		964.82300	964.82300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,014.75300		1,014.75300		1,006.26100	1,006.26100			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,037.09200		1,037.09200		1,028.41600	1,028.41600			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,060.69100		1,060.69100		1,051.81900	1,051.81900			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,084.83800		1,084.83800		1,075.76300	1,075.76300			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,109.63800		1,109.63800		1,100.35400	1,100.35400			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	885.06400		885.06400		878.25900	878.25900			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	904.54800		904.54800		897.59500	897.59500			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	925.13100		925.13100		918.02200	918.02200			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		946.19200	946.19200	938.92000	938.92000			0.00	0.00	0	0.0
ALBI	On 01/08/2024		Index Future		967.82300	967.82300	960.38200	960.38200			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		12.48190	74.78864	12.64506	74.05696			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.61770	72.65505	12.78780	71.90722			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.75198	74.32571	12.92947	73.56080			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future		12.89053	72.23342	13.07582	71.45086			0.00	0.00	0	0.0
ES33	On 01/08/2024		Bond Future		13.03401	73.89818	13.22761	73.09734			0.00	0.00	0	0.0
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.98089	71.16706	13.13380	70.38792			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		13.11252	68.48787	13.27161	67.69152			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		13.23659	70.06302	13.40194	69.24843			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future		13.36915	67.41023	13.54132	66.57681			0.00	0.00	0	0.0
ES42	On 01/08/2024		Bond Future		13.50355	68.96273	13.68270	68.10998			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		872.47600	872.47600	865.77700	865.77700			0.00	0.00	0	832.0
GOVI	On 02/11/2023		GOVI		891.68300	891.68300	884.83900	884.83900			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		911.97400	911.97400	904.97400	904.97400			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI		932.73500	932.73500	925.57600	925.57600			0.00	0.00	0	0.0
GOVI	On 01/08/2024		GOVI		954.05800	954.05800	946.73300	946.73300			0.00	0.00	0	0.0
I2025	On 03/08/2023		Bond Future		169.62326	169.62326	169.67154	169.67154			0.00	0.00	0	1,376.0
I2025	On 02/11/2023		Bond Future		173.39943	173.39943	173.44908	173.44908			0.00	3,121,189.74	18	4,839.0
I2025	On 01/02/2024		Bond Future		175.59278	175.59278	175.64366	175.64366			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future		179.62927	179.62927	179.68111	179.68111			0.00	0.00	0	0.0
I2025	On 01/08/2024		Bond Future		181.93303	181.93303	181.98544	181.98544			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		122.99773	122.99773	122.99733	122.99733			0.00	6,395,881.96	52	1,897.0
I2029	On 02/11/2023		Bond Future		124.40433	124.40433	124.40408	124.40408			0.00	6,469,025.16	52	1,197.0
I2029	On 01/02/2024		Bond Future		127.26464	127.26464	127.26453	127.26453			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future		128.82265	128.82265	128.82227	128.82227			0.00	0.00	0	0.0
I2029	On 01/08/2024		Bond Future		131.79445	131.79445	131.79382	131.79382			0.00	0.00	0	0.0
I2029	On 31/03/2029		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	117.05497		117.05497		116.85638	116.85638			0.00	64,848,453.38	554	7,134.0
I2033	On 02/11/2023	Bond Future	118.23619		118.23619		118.03339	118.03339			0.00	65,502,849.26	554	844.0
I2033	On 01/02/2024	Bond Future	120.95460		120.95460		120.74732	120.74732			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	122.27248		122.27248		122.06012	122.06012			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	125.09325		125.09325		124.87578	124.87578			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	126.44504		126.44504		126.51697	126.51697			0.00	82,062,830.96	649	1,757.0
I2038	On 02/11/2023	Bond Future	129.26000		129.26000		129.33376	129.33376			0.00	83,889,740.00	649	3,580.0
I2038	On 01/02/2024	Bond Future	130.21429		130.21429		130.28981	130.28981			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	133.20747		133.20747		133.28451	133.28451			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	134.20989		134.20989		134.28821	134.28821			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	111.47247		111.47247		111.72960	111.72960			0.00	1,920,559,185.63	17,229	12,491.0
I2046	On 02/11/2023	Bond Future	111.86180		111.86180		112.12484	112.12484			0.00	1,133,271,895.80	10,131	15,147.0
I2046	On 01/02/2024	Bond Future	114.43381		114.43381		114.70298	114.70298			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	114.91531		114.91531		115.19027	115.19027			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	117.56581		117.56581		117.84697	117.84697			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	111.12609		111.12609		110.93249	110.93249			0.00	939,682,217.04	8,456	9,592.0
I2050	On 02/11/2023	Bond Future	113.60006		113.60006		113.40219	113.40219			0.00	960,602,107.36	8,456	12,943.0
I2050	On 01/02/2024	Bond Future	113.96546		113.96546		113.76327	113.76327			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	116.58517		116.58517		116.37800	116.37800			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	116.96697		116.96697		116.75453	116.75453			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	326.56800		326.56800		326.33500	326.33500			0.00	0.00	0	498.0
IGOV	On 02/11/2023	Index Future	333.83800		333.83800		333.60000	333.60000			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	341.51300		341.51300		341.27000	341.27000			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	349.36500		349.36500		349.11600	349.11600			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	357.42700		357.42700		357.17100	357.17100			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50000		91.50000		8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.60000		91.40000		8.63000	91.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.60500		91.39500		8.65000	91.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.62500		91.37500		8.70000	91.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.62500		91.37500		8.69000	91.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.62500		91.37500		8.71500	91.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.57500		91.42500		8.67500	91.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.43500		91.56500		8.57000	91.43000			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		8.33000	91.67000		8.49500	91.50500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024	Jibar Tradeable Future		8.21500	91.78500		8.39000	91.61000				0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025	Jibar Tradeable Future		8.16500	91.83500		8.33500	91.66500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/06/2025	Jibar Tradeable Future		8.18000	91.82000		8.36500	91.63500				0.00	0.00	0	0.0
R186	On	03/08/2023	Bond Future		9.14283	105.21466		9.22999	104.96097			4.55	0.00	0.00	0	30,708.0
R186	On	02/11/2023	Bond Future		9.16067	107.53095		9.25595	107.27189			4.40	0.00	542,923,766.55	5,049	86,217.0
R186	On	02/11/2023	Bond Future	9.15	Call	1,010.80000	1.01080	890.94000	0.89094	1,010.800		4.31	0.50	0.00	0	1,715.0
R186	On	02/11/2023	Bond Future	10.42	Put	162.02000	0.16202	196.80000	0.19680	162.020		4.82	0.11	0.00	0	1,715.0
R186	On	01/02/2024	Bond Future		9.15090	104.66655		9.25572	104.40173			4.25	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future		9.13924	107.04837		9.25555	106.77740			3.82	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future	9.73	Call	2,285.14000	2.28514	2,115.58000	2.11558	2,285.140		3.95	0.65	0.00	0	2,030.0
R186	On	02/05/2024	Bond Future	10.40	Put	577.40000	0.57740	645.79000	0.64579	577.400		4.31	0.23	0.00	0	2,030.0
R186	On	01/08/2024	Bond Future		9.12149	104.18210		9.25173	103.90475			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		334.74214	334.74214		334.74366	334.74366				0.00	0.00	0	44.0
R197	On	02/11/2023	Bond Future		342.19405	342.19405		342.19621	342.19621				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		248.65427	248.65427		247.28886	247.28886				0.00	1,163,204,675.06	4,678	5,323.0
R202	On	02/11/2023	Bond Future		254.18970	254.18970		252.79439	252.79439				0.00	725,711,593.50	2,855	4,746.0
R202	On	01/02/2024	Bond Future		255.06828	255.06828		253.64112	253.64112				0.00	0.00	0	0.0
R202	On	02/05/2024	Bond Future		260.93155	260.93155		259.47121	259.47121				0.00	0.00	0	0.0
R202	On	01/08/2024	Bond Future		261.84820	261.84820		260.35290	260.35290				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		10.39467	89.08121		10.50200	88.62119			8.97	0.00	62,980,415.47	707	54,444.0
R2030	On	03/08/2023	Bond Future	10.40	Call	678.80000	0.67880	484.86000	0.48486	678.800		7.83	0.51	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	10.65	Call	1,403.13000	1.40313	1,104.99000	1.10499	1,403.130		8.66	0.73	0.00	0	350.0
R2030	On	03/08/2023	Bond Future	12.59	Put	0.36000	0.00036	0.87000	0.00087	0.360		13.26	0.00	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	12.89	Put	0.09000	0.00009	0.24000	0.00024	0.090		13.58	0.00	0.00	0	350.0
R2030	On	02/11/2023	Bond Future		10.46617	91.04239		10.57905	90.57248			9.21	0.00	1,429,638,650.17	15,703	73,554.0
R2030	On	02/11/2023	Bond Future	9.57	Call	538.34000	0.53834	450.76000	0.45076	538.340		9.07	0.21	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	9.89	Call	853.48000	0.85348	725.38000	0.72538	853.480		8.94	0.30	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.07	Call	1,099.99000	1.09999	944.43000	0.94443	1,099.990		8.94	0.37	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	10.39	Call	1,661.17000	1.66117	1,452.28000	1.45228	1,661.170		9.01	0.48	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.62	Call	2,168.21000	2.16821	1,920.16000	1.92016	2,168.210		9.13	0.57	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	11.12	Call	3,517.05000	3.51705	3,192.29000	3.19229	3,517.050		9.50	0.72	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	569.05000	0.56905	676.60000	0.67660	569.050	9.78	0.20	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	476.17000	0.47617	569.43000	0.56943	476.170	9.92	0.17	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	192.25000	0.19225	235.84000	0.23584	192.250	10.62	0.08	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.52904	89.10818	10.64807	88.62773		9.12	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	937.82000	0.93782	820.36000	0.82036	937.820	8.97	0.27	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,278.30000	1.27830	1,127.00000	1.12700	1,278.300	8.80	0.34	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,327.11000	1.32711	1,171.20000	1.17120	1,327.110	8.78	0.35	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,415.97000	1.41597	1,251.84000	1.25184	1,415.970	8.74	0.37	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,522.38000	1.52238	1,349.41000	1.34941	1,522.380	8.75	0.39	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,666.57000	1.66657	1,482.06000	1.48206	1,666.570	8.77	0.41	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,072.90000	2.07290	1,858.29000	1.85829	2,072.900	8.82	0.47	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,567.57000	1.56757	1,755.37000	1.75537	1,567.570	9.12	0.36	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,196.67000	1.19667	1,349.97000	1.34997	1,196.670	9.36	0.29	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	815.26000	0.81526	928.03000	0.92803	815.260	9.75	0.21	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	747.06000	0.74706	851.98000	0.85198	747.060	9.84	0.20	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	740.52000	0.74052	844.68000	0.84468	740.520	9.85	0.20	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	600.73000	0.60073	688.09000	0.68809	600.730	10.08	0.16	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.60228	91.13580	10.72803	90.64426		8.51	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,226.14000	1.22614	1,088.20000	1.08820	1,226.140	8.14	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,881.63000	1.88163	1,691.16000	1.69116	1,881.630	8.10	0.41	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,734.08000	2.73408	2,490.70000	2.49070	2,734.080	8.28	0.52	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,171.38000	3.17138	2,905.59000	2.90559	3,171.380	8.40	0.56	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,890.19000	3.89019	3,592.68000	3.59268	3,890.190	8.60	0.63	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,076.50000	1.07650	1,200.23000	1.20023	1,076.500	9.27	0.23	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	798.15000	0.79815	894.06000	0.89406	798.150	9.64	0.18	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	457.23000	0.45723	516.71000	0.51671	457.230	10.17	0.11	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.68136	89.21158	10.81460	88.70867		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			11.03212	87.65572	11.16456	87.00763		10.49	0.00	3,383,247,824.84	38,597	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	1.00000	0.00100	0.23000	0.00023	1.000	6.16	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	197.90000	0.19790	350.76000	0.35076	197.900	10.30	0.17	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,429.08000	2.42908	1,915.75000	1.91575	2,429.080	10.49	0.85	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	168.48000	0.16848	303.24000	0.30324	168.480	10.49	0.15	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	142.76000	0.14276	261.06000	0.26106	142.760	10.66	0.13	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,174.85000	4.17485	3,571.98000	3.57198	4,174.850	11.83	0.96	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	4,620.92000	4.62092	4,006.79000	4.00679	4,620.920	12.15	0.97	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	4,799.30000	4.79930	4,181.38000	4.18138	4,799.300	12.26	0.97	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	27.51000	0.02751	57.68000	0.05768	27.510	12.26	0.03	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.12198	85.42262	11.26034	84.76040		11.64	0.00	3,117,071,403.80	36,490	175,537.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,044.30000	1.04430	854.63000	0.85463	1,044.300	10.94	0.32	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,246.55000	1.24655	1,030.21000	1.03021	1,246.550	11.00	0.36	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	2,047.10000		2.04710	1,741.18000	1.74118	2,047.100	11.24	0.50	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,787.49000		1.78749	2,098.95000	2.09895	1,787.490	11.41	0.43	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,006.94000		1.00694	1,213.28000	1.21328	1,006.940	11.97	0.28	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	567.21000		0.56721	698.40000	0.69840	567.210	12.57	0.17	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.20370		87.36685	11.34831	86.68967		11.24	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	848.80000		0.84880	714.05000	0.71405	848.800	10.73	0.22	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,571.21000		1.57121	1,351.20000	1.35120	1,571.210	10.61	0.35	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,878.01000		1.87801	1,628.14000	1.62814	1,878.010	10.70	0.40	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,916.40000		1.91640	1,662.96000	1.66296	1,916.400	10.71	0.40	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,575.86000		2.57586	2,266.46000	2.26646	2,575.860	10.88	0.49	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,852.23000		1.85223	2,107.91000	2.10791	1,852.230	11.49	0.35	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,016.58000		1.01658	1,175.33000	1.17533	1,016.580	12.33	0.21	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	923.31000		0.92331	1,069.84000	1.06984	923.310	12.47	0.20	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	845.45000		0.84545	981.52000	0.98152	845.450	12.59	0.18	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.29138		85.19186	11.44275	84.49917		10.82	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,469.40000		1.46940	1,271.77000	1.27177	1,469.400	10.26	0.31	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,790.79000		1.79079	1,560.43000	1.56043	1,790.790	10.21	0.36	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,882.20000		1.88220	1,642.93000	1.64293	1,882.200	10.20	0.37	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,251.15000		2.25115	1,979.01000	1.97901	2,251.150	10.23	0.42	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,726.24000		2.72624	2,416.80000	2.41680	2,726.240	10.34	0.47	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,331.68000		3.33168	2,980.39000	2.98039	3,331.680	10.50	0.53	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,063.29000		1.06329	1,212.29000	1.21229	1,063.290	12.00	0.20	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	880.73000		0.88073	1,007.41000	1.00741	880.730	12.29	0.17	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	786.08000		0.78608	900.78000	0.90078	786.080	12.47	0.15	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.38312		87.13700	11.54169	86.42834		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			11.66949		86.37439	11.83223	85.49139		12.53	0.00	597,019,783.68	6,912	30,859.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	796.73000		0.79673	1,256.67000	1.25667	796.730	12.14	0.42	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,428.34000		4.42834	3,618.64000	3.61864	4,428.340	13.34	0.95	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			11.77389		83.76555	11.94320	82.86329		13.52	0.00	578,987,481.60	6,912	146,658.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	402.37000		0.40237	294.02000	0.29402	402.370	12.29	0.14	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	949.40000		0.94940	728.91000	0.72891	949.400	12.30	0.28	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,283.18000		2.28318	1,868.00000	1.86800	2,283.180	12.81	0.50	798,251.96	19	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,879.55000		3.87955	3,311.58000	3.31158	3,879.550	13.51	0.67	2,124,536.70	38	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	712.91000		0.71291	907.44000	0.90744	712.910	14.44	0.19	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	299.50000		0.29950	393.36000	0.39336	299.500	15.56	0.09	138,210.99	19	731.0	
R2035	On 01/02/2024	Bond Future			11.87536		85.67192	12.05170	84.74928		13.01	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	841.14000		0.84114	673.59000	0.67359	841.140	12.06	0.20	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,499.35000		1.49935	1,233.39000	1.23339	1,499.350	12.04	0.32	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	932.13000		0.93213	1,113.25000	1.11325	932.130	14.59	0.18	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.97326		83.10715	12.15682	82.16339		13.11	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.07367		85.00494	12.26492	84.03945		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			12.00130		77.06950		12.16917	76.16319		14.17	0.00	242,923,064.00	3,152	97,877.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.01000		0.00001		0.00000	0.00000	0.010	12.76	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	7.41000		0.00741		2.73000	0.00273	7.410	12.70	0.01	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.10456		78.76628		12.27879	77.84017		14.52	0.00	308,133,687.36	3,912	49,007.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,185.83000		2.18583		1,775.33000	1.77533	2,185.830	13.79	0.49	724,958.22	19	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,737.97000		3.73797		3,171.19000	3.17119	3,737.970	14.55	0.65	1,946,373.09	38	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	337.74000		0.33774		442.25000	0.44225	337.740	16.80	0.09	141,524.52	19	731.0
R2037	On 01/02/2024	Bond Future			12.20446		76.30235		12.38551	75.35530		14.79	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,951.89000		2.95189		2,516.37000	2.51637	2,951.890	14.25	0.49	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,881.05000		1.88105		2,203.39000	2.20339	1,881.050	15.43	0.31	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	879.29000		0.87929		1,051.73000	1.05173	879.290	16.93	0.16	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.31118		78.03837		12.49935	77.06963		14.24	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.42411		75.56425		12.61997	74.57328		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			12.26717		77.30131		12.41489	76.46336		14.95	0.00	163,105,764.10	2,110	123,208.0
R2040	On 02/11/2023	Bond Future			12.37432		79.00321		12.52757	78.14699		15.33	0.00	167,407,801.99	2,119	15,381.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,168.79000		1.16879		933.10000	0.93310	1,168.790	13.99	0.31	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,286.46000		3.28646		2,812.66000	2.81266	3,286.460	15.08	0.59	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	661.84000		0.66184		822.43000	0.82243	661.840	16.90	0.16	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.47864		76.29428		12.63781	75.41872		15.67	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.58921		78.03003		12.75454	77.13446		15.02	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.70604		75.30526		12.87804	74.38910		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			12.32120		73.70555		12.46380	72.89336		15.80	0.00	86,530,315.70	1,174	80,615.0
R2044	On 03/08/2023	Bond Future	11.75	Call	108.23000		0.10823		57.34000	0.05734	108.230	14.14	0.09	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,519.78000		3.51978		4,281.08000	4.28108	3,519.780	14.14	0.91	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,240.35000		2.24035		2,909.60000	2.90960	2,240.350	14.49	0.76	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	639.36000		0.63936		991.88000	0.99188	639.360	15.30	0.35	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.42442		75.32830		12.57226	74.49840		16.20	0.00	97,625,476.80	1,296	7,226.0
R2044	On 01/02/2024	Bond Future			12.52480		72.66098		12.67824	71.81230		16.60	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.63077		74.31406		12.79003	73.44595		15.94	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.74246		71.62956		12.90802	70.74145		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			12.27455		76.63882		12.40691	75.87130		15.56	0.00	46,902,957.84	612	85,918.0
R2048	On 03/08/2023	Bond Future	11.80	Call	195.80000		0.19580		116.72000	0.11672	195.800	14.35	0.15	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,187.75000		1.18775		849.66000	0.84966	1,187.750	15.18	0.53	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	57.48000		0.05748		111.90000	0.11190	57.480	16.98	0.04	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	Open Interest
R2048	On 02/11/2023	Bond Future			12.37880		73.87919		12.51613	73.09489		16.94	0.00	45,731,218.61	619	174,523.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,209.10000		1.20910		991.49000	0.99149	1,209.100	15.48	0.31	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,037.79000		3.03779		2,629.23000	2.62923	3,037.790	16.48	0.56	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	740.53000		0.74053		896.27000	0.89627	740.530	18.58	0.17	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.48073		75.56059		12.62333	74.75852		16.34	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.57868		72.82922		12.72661	72.00881		16.67	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.67853		74.49209		12.83211	73.65277		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			12.30537		98.72460		12.45800	97.59224		15.65	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.41058		95.03216		12.56915	93.87503		17.05	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.50956		97.19526		12.67423	96.01192		16.46	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.61320		93.54056		12.78436	92.33023		16.79	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.71931		95.67561		12.89726	94.43741		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			11.72243		66.57361		11.88490	65.80140		14.19	0.00	99,061,531.68	1,488	10,376.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.01000		0.00001		0.00000	0.00000	0.010	12.78	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	4.91000		0.00491		1.81000	0.00181	4.910	12.72	0.01	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	7.04000		0.00704		2.66000	0.00266	7.040	12.72	0.01	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	145.69000		0.14569		72.55000	0.07255	145.690	13.02	0.14	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	387.99000		0.38799		666.39000	0.66639	387.990	14.19	0.27	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.81473		64.88551		11.98305	64.09647		15.27	0.00	96,549,638.88	1,488	17,352.0
R209	On 01/02/2024	Bond Future			11.90042		66.36233		12.07481	65.55542		14.74	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			11.99057		64.71861		12.17141	63.89320		14.93	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.08337		66.19630		12.27094	65.35191		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			226.12186		226.12186		226.12244	226.12244			0.00	0.00	0	360.0
R210	On 02/11/2023	Bond Future			227.98391		227.98391		227.98486	227.98486			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			233.22576		233.22576		233.22697	233.22697			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			235.32955		235.32955		235.33012	235.33012			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			240.75791		240.75791		240.75809	240.75809			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			10.79541		83.76918		10.92278	83.20687		9.93	0.00	60,648,886.32	724	17,789.0
R213	On 02/11/2023	Bond Future			10.88240		82.05588		11.01571	81.48135		10.83	0.00	59,408,457.12	724	12,869.0

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	2,040.73000	2.04073		1,757.07000	1.75707	2,040.730	10.57	0.53	828,446.14	19	731.0
R213	11.44	Call	3,375.04000	3.37504		2,995.57000	2.99557	3,375.040	11.01	0.70	2,163,951.74	38	731.0
R213	12.70	Put	211.49000	0.21149		266.34000	0.26634	211.490	12.47	0.08	124,663.79	19	731.0
R213		On 01/02/2024	Bond Future	10.96454	83.92331	11.10432	83.33581		10.37	0.00	0.00	0	0.0
R213		On 02/05/2024	Bond Future	11.04322	82.27259	11.18980	81.67165		10.03	0.00	0.00	0	0.0
R213		On 01/08/2024	Bond Future	11.12399	84.15176	11.27796	83.53691		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	12.12313	62.31972	12.27552	61.58991		15.46	0.00	58,206,618.48	934	13,468.0
R214		On 02/11/2023	Bond Future	12.22144	60.38830	12.37917	59.64257		16.77	0.00	56,402,672.20	934	11,333.0
R214		On 01/02/2024	Bond Future	12.31705	61.76266	12.48044	61.00001		16.21	0.00	0.00	0	0.0
R214		On 02/05/2024	Bond Future	12.40880	59.86188	12.57791	59.08177		16.46	0.00	0.00	0	0.0
R214		On 01/08/2024	Bond Future	12.50207	61.22883	12.67720	60.43079		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
Total for Derivatives :											18,464,819,979.17	186,217	1 682 516.
Grand Total:											18,464,819,979.17	186,217	1 682 516.