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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2023

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	882.60700	882.60700		885.48200	885.48200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	902.05200	902.05200		904.97500	904.97500			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	922.52600	922.52600		925.56800	925.56800			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	943.44500	943.44500		946.63900	946.63900			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	964.92800	964.92800		968.28000	968.28000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,007.97800	1,007.97800		1,014.75300	1,014.75300			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,030.18600	1,030.18600		1,037.09200	1,037.09200			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,053.56800	1,053.56800		1,060.69100	1,060.69100			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,077.45900	1,077.45900		1,084.83800	1,084.83800			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,101.99300	1,101.99300		1,109.63800	1,109.63800			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	879.23800	879.23800		885.06400	885.06400			0.00	0.00	0	106.0
ALBI	On	02/11/2023	Index Future	898.60900	898.60900		904.54800	904.54800			0.00	152,763,530.00	17	17.0
ALBI	On	01/02/2024	Index Future	919.00500	919.00500		925.13100	925.13100			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	939.84400		939.84400		946.19200	946.19200			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future	961.24500		961.24500		967.82300	967.82300			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	12.61197		74.20453		12.48190	74.78864			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future	12.75304		72.05917		12.61770	72.65505			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future	12.89420		73.71191		12.75198	74.32571			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future	13.04052		71.59905		12.89053	72.23342			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future	13.19229		73.24254		13.03401	73.89818			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	13.10078		70.55492		12.98089	71.16706			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future	13.23703		67.86330		13.11252	68.48787			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future	13.36683		69.42003		13.23659	70.06302			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future	13.50603		66.74624		13.36915	67.41023			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future	13.64726		68.27723		13.50355	68.96273			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	866.71100		866.71100		872.47600	872.47600			0.00	7,453,714,600.00	860	402.0
GOVI	On 02/11/2023	GOVI	885.80600		885.80600		891.68300	891.68300			0.00	3,808,965,800.00	430	430.0
GOVI	On 01/02/2024	GOVI	905.91100		905.91100		911.97400	911.97400			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI	926.45400		926.45400		932.73500	932.73500			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI	947.54900		947.54900		954.05800	954.05800			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	169.39228		169.39228		169.62326	169.62326			0.00	0.00	0	1,376.0
I2025	On 02/11/2023	Bond Future	173.16620		173.16620		173.39943	173.39943			0.00	0.00	0	4,839.0
I2025	On 01/02/2024	Bond Future	175.34473		175.34473		175.59278	175.59278			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future	179.35984		179.35984		179.62927	179.62927			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future	181.64267		181.64267		181.93303	181.93303			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	122.86597		122.86597		122.99773	122.99773			0.00	0.00	0	1,897.0
I2029	On 02/11/2023	Bond Future	124.27187		124.27187		124.40433	124.40433			0.00	0.00	0	1,197.0
I2029	On 01/02/2024	Bond Future	127.12184		127.12184		127.26464	127.26464			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future	128.66598		128.66598		128.82265	128.82265			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future	131.62247		131.62247		131.79445	131.79445			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	116.95504		116.95504		117.05497	117.05497			0.00	0.00	0	7,134.0
I2033	On 02/11/2023	Bond Future	118.13605		118.13605		118.23619	118.23619			0.00	0.00	0	844.0
I2033	On 01/02/2024	Bond Future	120.84522		120.84522		120.95460	120.95460			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	122.15043		122.15043		122.27248	122.27248			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	124.95743		124.95743		125.09325	125.09325			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	126.14804		126.14804		126.44504	126.44504			0.00	0.00	0	1,757.0
I2038	On 02/11/2023	Bond Future	128.95851		128.95851		129.26000	129.26000			0.00	0.00	0	3,580.0
I2038	On 01/02/2024	Bond Future	129.89911		129.89911		130.21429	130.21429			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	132.87343		132.87343		133.20747	133.20747			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	133.85771		133.85771		134.20989	134.20989			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	111.12764		111.12764		111.47247	111.47247			0.00	0.00	0	12,491.0
I2046	On 02/11/2023	Bond Future	111.51137		111.51137		111.86180	111.86180			0.00	0.00	0	15,147.0
I2046	On 01/02/2024	Bond Future	114.06875		114.06875		114.43381	114.43381			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	114.53278		114.53278		114.91531	114.91531			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	117.16393		117.16393		117.56581	117.56581			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	111.60685		111.60685		111.12609	111.12609			0.00	0.00	0	9,592.0
I2050	On 02/11/2023	Bond Future	114.09337		114.09337		113.60006	113.60006			0.00	0.00	0	12,943.0
I2050	On 01/02/2024	Bond Future	114.46416		114.46416		113.96546	113.96546			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	117.08510		117.08510		116.58517	116.58517			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	117.46963		117.46963		116.96697	116.96697			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	326.41100		326.41100		326.56800	326.56800			0.00	0.00	0	498.0
IGOV	On 02/11/2023	Index Future	333.68300		333.68300		333.83800	333.83800			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	341.33600		341.33600		341.51300	341.51300			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	349.15300		349.15300		349.36500	349.36500			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	357.17800		357.17800		357.42700	357.42700			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.51000		91.49000		8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.60000		91.40000		8.60000	91.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.60500		91.39500		8.60500	91.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.62500		91.37500		8.62500	91.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.63000		91.37000		8.62500	91.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.64000		91.36000		8.62500	91.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.60000		91.40000		8.57500	91.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.46000		91.54000		8.43500	91.56500			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			8.34000		91.66000		8.33000	91.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.24500		91.75500		8.21500	91.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.18500		91.81500		8.16500	91.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.21000		91.79000		8.18000	91.82000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.22481		104.97603		9.14283	105.21466		4.58	0.00	0.00	0	28,029.0
R186	On 02/11/2023	Bond Future			9.24971		107.28884		9.16067	107.53095		4.43	0.00	610,044,344.24	5,686	86,545.0
R186	On 02/11/2023	Bond Future	9.15	Call	910.35000		0.91035		1,010.80000	1.01080	910.350	4.40	0.46	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	207.50000		0.20750		162.02000	0.16202	207.500	4.96	0.14	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.25136		104.41273		9.15090	104.66655		4.28	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.25473		106.77930		9.13924	107.04837		3.84	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,166.51000		2.16651		2,285.14000	2.28514	2,166.510	4.10	0.62	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	684.30000		0.68430		577.40000	0.57740	684.300	4.46	0.26	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.25522		103.89733		9.12149	104.18210		3.59	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			334.73270		334.73270		334.74214	334.74214			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.19009		342.19009		342.19405	342.19405			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			249.28306		249.28306		248.65427	248.65427			0.00	0.00	0	5,323.0
R202	On 02/11/2023	Bond Future			254.83665		254.83665		254.18970	254.18970			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			255.71669		255.71669		255.06828	255.06828			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			261.57192		261.57192		260.93155	260.93155			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.48319		262.48319		261.84820	261.84820			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			10.49026		88.67137		10.39467	89.08121		8.97	0.00	0.00	0	54,444.0
R2030	On 03/08/2023	Bond Future	10.40	Call	541.54000		0.54154		678.80000	0.67880	541.540	8.66	0.42	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,161.79000		1.16179		1,403.13000	1.40313	1,161.790	9.40	0.64	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	0.57000		0.00057		0.36000	0.00036	0.570	13.51	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	0.10000		0.00010		0.09000	0.00009	0.100	13.51	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.56637		90.62511		10.46617	91.04239		9.21	0.00	7,431,259.02	82	73,499.0
R2030	On 02/11/2023	Bond Future	9.57	Call	434.50000		0.43450		538.34000	0.53834	434.500	8.95	0.18	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	731.35000		0.73135		853.48000	0.85348	731.350	8.97	0.27	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	957.24000		0.95724		1,099.99000	1.09999	957.240	9.00	0.33	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,486.52000		1.48652		1,661.17000	1.66117	1,486.520	9.15	0.45	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,964.22000		1.96422		2,168.21000	2.16821	1,964.220	9.30	0.53	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,252.02000		3.25202		3,517.05000	3.51705	3,252.020	9.71	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	684.87000	0.68487	569.05000	0.56905	684.870	10.01	0.23	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	577.65000	0.57765	476.17000	0.47617	577.650	10.14	0.20	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	241.64000	0.24164	192.25000	0.19225	241.640	10.84	0.09	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			10.63605	88.67610	10.52904	89.10818		9.15	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	789.05000	0.78905	937.82000	0.93782	789.050	8.80	0.24	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	1,146.46000	1.14646	1,278.30000	1.27830	1,146.460	8.86	0.31	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,197.85000	1.19785	1,327.11000	1.32711	1,197.850	8.87	0.32	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,291.69000	1.29169	1,415.97000	1.41597	1,291.690	8.88	0.34	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,394.77000	1.39477	1,522.38000	1.52238	1,394.770	8.91	0.36	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,534.45000	1.53445	1,666.57000	1.66657	1,534.450	8.95	0.39	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,936.75000	1.93675	2,072.90000	2.07290	1,936.750	9.08	0.45	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	1,831.47000	1.83147	1,567.57000	1.56757	1,831.470	9.54	0.39	0.00	0	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	1,432.11000	1.43211	1,196.67000	1.19667	1,432.110	9.82	0.33	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,003.84000	1.00384	815.26000	0.81526	1,003.840	10.23	0.24	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	925.50000	0.92550	747.06000	0.74706	925.500	10.32	0.23	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	918.12000	0.91812	740.52000	0.74052	918.120	10.33	0.22	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	754.79000	0.75479	600.73000	0.60073	754.790	10.55	0.19	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			10.71737	90.68579	10.60228	91.13580		8.53	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	1,091.06000	1.09106	1,226.14000	1.22614	1,091.060	8.14	0.28	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,767.51000	1.76751	1,881.63000	1.88163	1,767.510	8.32	0.39	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,611.83000	2.61183	2,734.08000	2.73408	2,611.830	8.62	0.49	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	3,037.41000	3.03741	3,171.38000	3.17138	3,037.410	8.76	0.54	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	3,733.28000	3.73328	3,890.19000	3.89019	3,733.280	9.00	0.60	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,288.62000	1.28862	1,076.50000	1.07650	1,288.620	9.68	0.26	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	970.57000	0.97057	798.15000	0.79815	970.570	10.05	0.20	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	502.81000	0.50281	457.23000	0.45723	502.810	10.15	0.12	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			10.80547	88.74301	10.68136	89.21158		8.24	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			11.13750	87.13952	11.03212	87.65572		10.51	0.00	0.00	0	79,302.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.00	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	1.90000	0.00190	1.00000	0.00100	1.900	7.59	0.00	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	394.93000	0.39493	197.90000	0.19790	394.930	11.99	0.26	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	2,088.31000	2.08831	2,429.08000	2.42908	2,088.310	12.15	0.77	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	343.91000	0.34391	168.48000	0.16848	343.910	12.15	0.23	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	298.17000	0.29817	142.76000	0.14276	298.170	12.29	0.21	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	3,719.80000	3.71980	4,174.85000	4.17485	3,719.800	13.28	0.92	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	4,150.77000	4.15077	4,620.92000	4.62092	4,150.770	13.56	0.94	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	4,323.89000	4.32389	4,799.30000	4.79930	4,323.890	13.66	0.94	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	68.30000	0.06830	27.51000	0.02751	68.300	13.66	0.06	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.23178	84.89653	11.12198	85.42262		11.65	0.00	394,768,864.50	4,650	180,159.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	927.89000	0.92789	1,044.30000	1.04430	927.890	11.26	0.29	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	10.71	Call	1,116.82000	1.11682	1,246.55000	1.24655	1,116.820	11.36	0.33	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	1,880.53000		1.88053	2,047.10000	2.04710	1,880.530		11.76	0.46	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.28	Put	2,120.41000		2.12041	1,787.49000	1.78749	2,120.410		11.98	0.47	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.78	Put	1,256.36000		1.25636	1,006.94000	1.00694	1,256.360		12.59	0.32	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	12.26	Put	738.26000		0.73826	567.21000	0.56721	738.260		13.20	0.21	0.00	0	500.0
R2032	On 01/02/2024	Bond Future			11.31956		86.82374	11.20370	87.36685			11.31	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	730.21000		0.73021	848.80000	0.84880	730.210		10.73	0.20	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.59	Call	1,428.39000		1.42839	1,571.21000	1.57121	1,428.390		10.81	0.33	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,713.27000		1.71327	1,878.01000	1.87801	1,713.270		10.90	0.37	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,750.18000		1.75018	1,916.40000	1.91640	1,750.180		10.91	0.38	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	2,385.26000		2.38526	2,575.86000	2.57586	2,385.260		11.16	0.46	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	2,123.94000		2.12394	1,852.23000	1.85223	2,123.940		11.82	0.38	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	1,196.77000		1.19677	1,016.58000	1.01658	1,196.770		12.66	0.24	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,090.69000		1.09069	923.31000	0.92331	1,090.690		12.79	0.22	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,001.49000		1.00149	845.45000	0.84545	1,001.490		12.91	0.20	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.41433		84.62866	11.29138	85.19186			10.96	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	1,329.57000		1.32957	1,469.40000	1.46940	1,329.570		10.38	0.28	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,667.98000		1.66798	1,790.79000	1.79079	1,667.980		10.49	0.33	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,764.57000		1.76457	1,882.20000	1.88220	1,764.570		10.51	0.35	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	2,138.36000		2.13836	2,251.15000	2.25115	2,138.360		10.64	0.39	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	2,607.69000		2.60769	2,726.24000	2.72624	2,607.690		10.83	0.45	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	3,202.62000		3.20262	3,331.68000	3.33168	3,202.620		11.05	0.51	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,312.17000		1.31217	1,063.29000	1.06329	1,312.170		12.61	0.22	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,098.71000		1.09871	880.73000	0.88073	1,098.710		12.90	0.19	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	966.73000		0.96673	786.08000	0.78608	966.730		12.97	0.17	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			11.51363		86.55318	11.38312	87.13700			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			11.79984		85.66606	11.66949	86.37439			12.65	0.00	22,273,175.60	260	30,859.0
R2035	On 03/08/2023	Bond Future	11.75	Put	1,154.17000		1.15417	796.73000	0.79673	1,154.170		12.65	0.54	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	3,772.33000		3.77233	4,428.34000	4.42834	3,772.330		13.85	0.91	0.00	0	5,000.0
R2035	On 02/11/2023	Bond Future			11.90925		83.04308	11.77389	83.76555			13.59	0.00	0.00	0	146,658.0
R2035	On 02/11/2023	Bond Future	10.62	Call	312.53000		0.31253	402.37000	0.40237	312.530		12.38	0.12	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	822.09000		0.82209	949.40000	0.94940	822.090		12.77	0.25	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	2,066.88000		2.06688	2,283.18000	2.28318	2,066.880		13.58	0.46	0.00	0	731.0
R2035	On 02/11/2023	Bond Future	12.24	Call	3,545.91000		3.54591	3,879.55000	3.87955	3,545.910		14.33	0.62	0.00	0	731.0
R2035	On 02/11/2023	Bond Future	12.85	Put	960.73000		0.96073	712.91000	0.71291	960.730		15.26	0.23	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	428.68000		0.42868	299.50000	0.29950	428.680		16.34	0.11	0.00	0	731.0
R2035	On 01/02/2024	Bond Future			12.01730		84.92812	11.87536	85.67192			13.08	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	705.37000		0.70537	841.14000	0.84114	705.370		12.12	0.18	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,307.59000		1.30759	1,499.35000	1.49935	1,307.590		12.21	0.28	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,131.14000		1.13114	932.13000	0.93213	1,131.140		14.97	0.20	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.12245		82.33894	11.97326	83.10715			13.26	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.23058		84.21163	12.07367	85.00494			12.22	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			12.14153	76.31133		12.00130	77.06950		14.33	0.00	0.00	0	97,877.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.08	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	2.42000	0.00242		7.41000	0.00741	2.420	12.88	0.00	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.24987	77.99275		12.10456	78.76628		14.64	0.00	3,743,652.00	48	48,959.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,969.32000	1.96932	2,185.83000	2.18583	1,969.320		14.67	0.44	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,397.00000	3.39700	3,737.97000	3.73797	3,397.000		15.49	0.60	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	488.33000	0.48833	337.74000	0.33774	488.330		17.70	0.12	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.35634	75.50671		12.20446	76.30235		14.90	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,664.34000	2.66434	2,951.89000	2.95189	2,664.340		14.68	0.45	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,233.90000	2.23390	1,881.05000	1.88105	2,233.900		15.90	0.35	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,080.71000	1.08071	879.29000	0.87929	1,080.710		17.39	0.19	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.47037	77.21764		12.31118	78.03837		14.42	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.59118	74.71775		12.42411	75.56425		14.40	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			12.39725	76.56267		12.26717	77.30131		15.20	0.00	201,895,760.79	2,637	121,571.0
R2040	On 02/11/2023	Bond Future			12.50905	78.24966		12.37432	79.00321		15.52	0.00	0.00	0	15,381.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,059.63000	1.05963	1,168.79000	1.16879	1,059.630		14.81	0.28	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,026.28000	3.02628	3,286.46000	3.28646	3,026.280		16.14	0.55	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	908.98000	0.90898	661.84000	0.66184	908.980		17.94	0.20	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.61943	75.51901		12.47864	76.29428		15.86	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.73671	77.23024		12.58921	78.03003		15.32	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.86080	74.48014		12.70604	75.30526		15.21	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			12.44625	72.99250		12.32120	73.70555		16.11	0.00	45,985,275.00	630	80,615.0
R2044	On 03/08/2023	Bond Future	11.75	Call	69.92000	0.06992	108.23000	0.10823	69.920		15.17	0.06	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,194.52000	4.19452	3,519.78000	3.51978	4,194.520		15.17	0.94	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,844.86000	2.84486	2,240.35000	2.24035	2,844.860		15.62	0.83	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	985.46000	0.98546	639.36000	0.63936	985.460		16.62	0.45	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.55385	74.60087		12.42442	75.32830		16.47	0.00	3,133,236.54	42	7,226.0
R2044	On 01/02/2024	Bond Future			12.65995	71.91258		12.52480	72.66098		16.87	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.77224	73.54205		12.63077	74.31406		16.33	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.89075	70.83323		12.74246	71.62956		16.26	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			12.39973	75.91256		12.27455	76.63882		15.93	0.00	28,087,647.20	370	86,018.0
R2048	On 03/08/2023	Bond Future	11.80	Call	122.01000	0.12201	195.80000	0.19580	122.010		15.10	0.10	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	875.05000	0.87505	1,187.75000	1.18775	875.050		16.03	0.43	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	109.46000	0.10946	57.48000	0.05748	109.460		17.84	0.08	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			12.50847	73.13824		12.37880	73.87919		17.27	0.00	14,627,648.00	200	174,323.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,072.16000	1.07216		1,209.10000	1.20910	1,072.160	16.13	0.28	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,754.77000	2.75477		3,037.79000	3.03779	2,754.770	17.27	0.52	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	961.66000	0.96166		740.53000	0.74053	961.660	19.40	0.21	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.61616	74.79847		12.48073	75.56059		16.68	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.72035	72.04319		12.57868	72.82922		17.12	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.82680	73.68149		12.67853	74.49209		16.07	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			12.43054	97.79411		12.30537	98.72460		16.04	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.54040	94.08286		12.41058	95.03216		17.40	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.64517	96.21872		12.50956	97.19526		16.81	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.75536	92.53322		12.61320	93.54056		17.27	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.86831	94.63673		12.71931	95.67561		16.20	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			11.85272	65.95331		11.72243	66.57361		14.34	0.00	18,598,833.42	282	10,376.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.10	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	1.65000	0.00165		4.91000	0.00491	1.650	12.90	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	2.45000	0.00245		7.04000	0.00704	2.450	12.89	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	81.74000	0.08174		145.69000	0.14569	81.740	13.51	0.09	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	602.16000	0.60216		387.99000	0.38799	602.160	14.79	0.37	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.94949	64.25271		11.81473	64.88551		15.36	0.00	0.00	0	17,352.0
R209	On 01/02/2024	Bond Future			12.04088	65.71130		11.90042	66.36233		14.84	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.13749	64.04690		11.99057	64.71861		15.08	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.23704	65.50338		12.08337	66.19630		14.22	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			225.33704	225.33704		226.12186	226.12186			0.00	0.00	0	360.0
R210	On 02/11/2023	Bond Future			227.18569	227.18569		227.98391	227.98391			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			232.39588	232.39588		233.22576	233.22576			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			234.46159	234.46159		235.32955	235.32955			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			239.84862	239.84862		240.75791	240.75791			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			10.89589	83.32517		10.79541	83.76918		9.94	0.00	0.00	0	17,789.0
R213	On 02/11/2023	Bond Future			10.98726	81.60353		10.88240	82.05588		10.82	0.00	0.00	0	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	1,835.98000	1.83598		2,040.73000	2.04073	1,835.980	10.77	0.50	0.00	0	731.0
R213	11.44	Call	3,101.49000	3.10149		3,375.04000	3.37504	3,101.490	11.27	0.66	0.00	0	731.0
R213	12.70	Put	265.48000	0.26548		211.49000	0.21149	265.480	12.72	0.10	0.00	0	731.0
R213		On 01/02/2024	Bond Future	11.07566	83.45583	10.96454	83.92331		10.41	0.00	0.00	0	0.0
R213		On 02/05/2024	Bond Future	11.16152	81.78716	11.04322	82.27259		10.10	0.00	0.00	0	0.0
R213		On 01/08/2024	Bond Future	11.25009	83.64777	11.12399	84.15176		9.22	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	12.24326	61.74322	12.12313	62.31972		15.74	0.00	0.00	0	13,468.0
R214		On 02/11/2023	Bond Future	12.34557	59.80019	12.22144	60.38830		17.00	0.00	0.00	0	11,333.0
R214		On 01/02/2024	Bond Future	12.44640	61.15762	12.31705	61.76266		16.44	0.00	0.00	0	0.0
R214		On 02/05/2024	Bond Future	12.54383	59.23767	12.40880	59.86188		16.80	0.00	0.00	0	0.0
R214		On 01/08/2024	Bond Future	12.64308	60.58494	12.50207	61.22883		15.79	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 :											12,766,033,626.31	16,194	1 682 964.
Grand Total:											12,766,033,626.31	16,194	1 682 964.