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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2023

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	893.39700	893.39700		892.32300	892.32300				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	912.98100	912.98100		911.71400	911.71400				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	933.53800	933.53800		932.37600	932.37600				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	954.59600	954.59600		953.56800	953.56800				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	976.49100	976.49100		975.55200	975.55200				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,026.67700	1,026.67700		1,024.23800	1,024.23800				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,049.18200	1,049.18200		1,046.49600	1,046.49600				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,072.80600	1,072.80600		1,070.21300	1,070.21300				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,097.00600	1,097.00600		1,094.53800	1,094.53800				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,122.16700	1,122.16700		1,119.77200	1,119.77200				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	895.56300	895.56300		892.67600	892.67600				0.00	0.00	0	1.0
ALBI	On 02/11/2023	Index Future	915.19400	915.19400		912.07500	912.07500				0.00	0.00	0	106.0
ALBI	On 01/02/2024	Index Future	935.80100	935.80100		932.74500	932.74500				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		956.91000	956.91000		953.94600	953.94600			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		978.85900	978.85900		975.93900	975.93900			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		12.29389	75.64451		12.34063	75.43045			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.42326	73.52306		12.47506	73.29043			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.55311	75.19610		12.60464	74.96920			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.68648	73.10880		12.73727	72.88957			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		12.81941	74.80023		12.87036	74.58469			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		12.75349	72.35350		12.83022	71.94941			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.87734	69.69402		12.95973	69.26748			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.99559	71.28005		13.07904	70.85457			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.12132	68.64068		13.20565	68.21785			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.24458	70.22807		13.33053	69.80377			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		882.74600	882.74600		879.91100	879.91100			0.00	0.00	0	13.0
GOVI	On 02/11/2023	GOVI		902.09600	902.09600		899.03300	899.03300			0.00	0.00	0	825.0
GOVI	On 01/02/2024	GOVI		922.40800	922.40800		919.40700	919.40700			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		943.21600	943.21600		940.30400	940.30400			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		964.85000	964.85000		961.98200	961.98200			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		169.48307	169.48307		169.59033	169.59033			0.00	0.00	0	812.0
I2025	On 02/11/2023	Bond Future		173.24027	173.24027		173.31789	173.31789			0.00	0.00	0	5,566.0
I2025	On 01/02/2024	Bond Future		175.39471	175.39471		175.49917	175.49917			0.00	0.00	0	214.0
I2025	On 02/05/2024	Bond Future		179.39054	179.39054		179.52768	179.52768			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		181.70998	181.70998		181.87082	181.87082			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.25066	123.25066		122.83900	122.83900			0.00	0.00	0	1,075.0
I2029	On 02/11/2023	Bond Future		124.65365	124.65365		124.20985	124.20985			0.00	0.00	0	1,287.0
I2029	On 01/02/2024	Bond Future		127.49009	127.49009		127.05444	127.05444			0.00	0.00	0	728.0
I2029	On 02/05/2024	Bond Future		129.03178	129.03178		128.60765	128.60765			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.01876	132.01876		131.60003	131.60003			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			0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future		118.15213	118.15213	117.95866	117.95866			0.00	0.00	0	977.0
I2033		On 02/11/2023	Bond Future		119.34689	119.34689	119.12711	119.12711			0.00	0.00	0	2,255.0
I2033		On 01/02/2024	Bond Future		122.06256	122.06256	121.85517	121.85517			0.00	0.00	0	6,141.0
I2033		On 02/05/2024	Bond Future		123.38582	123.38582	123.19434	123.19434			0.00	0.00	0	0.0
I2033		On 01/08/2024	Bond Future		126.24212	126.24212	126.06082	126.06082			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		127.06153	127.06153	126.47265	126.47265			0.00	0.00	0	737.0
I2038		On 02/11/2023	Bond Future		129.87827	129.87827	129.25257	129.25257			0.00	0.00	0	4,602.0
I2038		On 01/02/2024	Bond Future		130.82266	130.82266	130.20121	130.20121			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		133.80280	133.80280	133.18986	133.18986			0.00	0.00	0	0.0
I2038		On 01/08/2024	Bond Future		134.83746	134.83746	134.22533	134.22533			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		112.18121	112.18121	111.58039	111.58039			0.00	0.00	0	10,131.0
I2046		On 02/11/2023	Bond Future		112.57939	112.57939	111.94448	111.94448			0.00	0.00	0	16,070.0
I2046		On 01/02/2024	Bond Future		115.14112	115.14112	114.50828	114.50828			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		115.62245	115.62245	114.99463	114.99463			0.00	0.00	0	0.0
I2046		On 01/08/2024	Bond Future		118.29880	118.29880	117.66987	117.66987			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		110.95142	110.95142	111.72405	111.72405			0.00	0.00	0	9,124.0
I2050		On 02/11/2023	Bond Future		113.41105	113.41105	114.17982	114.17982			0.00	0.00	0	14,011.0
I2050		On 01/02/2024	Bond Future		113.75199	113.75199	114.55471	114.55471			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		116.34335	116.34335	117.18408	117.18408			0.00	0.00	0	0.0
I2050		On 01/08/2024	Bond Future		116.73758	116.73758	117.61102	117.61102			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		327.89600	327.89600	327.30600	327.30600			0.00	0.00	0	168.0
IGOV		On 02/11/2023	Index Future		335.16500	335.16500	334.50000	334.50000			0.00	0.00	0	515.0
IGOV		On 01/02/2024	Index Future		342.79100	342.79100	342.16000	342.16000			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		350.60200	350.60200	350.01500	350.01500			0.00	0.00	0	0.0
IGOV		On 01/08/2024	Index Future		358.71900	358.71900	358.16000	358.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future		8.43500	91.56500	8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		8.44000	91.56000	8.42500	91.57500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/10/2023	Jibar Tradeable Future		8.48000	91.52000	8.47000	91.53000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/11/2023	Jibar Tradeable Future		8.49000	91.51000	8.47500	91.52500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		8.48000	91.52000	8.46500	91.53500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/01/2024	Jibar Tradeable Future		8.44500	91.55500	8.42500	91.57500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		8.40000	91.60000	8.37500	91.62500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future		8.19500	91.80500	8.14500	91.85500			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	Options Inter
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.10500		91.89500		8.08000	91.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.89000		92.11000		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.80500		92.19500		7.79500	92.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.79500		92.20500		7.78500	92.21500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.87628		105.99534		8.89687	105.93478		4.61	0.00	3,921,827.58	37	14,827.0
R186	On 02/11/2023	Bond Future			8.87275		108.31877		8.90255	108.23689		4.45	0.00	783,144,707.10	7,230	139,483.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,423.38000		1.42338		1,377.79000	1.37779	1,423.380	4.50	0.62	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	84.94000		0.08494		92.59000	0.09259	84.940	5.10	0.07	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.84400		105.44684		8.87057	105.37899		4.32	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.80828		107.82443		8.82984	107.77365		3.87	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,882.59000		2.88259		2,849.05000	2.84905	2,882.590	4.26	0.71	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	459.24000		0.45924		471.05000	0.47105	459.240	4.60	0.19	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			8.74698		104.98503		8.76521	104.94576		3.62	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			334.69232		334.69232		334.71068	334.71068			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.11199		342.11199		342.06754	342.06754			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			252.48640		252.48640		250.79938	250.79938			0.00	0.00	0	5,054.0
R202	On 02/11/2023	Bond Future			258.08356		258.08356		256.31192	256.31192			0.00	0.00	0	4,746.0
R202	On 01/02/2024	Bond Future			259.00383		259.00383		257.22871	257.22871			0.00	0.00	0	460.0
R202	On 02/05/2024	Bond Future			264.90402		264.90402		263.13316	263.13316			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			265.95271		265.95271		264.17032	264.17032			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			10.16972		90.05514		10.21080	89.87629		8.93	0.00	900,551.40	10	43,823.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,099.33000		1.09933		982.04000	0.98204	1,099.330	9.36	0.82	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,079.61000		2.07961		1,918.66000	1.91866	2,079.610	10.03	0.96	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.43	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.43	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.23155		92.02914		10.27878	91.82940		9.18	0.00	68,561,709.30	745	90,892.0
R2030	On 02/11/2023	Bond Future	9.57	Call	652.94000		0.65294		609.22000	0.60922	652.940	8.93	0.26	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	1,073.05000		1.07305		1,008.06000	1.00806	1,073.050	8.94	0.37	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,381.28000		1.38128		1,302.78000	1.30278	1,381.280	8.97	0.45	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	2,073.11000		2.07311		1,969.68000	1.96968	2,073.110	9.11	0.57	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,670.95000		2.67095		2,550.38000	2.55038	2,670.950	9.27	0.65	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	4,193.08000		4.19308		4,041.50000	4.04150	4,193.080	9.68	0.80	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	337.99000		0.33799	372.04000	0.37204	337.990	9.97	0.14	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	275.62000		0.27562	304.52000	0.30452	275.620	10.10	0.12	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	97.92000		0.09792	110.08000	0.11008	97.920	10.80	0.05	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.28696		90.09542	10.33349	89.90460		9.16	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,114.17000		1.11417	1,060.79000	1.06079	1,114.170	8.82	0.31	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,577.79000		1.57779	1,508.49000	1.50849	1,577.790	8.87	0.40	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,643.53000		1.64353	1,572.14000	1.57214	1,643.530	8.88	0.41	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,762.39000		1.76239	1,687.32000	1.68732	1,762.390	8.89	0.43	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,892.40000		1.89240	1,813.58000	1.81358	1,892.400	8.92	0.45	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	2,067.17000		2.06717	1,983.51000	1.98351	2,067.170	8.97	0.48	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,556.93000		2.55693	2,461.01000	2.46101	2,556.930	9.09	0.54	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,254.30000		1.25430	1,319.62000	1.31962	1,254.300	9.55	0.31	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	953.13000		0.95313	1,006.06000	1.00606	953.130	9.83	0.24	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	642.51000		0.64251	681.15000	0.68115	642.510	10.24	0.17	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	587.32000		0.58732	623.22000	0.62322	587.320	10.33	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	582.16000		0.58216	617.79000	0.61779	582.160	10.34	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	469.04000		0.46904	498.82000	0.49882	469.040	10.56	0.13	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.35139		92.12670	10.39650	91.94753		8.61	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,510.79000		1.51079	1,453.02000	1.45302	1,510.790	8.23	0.35	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,345.31000		2.34531	2,266.89000	2.26689	2,345.310	8.40	0.47	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,338.57000		3.33857	3,241.29000	3.24129	3,338.570	8.69	0.58	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,825.34000		3.82534	3,720.40000	3.72040	3,825.340	8.84	0.62	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,609.58000		4.60958	4,494.04000	4.49404	4,609.580	9.08	0.68	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	917.84000		0.91784	958.39000	0.95839	917.840	9.75	0.20	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	679.33000		0.67933	710.84000	0.71084	679.330	10.13	0.15	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	332.44000		0.33244	350.31000	0.35031	332.440	10.23	0.08	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.41365		90.23284	10.45856	90.06051		8.35	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			10.82602		88.67736	10.86226	88.49655		10.40	0.00	1,010,655,871.92	11,397	61,507.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000		0.00000	0.00000	0.00000	0.000	7.64	0.00	0.00	0	1,441.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	0.24000		0.00024	0.29000	0.00029	0.240	7.51	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	4.90000		0.00490	12.07000	0.01207	4.900	11.86	0.01	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	3.16000		0.00316	8.29000	0.00829	3.160	12.02	0.01	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	3,285.40000		3.28540	3,109.72000	3.10972	3,285.400	12.02	0.99	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	2.00000		0.00200	5.61000	0.00561	2.000	12.16	0.00	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,152.28000		5.15228	4,971.72000	4.97172	5,152.280	13.14	1.00	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	5,610.95000		5.61095	5,430.24000	5.43024	5,610.950	13.42	1.00	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	5,793.45000		5.79345	5,612.71000	5.61271	5,793.450	13.51	1.00	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	0.02000		0.00002	0.09000	0.00009	0.020	13.51	0.00	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			10.90838		86.45844	10.94960	86.25727		11.52	0.00	1,454,922,628.32	16,828	187,442.0	
R2032	On 02/11/2023	Bond Future	10.58	Call	1,287.56000		1.28756	1,221.54000	1.22154	1,287.560	11.12	0.38	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,307.14000		1.30714	1,240.38000	1.24038	1,307.140	11.13	0.39	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	10.71	Call	1,557.91000	1.55791	1,482.13000	1.48213	1,557.910	11.24	0.43	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,827.38000	1.82738	1,930.65000	1.93065	1,827.380	11.52	0.45	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,527.09000	2.52709	2,422.47000	2.42247	2,527.090	11.63	0.58	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,309.69000	1.30969	1,392.64000	1.39264	1,309.690	11.85	0.35	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.50	Put	996.68000	0.99668	1,065.18000	1.06518	996.680	12.11	0.29	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	698.08000	0.69808	750.75000	0.75075	698.080	12.47	0.21	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	370.31000	0.37031	402.46000	0.40246	370.310	13.08	0.12	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			10.98484	88.40535	11.02518	88.21269		11.27	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,006.28000	1.00628	963.48000	0.96348	1,006.280	10.69	0.26	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,902.96000	1.90296	1,832.83000	1.83283	1,902.960	10.77	0.41	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,255.86000	2.25586	2,176.81000	2.17681	2,255.860	10.86	0.45	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,300.96000	2.30096	2,220.85000	2.22085	2,300.960	10.87	0.46	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	3,064.33000	3.06433	2,967.96000	2.96796	3,064.330	11.12	0.54	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,481.55000	1.48155	1,546.95000	1.54695	1,481.550	11.79	0.30	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	784.46000	0.78446	824.25000	0.82425	784.460	12.63	0.17	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	708.08000	0.70808	744.70000	0.74470	708.080	12.76	0.16	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	644.66000	0.64466	678.56000	0.67856	644.660	12.89	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.06625	86.23592	11.10519	86.05414		11.05	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,797.57000	1.79757	1,739.21000	1.73921	1,797.570	10.47	0.35	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,217.20000	2.21720	2,149.42000	2.14942	2,217.200	10.58	0.41	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,335.41000	2.33541	2,265.14000	2.26514	2,335.410	10.61	0.42	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,784.53000	2.78453	2,705.44000	2.70544	2,784.530	10.74	0.47	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,335.47000	3.33547	3,246.81000	3.24681	3,335.470	10.92	0.52	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	4,022.21000	4.02221	3,923.13000	3.92313	4,022.210	11.14	0.58	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	949.36000	0.94936	986.05000	0.98605	949.360	12.72	0.17	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	786.68000	0.78668	818.03000	0.81803	786.680	13.01	0.15	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	685.61000	0.68561	713.72000	0.71372	685.610	13.08	0.13	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.14573	88.21250	11.18422	88.03692		9.88	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			11.48177	87.40981	11.52815	87.15229		12.65	0.00	0.00	0	28,467.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	106.68000	0.10668	181.49000	0.18149	106.680	12.65	0.15	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	5,404.46000	5.40446	5,147.21000	5.14721	5,404.460	13.85	1.00	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			11.58009	84.81574	11.63124	84.53673		13.67	0.00	2,714,103.68	32	162,861.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	487.88000	0.48788	448.42000	0.44842	487.880	12.45	0.17	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,214.68000	1.21468	1,133.20000	1.13320	1,214.680	12.84	0.34	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,828.54000	2.82854	2,683.63000	2.68363	2,828.540	13.66	0.57	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,599.10000	4.59910	4,409.34000	4.40934	4,599.100	14.42	0.73	0.00	0	731.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	521.16000	0.52116	571.37000	0.57137	521.160	15.36	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	204.27000	0.20427	227.48000	0.22748	204.270	16.45	0.06	0.00	0	731.0	
R2035	On 01/02/2024	Bond Future			11.67737	86.72554	11.72826	86.45291		13.08	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	993.97000	0.99397	937.34000	0.93734	993.970	12.10	0.24	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,784.10000	1.78410	1,694.76000	1.69476	1,784.100	12.19	0.36	0.00	0	400.0	

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 01/02/2024	Bond Future	13.46	Put	736.86000	0.73686		783.46000	0.78346	736.860		14.99	0.15	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.77056	84.16738		11.82070	83.90334			13.35	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			11.86118	86.09674		11.91143	85.83671			12.50	0.00	0.00	0	0.0
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			11.82681	78.02855		11.87317	77.77203			14.33	0.00	0.00	0	45,217.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		13.63	0.00	0.00	0	1,730.0
R2037	On 03/08/2023	Bond Future	11.00	Call	0.05000	0.00005		0.08000	0.00008	0.050		12.88	0.00	0.00	0	1,730.0
R2037	On 02/11/2023	Bond Future			11.92487	79.73896		11.97567	79.46214			14.73	0.00	0.00	0	64,154.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,679.97000	2.67997		2,542.83000	2.54283	2,679.970		14.76	0.55	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	12.52	Call	4,390.52000	4.39052		4,208.65000	4.20865	4,390.520		15.58	0.71	0.00	0	731.0
R2037	On 02/11/2023	Bond Future	13.89	Put	242.31000	0.24231		268.36000	0.26836	242.310		17.81	0.07	0.00	0	731.0
R2037	On 01/02/2024	Bond Future			12.02134	77.27809		12.07194	77.00666			14.90	0.00	0.00	0	76,958.0
R2037	On 01/02/2024	Bond Future	12.09	Call	3,426.59000	3.42659		3,290.67000	3.29067	3,426.590		14.68	0.54	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	1,575.38000	1.57538		1,658.92000	1.65892	1,575.380		15.92	0.27	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	711.85000	0.71185		755.77000	0.75577	711.850		17.42	0.14	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.12402	79.02016		12.17396	78.75639			14.48	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.22810	76.57530		12.27824	76.31480			14.61	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			12.07700	78.40162		12.15848	77.92717			15.19	0.00	1,254,425.92	16	17,094.0
R2040	On 02/11/2023	Bond Future			12.17840	80.12019		12.26547	79.62065			15.61	0.00	10,976,466.03	137	34,021.0
R2040	On 02/11/2023	Bond Future	11.50	Call	892.56000	0.89256		778.21000	0.77821	892.560		14.20	0.26	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,477.46000	1.47746		1,311.03000	1.31103	1,477.460		14.56	0.37	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.10	Call	2,250.31000	2.25031		2,028.03000	2.02803	2,250.310		14.96	0.49	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,920.96000	3.92096		3,611.37000	3.61137	3,920.960		15.79	0.66	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.97	Put	1,007.16000	1.00716		1,144.75000	1.14475	1,007.160		16.44	0.24	0.00	0	875.0
R2040	On 02/11/2023	Bond Future	13.64	Put	455.39000	0.45539		527.94000	0.52794	455.390		17.63	0.12	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.27860	77.41753		12.36693	76.91837			15.85	0.00	0.00	0	93,216.0
R2040	On 02/05/2024	Bond Future			12.38444	79.16272		12.47364	78.66608			15.37	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.49193	76.47062		12.58291	75.97202			15.28	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			12.14176	74.74951		12.22319	74.27269			16.10	0.00	822,244.61	11	15,600.0
R2044	On 03/08/2023	Bond Future	11.75	Call	33.95000	0.03395		23.25000	0.02325	33.950		15.16	0.06	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	2,401.54000	2.40154		2,867.66000	2.86766	2,401.540		15.16	0.94	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	1,113.14000	1.11314		1,509.08000	1.50908	1,113.140		15.61	0.71	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	69.63000	0.06963		158.63000	0.15863	69.630		16.61	0.09	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.23970	76.38802		12.32653	75.88669			16.55	0.00	1,145,820.30	15	50,738.0
R2044	On 01/02/2024	Bond Future			12.33638	73.72649		12.42448	73.22504			16.85	0.00	0.00	0	31,797.0
R2044	On 02/05/2024	Bond Future			12.43806	75.38850		12.52709	74.88881			16.37	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.54113	72.73503		12.63195	72.23284			16.33	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	Options Interest
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			12.06172		77.90383		12.14817	77.38533		15.91	0.00	0.00	0	48,932.0
R2048	On 03/08/2023	Bond Future	11.80	Call	113.19000		0.11319		74.53000	0.07453	113.190	15.07	0.15	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,575.08000		1.57508		1,219.66000	1.21966	1,575.080	16.01	0.82	0.00	0	1,053.0
R2048	On 03/08/2023	Bond Future	13.20	Put	0.04000		0.00004		0.38000	0.00038	0.040	17.82	0.00	0.00	0	1,053.0
R2048	On 02/11/2023	Bond Future			12.15929		75.16495		12.25131	74.62106		17.34	0.00	0.00	0	232,305.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,589.71000		1.58971		1,403.31000	1.40331	1,589.710	16.18	0.38	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,750.49000		3.75049		3,427.12000	3.42712	3,750.490	17.34	0.63	0.00	0	207.0
R2048	On 02/11/2023	Bond Future	13.60	Put	505.14000		0.50514		587.84000	0.58784	505.140	19.49	0.13	0.00	0	207.0
R2048	On 01/02/2024	Bond Future			12.25605		76.85742		12.34960	76.31246		16.65	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.34844		74.14027		12.44311	73.59607		17.16	0.00	0.00	0	0.0
R2048	On 01/08/2024	Bond Future			12.43859		75.83963		12.53517	75.29181		16.14	0.00	0.00	0	13,000.0
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			12.05184		100.66256		12.14333	99.95484		16.09	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.14861		97.00341		12.24599	96.26181		17.55	0.00	0.00	0	5,189.0
R2053	On 01/02/2024	Bond Future			12.24085		99.18783		12.33991	98.44419		16.85	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.33689		95.55833		12.43741	94.81494		17.38	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.43119		97.74816		12.53394	96.99920		16.34	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			11.54122		67.45044		11.58747	67.22507		14.34	0.00	0.00	0	7,550.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.70	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.70	Call	0.03000		0.00003		0.04000	0.00004	0.030	12.94	0.00	0.00	0	1,730.0
R209	On 03/08/2023	Bond Future	10.75	Call	0.06000		0.00006		0.09000	0.00009	0.060	12.89	0.00	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	63.17000		0.06317		56.60000	0.05660	63.170	13.51	0.11	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	20.90000		0.02090		44.83000	0.04483	20.900	14.79	0.04	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.62832		65.77537		11.67882	65.53262		15.45	0.00	0.00	0	28,549.0
R209	On 01/02/2024	Bond Future			11.71068		67.25654		11.76090	67.01819		14.84	0.00	0.00	0	1,690.0
R209	On 02/05/2024	Bond Future			11.79684		65.61942		11.84641	65.38728		15.14	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			11.88129		67.12346		11.93096	66.89387		14.47	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			225.32314		225.32314		224.85319	224.85319			0.00	0.00	0	350.0
R210	On 02/11/2023	Bond Future			227.15187		227.15187		226.62939	226.62939			0.00	0.00	0	70.0
R210	On 01/02/2024	Bond Future			232.32064		232.32064		231.81963	231.81963			0.00	0.00	0	300.0

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
R210		On 02/05/2024	Bond Future	234.36693	234.36693		233.89368	233.89368			0.00	0.00	0	0.0
R210		On 01/08/2024	Bond Future	239.79208	239.79208		239.33553	239.33553			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	10.59053	84.68420		10.62670	84.52171		9.86	0.00	0.00	0	4,288.0
R213		On 02/11/2023	Bond Future	10.66973	82.98322		10.71112	82.80169		10.73	0.00	164,306,775.60	1,980	32,147.0
R213	10.94	Call	2,496.14000	2.49614		2,395.86000	2.39586	2,496.140	10.91	0.61	0.00	0	731.0	
R213	11.44	Call	3,998.56000	3.99856		3,869.09000	3.86909	3,998.560	11.46	0.76	0.00	0	731.0	
R213	12.70	Put	125.05000	0.12505		138.10000	0.13810	125.050	12.92	0.05	0.00	0	731.0	
R213		On 01/02/2024	Bond Future	10.74622	84.85176		10.78674	84.67843		10.40	0.00	0.00	0	0.0
R213		On 02/05/2024	Bond Future	10.81844	83.20510		10.85744	83.04235		10.19	0.00	0.00	0	0.0
R213		On 01/08/2024	Bond Future	10.88626	85.11263		10.92476	84.95606		9.36	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	11.90132	63.40771		11.97766	63.02977		15.73	0.00	0.00	0	14,094.0
R214		On 02/11/2023	Bond Future	11.99312	61.49445		12.07444	61.09680		17.08	0.00	0.00	0	13,140.0
R214		On 01/02/2024	Bond Future	12.08372	62.87915		12.16602	62.48161		16.42	0.00	0.00	0	0.0
R214		On 02/05/2024	Bond Future	12.17010	60.99115		12.25296	60.59535		16.84	0.00	0.00	0	0.0
R214		On 01/08/2024	Bond Future	12.25393	62.38925		12.33811	61.99162		15.85	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 :												3,503,327,131.76	38,438	1 838 095.
Grand Total:												3,503,327,131.76	38,438	1 838 095.