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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2023

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	885.25800	885.25800		886.66900	886.66900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	904.03900	904.03900		906.08700	906.08700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	924.43200	924.43200		926.48600	926.48600				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	945.30600	945.30600		947.39200	947.39200				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	966.81900	966.81900		969.12700	969.12700				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,010.98500	1,010.98500		1,014.93400	1,014.93400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,032.54300	1,032.54300		1,037.16100	1,037.16100				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,055.83500	1,055.83500		1,060.51000	1,060.51000				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,079.67500	1,079.67500		1,084.44000	1,084.44000				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,104.24600	1,104.24600		1,109.32000	1,109.32000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	881.71500	881.71500		884.92500	884.92500				0.00	8,817,150.00	1	0.00
ALBI	On 02/11/2023	Index Future	900.08400	900.08400		904.30500	904.30500				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	920.38800	920.38800		924.66300	924.66300				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	941.17000	941.17000		945.52800	945.52800			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	962.58900	962.58900		967.22000	967.22000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.56000	74.43713		12.49158	74.74494			0.00	26,052,995.50	350	0.00
ES33	On 02/11/2023	Bond Future	12.72604	72.17751		12.62966	72.60212			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.86835	73.82294		12.76851	74.25400			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.01513	71.70590		12.91114	72.14580			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.16585	73.35150		13.05388	73.81542			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.04000	70.86412		12.96651	71.24110			0.00	283,456,480.00	4,000	0.00
ES42	On 02/11/2023	Bond Future	13.20074	68.04435		13.09913	68.55561			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.33105	69.59566		13.22605	70.11550			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.47011	66.91943		13.36099	67.45016			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.60992	68.45422		13.49364	69.01044			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	869.04900	869.04900		872.22500	872.22500			0.00	112,976,370.00	13	0.00
GOVI	On 02/11/2023	GOVI	887.17900	887.17900		891.32700	891.32700			0.00	8,871,790.00	1	824.00
GOVI	On 01/02/2024	GOVI	907.19200	907.19200		911.39300	911.39300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	927.67600	927.67600		931.95800	931.95800			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	948.78700	948.78700		953.33900	953.33900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.37456	169.37456		169.38451	169.38451			0.00	137,532,142.72	812	0.00
I2025	On 02/11/2023	Bond Future	173.13670	173.13670		173.13621	173.13621			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.29691	175.29691		175.28862	175.28862			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.29442	179.29442		179.28336	179.28336			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.58268	181.58268		181.60462	181.60462			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.65962	123.65962		123.67315	123.67315			0.00	132,934,091.50	1,075	0.00
I2029	On 02/11/2023	Bond Future	125.04414	125.04414		125.08312	125.08312			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.89469	127.89469		127.92896	127.92896			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.45004	129.45004		129.48322	129.48322			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.42337	132.42337		132.48142	132.48142			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.31610	118.31610		117.82685	117.82685			0.00	115,239,881.40	974	0.00
I2033	On 02/11/2023	Bond Future	119.51948	119.51948		119.01204	119.01204			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.24408	122.24408		121.71971	121.71971			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.57545	123.57545		123.03738	123.03738			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.41393	126.41393		125.88645	125.88645			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	127.47520	127.47520		127.48071	127.48071			0.00	84,643,532.80	664	0.00
I2038	On 02/11/2023	Bond Future	130.30668	130.30668		130.30431	130.30431			0.00	0.00	0	4,602.00
I2038	On 01/02/2024	Bond Future	131.26720	131.26720		131.25890	131.25890			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.26047	134.26047		134.25002	134.25002			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.28516	135.28516		135.29960	135.29960			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	112.67366	112.67366		112.67854	112.67854			0.00	1,141,496,849.46	10,131	0.00
I2046	On 02/11/2023	Bond Future	113.08754	113.08754		113.08561	113.08561			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.66566	115.66566		115.65849	115.65849			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.16413	116.16413		116.15501	116.15501			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.83181	118.83181		118.84433	118.84433			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	112.36931	112.36931		112.27703	112.27703			0.00	1,025,257,584.44	9,124	0.00
I2050	On 02/11/2023	Bond Future	114.96459	114.96459		114.76396	114.76396			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	115.34607	115.34607		115.13563	115.13563			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.97628	117.97628		117.75917	117.75917			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.39009	118.39009		118.19005	118.19005			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	329.00600	329.00600		328.95300	328.95300			0.00	552,730,080.00	168	0.00
IGOV	On 02/11/2023	Index Future	336.46600	336.46600		336.23900	336.23900			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	344.13600	344.13600		343.88900	343.88900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.98500	351.98500		351.72700	351.72700			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.07100	360.07100		359.87300	359.87300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.44000	91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.47500	91.52500		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.52500	91.47500		8.50000	91.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.53000	91.47000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.54500	91.45500		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.54000	91.46000		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.47000	91.53000		8.43500	91.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.35500	91.64500		8.31000	91.69000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.28500	91.71500		8.22500	91.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.12000	91.88000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.06500	91.93500		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.01000	91.99000		7.94500	92.05500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.10000	105.33961		9.08541	105.38222		4.55	0.00	1,556,603,416.97	14,777	0.00
R186	On 02/11/2023	Bond Future			9.15959	107.53390		9.10229	107.69009		4.37	0.00	278,082,665.40	2,586	147,201.00
R186	On 02/11/2023	Bond Future	9.15	Call	953.16000	0.95316	1,038.58000	1.03858	953.160		4.51	0.50	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	139.80000	0.13980	126.75000	0.12675	139.800		5.13	0.11	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.15800	104.64858		9.09677	104.80363		4.24	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.15553	107.01037		9.08825	107.16746		3.80	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,333.86000	2.33386	2,437.98000	2.43798	2,333.860		4.31	0.64	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	632.75000	0.63275	597.71000	0.59771	632.750		4.64	0.24	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.14463	104.13276		9.05990	104.31360		3.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.57624	334.57624		334.59694	334.59694			0.00	14,721,354.56	44	0.00
R197	On 02/11/2023	Bond Future			342.00783	342.00783		342.00794	342.00794			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			252.20178	252.20178		252.87314	252.87314			0.00	1,274,627,796.12	5,054	0.00
R202	On 02/11/2023	Bond Future			258.45547	258.45547		258.47387	258.47387			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.39502	259.39502		259.40251	259.40251			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.31003	265.31003		265.31384	265.31384			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.32690	266.32690		266.37996	266.37996			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.43500	88.90800		10.37090	89.18349		8.79	0.00	3,883,412,532.00	43,679	0.00
R2030	On 02/11/2023	Bond Future			10.51500	90.83873		10.44362	91.13664		9.02	0.00	228,005,212.30	2,510	91,297.00
R2030	On 02/11/2023	Bond Future	9.57	Call	343.84000	0.34384	401.91000	0.40191	343.840		8.79	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	630.01000	0.63001	720.00000	0.72000	630.010		8.84	0.26	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	860.61000	0.86061	971.54000	0.97154	860.610		8.92	0.33	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,406.88000	1.40688	1,556.93000	1.55693	1,406.880		9.12	0.46	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,905.79000	1.90579	2,082.99000	2.08299	1,905.790		9.30	0.55	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,250.64000	3.25064	3,477.16000	3.47716	3,250.640		9.75	0.72	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	507.31000	0.50731	458.15000	0.45815	507.310		10.05	0.20	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	416.77000	0.41677	375.62000	0.37562	416.770		10.18	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	148.88000	0.14888	133.18000	0.13318	148.880		10.85	0.07	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.58499	88.88194		10.51071	89.18246		9.02	0.00	0.00	0	0.00

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R2030	On 01/02/2024	Bond Future	9.57	Call	733.49000	0.73349		811.65000	0.81165	733.490	8.74	0.24	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,097.28000	1.09728		1,200.86000	1.20086	1,097.280	8.82	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,151.43000	1.15143		1,258.40000	1.25840	1,151.430	8.84	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,250.59000	1.25059		1,363.56000	1.36356	1,250.590	8.87	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,357.64000	1.35764		1,476.70000	1.47670	1,357.640	8.91	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,503.19000	1.50319		1,630.13000	1.63013	1,503.190	8.97	0.39	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,919.45000	1.91945		2,066.50000	2.06650	1,919.450	9.12	0.46	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,648.69000	1.64869		1,544.15000	1.54415	1,648.690	9.62	0.38	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,266.81000	1.26681		1,182.93000	1.18293	1,266.810	9.90	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	866.20000	0.86620		806.09000	0.80609	866.200	10.31	0.22	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	793.64000	0.79364		738.06000	0.73806	793.640	10.40	0.21	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	786.66000	0.78666		731.52000	0.73152	786.660	10.41	0.21	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	637.05000	0.63705		591.55000	0.59155	637.050	10.63	0.17	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.66563	90.88775		10.58750	91.19380		8.47	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,079.92000	1.07992		1,172.47000	1.17247	1,079.920	8.18	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,784.38000	1.78438		1,913.10000	1.91310	1,784.380	8.42	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,654.70000	2.65470		2,816.91000	2.81691	2,654.700	8.74	0.50	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,090.46000	3.09046		3,266.36000	3.26636	3,090.460	8.90	0.55	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,799.35000	3.79935		3,994.32000	3.99432	3,799.350	9.14	0.61	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,183.36000	1.18336		1,113.95000	1.11395	1,183.360	9.81	0.25	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	857.02000	0.85702		804.55000	0.80455	857.020	10.07	0.19	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	413.47000	0.41347		384.85000	0.38485	413.470	10.07	0.11	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.75088	88.94874		10.66356	89.27904		8.23	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2023	Bond Future			11.09000	87.37168		11.02110	87.70994		10.28	0.00	4,954,498,486.08	56,706	0.00
R2032	On 02/11/2023	Bond Future			11.19386	85.07773		11.11254	85.46805		11.33	0.00	41,943,320.89	493	199,431.00
R2032	On 02/11/2023	Bond Future	10.35	Call	481.14000	0.48114		569.20000	0.56920	481.140	10.78	0.19	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	751.02000	0.75102		871.34000	0.87134	751.020	10.93	0.27	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	764.94000	0.76494		886.75000	0.88675	764.940	10.94	0.27	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	947.05000	0.94705		1,087.34000	1.08734	947.050	11.05	0.32	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,433.47000	2.43347		2,229.54000	2.22954	2,433.470	11.33	0.57	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,704.06000	1.70406		1,904.64000	1.90464	1,704.060	11.44	0.47	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,771.70000	1.77170		1,610.73000	1.61073	1,771.700	11.66	0.46	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,361.00000	1.36100		1,230.52000	1.23052	1,361.000	11.92	0.38	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,203.72000	1.20372		1,085.83000	1.08583	1,203.720	12.05	0.34	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	959.78000	0.95978		862.46000	0.86246	959.780	12.27	0.29	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	510.24000	0.51024		454.60000	0.45460	510.240	12.88	0.17	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.28249	86.99701		11.19828	87.39237		11.14	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	628.34000	0.62834		709.63000	0.70963	628.340	10.50	0.18	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,351.60000	1.35160		1,491.05000	1.49105	1,351.600	10.79	0.32	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,647.39000	1.64739		1,805.82000	1.80582	1,647.390	10.92	0.37	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,685.15000	1.68515		1,845.83000	1.84583	1,685.150	10.94	0.38	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,335.82000	2.33582	2,531.23000	2.53123	2,335.820	11.23	0.46	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,937.52000	1.93752	1,803.81000	1.80381	1,937.520	11.93	0.37	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,051.65000	1.05165	972.74000	0.97274	1,051.650	12.77	0.22	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	952.42000	0.95242	880.23000	0.88023	952.420	12.91	0.20	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	869.45000	0.86945	802.98000	0.80298	869.450	13.03	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.37732		84.79768		11.28945	85.20074		11.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,325.20000	1.32520	1,449.60000	1.44960	1,325.200	10.54	0.29	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,674.46000	1.67446	1,820.06000	1.82006	1,674.460	10.68	0.34	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,776.38000	1.77638	1,927.66000	1.92766	1,776.380	10.72	0.35	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,164.91000	2.16491	2,336.24000	2.33624	2,164.910	10.88	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,645.77000	2.64577	2,838.90000	2.83890	2,645.770	11.08	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,252.62000	3.25262	3,469.56000	3.46956	3,252.620	11.33	0.51	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,240.97000	1.24097	1,160.90000	1.16090	1,240.970	12.91	0.22	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	997.66000	0.99766	930.92000	0.93092	997.660	13.01	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	859.97000	0.85997	800.84000	0.80084	859.970	13.01	0.16	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	11.47501		86.72539		11.37932	87.15408		9.73	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2023	Bond Future	11.74500		85.96301		11.68122	86.31030		12.66	0.00	2,387,106,824.69	27,769	0.00
R2035	On 02/11/2023	Bond Future	11.86370		83.28520		11.78789	83.69040		13.67	0.00	7,828,808.80	94	168,407.00
R2035	On 02/11/2023	Bond Future	10.62	Call	253.18000	0.25318	304.04000	0.30404	253.180	12.57	0.10	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	754.82000	0.75482	867.45000	0.86745	754.820	13.13	0.24	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,020.82000	2.02082	2,229.24000	2.22924	2,020.820	14.04	0.47	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,536.76000	3.53676	3,813.75000	3.81375	3,536.760	14.80	0.64	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	770.79000	0.77079	701.79000	0.70179	770.790	15.71	0.20	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	302.45000	0.30245	273.34000	0.27334	302.450	16.67	0.09	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	11.97209		85.16399		11.89383	85.57459		13.07	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	639.55000	0.63955	718.14000	0.71814	639.550	12.07	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,276.96000	1.27696	1,405.91000	1.40591	1,276.960	12.38	0.29	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,007.46000	1.00746	938.85000	0.93885	1,007.460	15.30	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	12.07691		82.57236		11.99567	82.99111		13.33	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	12.18326		84.44973		12.09550	84.89392		12.20	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future	12.10000		76.53471		12.03122	76.90681		14.35	0.00	3,312,651,852.93	43,283	0.00
R2037	On 02/11/2023	Bond Future	12.23373		78.07810		12.13729	78.59104		14.75	0.00	5,309,310.80	68	65,753.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,788.44000	1.78844	2,033.95000	2.03395	1,788.440	14.78	0.44	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,224.31000	3.22431	3,559.34000	3.55934	3,224.310	15.61	0.61	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	350.85000	0.35085	307.93000	0.30793	350.850	17.83	0.10	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	12.34167		75.58303		12.24209	76.10408		14.90	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,607.16000	2.60716	2,860.23000	2.86023	2,607.160	15.03	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,120.62000	2.12062	1,956.52000	1.95652	2,120.620	16.31	0.34	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	991.99000	0.99199	907.90000	0.90790	991.990	17.80	0.18	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/05/2024	Bond Future			12.45653	77.28848		12.35324	77.82026		14.47	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.57690	74.78956		12.46648	75.34825		14.55	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.36000	76.77304		12.28625	77.19226		15.23	0.00	1,262,379,096.72	16,443	0.00
R2040	On 02/11/2023	Bond Future			12.49732	78.31480		12.39571	78.88279		15.65	0.00	105,333,406.00	1,345	36,771.00
R2040	On 02/11/2023	Bond Future	11.50	Call	493.15000	0.49315		604.73000	0.60473	493.150	14.53	0.17	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	891.64000	0.89164		1,060.68000	1.06068	891.640	14.92	0.26	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,471.14000	1.47114		1,704.45000	1.70445	1,471.140	15.40	0.37	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,821.37000	2.82137		3,158.40000	3.15840	2,821.370	16.27	0.55	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,515.98000	1.51598		1,348.97000	1.34897	1,515.980	16.93	0.33	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	713.99000	0.71399		627.76000	0.62776	713.990	18.09	0.18	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.60924	75.57471		12.50431	76.15200		15.87	0.00	1,511,494.20	20	93,226.00
R2040	On 02/05/2024	Bond Future			12.72748	77.27990		12.61868	77.86917		15.38	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.85131	74.53033		12.73535	75.14790		14.69	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.43500	73.05617		12.36121	73.47613		16.16	0.00	1,706,957,412.05	23,365	0.00
R2044	On 02/11/2023	Bond Future			12.56906	74.51619		12.46743	75.08521		16.63	0.00	102,012,664.11	1,369	52,345.00
R2044	On 01/02/2024	Bond Future			12.67763	71.81564		12.57271	72.39418		16.90	0.00	2,585,363.04	36	31,815.00
R2044	On 02/05/2024	Bond Future			12.79188	73.43597		12.68315	74.02659		16.44	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.91128	70.72415		12.79562	71.34236		16.41	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.34500	76.22850		12.28121	76.59986		15.98	0.00	3,723,304,854.00	48,844	0.00
R2048	On 02/11/2023	Bond Future			12.47335	73.33758		12.38719	73.83083		17.42	0.00	2,053,452.24	28	232,496.00
R2048	On 02/11/2023	Bond Future	11.80	Call	979.98000	0.97998		1,133.31000	1.13331	979.980	16.61	0.27	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,687.77000	2.68777		2,969.35000	2.96935	2,687.770	17.90	0.53	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	783.03000	0.78303		705.88000	0.70588	783.030	20.05	0.19	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.58153	74.99197		12.49263	75.49304		16.72	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,127.86000	1.12786		0.00000	0.00000	1,127.860	15.71	0.24	18,191,315.03	1,000	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,838.40000	2.83840		0.00000	0.00000	2,838.400	16.80	0.45	33,979,153.26	1,000	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	2,087.13000	2.08713		0.00000	0.00000	2,087.130	18.62	0.31	23,110,931.61	1,000	1,000.00
R2048	On 02/05/2024	Bond Future			12.68566	72.23423		12.59361	72.74565		17.25	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.79087	73.87641		12.69278	74.41347		16.33	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 03/08/2023	Bond Future			12.33000	98.54016		12.27623	98.94368		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.47322	94.57188		12.38183	95.24483		17.68	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.57726	96.70536		12.48292	97.38935		16.97	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.68604	93.02187		12.58818	93.71998		17.52	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.79632	95.13593		12.69203	95.86820		16.58	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.81000	66.15577		11.74112	66.48411		14.35	0.00	367,098,367.73	5,549	0.00
R209	On 02/11/2023	Bond Future			11.93210	64.33388		11.83568	64.78656		15.46	0.00	5,082,376.52	79	32,847.00
R209	On 01/02/2024	Bond Future			12.02484	65.78518		11.92554	66.24522		14.83	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			12.12222	64.11626		12.01946	64.58575		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.22131	65.57383		12.11199	66.06646		14.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.24531	225.24531		225.25828	225.25828			0.00	78,835,858.50	350	0.00
R210	On 02/11/2023	Bond Future			227.08207	227.08207		227.08123	227.08123			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.25877	232.25877		232.24775	232.24775			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			234.31263	234.31263		234.29791	234.29791			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.69415	239.69415		239.72292	239.72292			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.85500	83.50548		10.78602	83.81083		9.73	0.00	335,775,535.08	4,021	0.00
R213	On 02/11/2023	Bond Future			10.95626	81.73692		10.87475	82.08901		10.57	0.00	3,024,266.04	37	33,014.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,716.35000	1.71635	1,909.13000	1.90913	1,716.350	10.75	0.50	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	11.44	Call	3,020.13000	3.02013	3,274.37000	3.27437	3,020.130	11.28	0.68	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	12.70	Put	171.58000	0.17158	151.28000	0.15128	171.580	12.73	0.07	0.00	0	731.00	
R213	On 01/02/2024	Bond Future			11.04588	83.58078		10.96126	83.93716		10.26	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.13219	81.90717		11.04374	82.27045		10.09	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.21947	83.76979		11.12268	84.15701		9.20	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.19000	61.99772		12.11614	62.35354		15.77	0.00	421,522,498.28	6,799	0.00
R214	On 02/11/2023	Bond Future			12.31721	59.93374		12.21566	60.41591		17.11	0.00	2,936,753.26	49	20,601.00
R214	On 01/02/2024	Bond Future			12.41884	61.28571		12.31420	61.77611		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.51652	59.36308		12.40841	59.86369		16.85	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.61490	60.71273		12.50045	61.23629		15.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											29,770,495,327.03	335,710	1 452 718.00
Grand Total:											29,770,495,327.03	335,710	1 452 718.00