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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	860.40200	860.40200	859.97600	859.97600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	879.87900	879.87900	879.45500	879.45500					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	900.50300	900.50300	899.92600	899.92600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	922.14400	922.14400	921.31300	921.31300					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	943.21100	943.21100	941.99600	941.99600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	967.44500	967.44500	965.67900	965.67900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	989.34400	989.34400	987.55300	987.55300					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,012.53500	1,012.53500	1,010.53900	1,010.53900					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,036.86800	1,036.86800	1,034.55600	1,034.55600					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,060.55500	1,060.55500	1,057.78100	1,057.78100					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	852.18800	852.18800	851.23200	851.23200					0.00	0.00	0	102.00
ALBI	On 02/11/2023	Index Future	871.47800	871.47800	870.51400	870.51400					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	891.90600	891.90600	890.77600	890.77600					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	913.34000	913.34000		911.94600	911.94600			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	934.20500	934.20500		932.41900	932.41900			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	13.25301	71.41858		13.28051	71.30243			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.41181	69.25304		13.44026	69.13528			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.56947	70.89309		13.60206	70.76093			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.72214	68.81027		13.76092	68.65613			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.90434	70.39154		13.95211	70.20589			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	13.53336	68.42003		13.55039	68.33828			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.67897	65.72159		13.69650	65.63899			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.81602	67.27850		13.83668	67.18276			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.95410	64.64720		13.97962	64.53099			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.11377	66.13064		14.14636	65.98504			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	839.78300	839.78300		838.83900	838.83900			0.00	0.00	0	838.00
GOVI	On 02/11/2023	GOVI	858.79200	858.79200		857.84000	857.84000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	878.92300	878.92300		877.80700	877.80700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	900.04500	900.04500		898.66900	898.66900			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	920.60700	920.60700		918.84400	918.84400			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.48658	170.48658		170.44585	170.44585			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	174.38731	174.38731		174.34825	174.34825			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.71189	176.71189		176.64315	176.64315			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.99791	180.99791		180.88022	180.88022			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	183.31520	183.31520		183.12279	183.12279			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	123.07820	123.07820		123.34869	123.34869			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.55886	124.55886		124.83849	124.83849			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.50758	127.50758		127.77322	127.77322			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.22321	129.22321		129.46099	129.46099			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.20041	132.20041		132.39222	132.39222			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	116.09164	116.09164		116.03319	116.03319			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	117.31978	117.31978		117.26204	117.26204			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.09706	120.09706		120.01866	120.01866			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.53721	121.53721		121.42484	121.42484			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.33749	124.33749		124.17418	124.17418			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	125.52894	125.52894		125.53843	125.53843			0.00	0.00	0	3,022.00
I2038	On 02/11/2023	Bond Future	128.40116	128.40116		128.41274	128.41274			0.00	6,420,058.00	50	1,706.00
I2038	On 01/02/2024	Bond Future	129.41191	129.41191		129.40240	129.40240			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.55079	132.55079		132.50641	132.50641			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.51922	133.51922		133.42078	133.42078			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	110.57662	110.57662		110.43463	110.43463			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	111.00851	111.00851		110.86650	110.86650			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	113.63671	113.63671		113.47308	113.47308			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.22926	114.22926		114.03104	114.03104			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.85971	116.85971		116.61130	116.61130			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	109.48739	109.48739		109.43034	109.43034			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	111.99237	111.99237		111.93582	111.93582			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	112.38537	112.38537		112.30983	112.30983			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.11150	115.11150		115.00395	115.00395			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.43931	115.43931		115.28334	115.28334			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
I GOV	On 03/08/2023	Index Future	324.27000	324.27000		324.26900	324.26900			0.00	0.00	0	639.00
I GOV	On 02/11/2023	Index Future	331.68900	331.68900		331.69200	331.69200			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	339.54000	339.54000		339.48900	339.48900			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	347.77500	347.77500		347.63200	347.63200			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	355.79300	355.79300		355.50900	355.50900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.56500	91.43500		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.69000	91.31000		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.93000	91.07000		8.97000	91.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.03000	90.97000		9.12500	90.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.05000	90.95000		9.14500	90.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.09000	90.91000		9.20500	90.79500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.12000	90.88000		9.23500	90.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.08000	90.92000		9.21500	90.78500			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 19/06/2024	Jibar Tradeable Future			8.97500	91.02500		9.11500	90.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.82500	91.17500		8.99500	91.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.63500	91.36500		8.81000	91.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.61500	91.38500		8.80500	91.19500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.79720	103.32888		9.81394	103.28121		5.76	0.00	0.00	0	73,345.00
R186	On 02/11/2023	Bond Future			9.85257	105.66812		9.87028	105.62100		5.17	0.00	81,258,784.28	769	14,654.00
R186	On 02/11/2023	Bond Future	9.15	Call	636.95000	0.63695		606.83000	0.60683	636.950	5.02	0.30	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	858.95000	0.85895		829.94000	0.82994	858.950	5.50	0.34	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.88392	102.83253		9.91040	102.76705		4.96	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.89442	105.30500		9.93607	105.20994		4.36	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,519.79000	1.51979		1,402.39000	1.40239	1,519.790	4.22	0.47	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,314.41000	1.31441		1,280.74000	1.28074	1,314.410	4.57	0.39	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.96954	102.39321		10.03626	102.25416		4.04	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			335.36769	335.36769		335.14509	335.14509			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			343.04017	343.04017		342.81762	342.81762			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			247.63643	247.63643		247.51121	247.51121			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			253.30182	253.30182		253.17744	253.17744			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.30958	254.30958		254.14458	254.14458			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.47776	260.47776		260.24077	260.24077			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.34032	261.34032		260.99411	260.99411			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			11.31947	85.21411		11.33120	85.16644		10.59	0.00	0.00	0	96,453.00
R2030	On 03/08/2023	Bond Future	10.40	Call	212.12000	0.21212		175.79000	0.17579	212.120	9.37	0.13	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	409.83000	0.40983		341.45000	0.34145	409.830	9.66	0.22	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	283.40000	0.28340		235.04000	0.23504	283.400	12.90	0.12	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	187.06000	0.18706		149.89000	0.14989	187.060	13.38	0.08	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.42610	87.14386		11.43811	87.09646		10.22	0.00	0.00	0	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	313.60000	0.31360		274.40000	0.27440	313.600	10.52	0.11	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	451.86000	0.45186		402.00000	0.40200	451.860	10.30	0.15	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	551.49000	0.55149		495.14000	0.49514	551.490	10.18	0.18	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	776.33000	0.77633		707.98000	0.70798	776.330	9.96	0.24	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,000.91000	1.00091		924.17000	0.92417	1,000.910	9.89	0.29	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,705.81000	1.70581		1,615.31000	1.61531	1,705.810	9.99	0.43	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	2,281.26000	2.28126	2,232.87000	2.23287	2,281.260	10.17	0.49	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	2,033.19000	2.03319	1,983.59000	1.98359	2,033.190	10.28	0.45	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	1,126.36000	1.12636	1,079.60000	1.07960	1,126.360	10.92	0.28	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			11.52641	85.18096	11.54288	85.11795		9.87	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	487.93000	0.48793	377.46000	0.37746	487.930	9.85	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	659.41000	0.65941	551.68000	0.55168	659.410	9.70	0.19	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	684.12000	0.68412	577.30000	0.57730	684.120	9.69	0.19	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	776.91000	0.77691	674.30000	0.67430	776.910	9.62	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	842.09000	0.84209	742.98000	0.74298	842.090	9.58	0.23	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,029.15000	1.02915	942.56000	0.94256	1,029.150	9.48	0.27	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,832.72000	3.83272	3,801.21000	3.80121	3,832.720	9.56	0.60	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	3,155.96000	3.15596	3,118.17000	3.11817	3,155.960	9.74	0.53	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,381.31000	2.38131	2,337.54000	2.33754	2,381.310	10.08	0.44	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	2,218.59000	2.21859	2,175.30000	2.17530	2,218.590	10.18	0.41	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,900.00000	1.90000	1,857.77000	1.85777	1,900.000	10.40	0.37	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.62640	87.22930	11.65010	87.14146		9.00	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	605.53000	0.60553	525.81000	0.52581	605.530	8.66	0.16	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	946.42000	0.94642	843.70000	0.84370	946.420	8.59	0.23	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,372.79000	1.37279	1,249.71000	1.24971	1,372.790	8.50	0.31	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,610.07000	1.61007	1,479.09000	1.47909	1,610.070	8.51	0.35	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,051.19000	2.05119	1,911.33000	1.91133	2,051.190	8.62	0.41	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,485.60000	2.48560	2,419.19000	2.41919	2,485.600	9.14	0.42	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,939.86000	1.93986	1,873.72000	1.87372	1,939.860	9.51	0.35	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1,262.44000	1.26244	1,204.38000	1.20438	1,262.440	10.18	0.24	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.76789	85.21169	11.80286	85.08671		8.88	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			11.90847	83.48617	11.94075	83.33781		12.02	0.00	71,965,078.54	862	116,270.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.68000	0.00068	0.40000	0.00040	0.680	9.89	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	17.32000	0.01732	12.26000	0.01226	17.320	9.93	0.01	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,816.11000	2.81611	2,882.95000	2.88295	2,816.110	10.83	0.71	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,508.23000	2.50823	2,564.51000	2.56451	2,508.230	11.03	0.66	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,600.04000	1.60004	1,476.63000	1.47663	1,600.040	11.80	0.51	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	1,864.03000	1.86403	1,733.34000	1.73334	1,864.030	12.02	0.55	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Call	1,974.67000	1.97467	1,841.50000	1.84150	1,974.670	12.11	0.57	0.00	0	2,940.00	
R2032	On 03/08/2023	Bond Future	12.04	Put	1,372.43000	1.37243	1,387.62000	1.38762	1,372.430	12.11	0.43	0.00	0	2,940.00	
R2032	On 02/11/2023	Bond Future			12.02686	81.21235	12.06034	81.06191		12.95	0.00	0.00	0	65,502.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	550.14000	0.55014	491.71000	0.49171	550.140	12.32	0.17	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,004.74000	1.00474	905.66000	0.90566	1,004.740	12.22	0.27	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	2,272.49000	2.27249	2,202.77000	2.20277	2,272.490	13.25	0.42	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			12.13736	83.11704	12.17551	82.94941		12.08	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	465.41000	0.46541	407.06000	0.40706	465.410	11.66	0.12	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	855.61000	0.85561	767.92000	0.76792	855.610	11.57	0.20	0.00	0	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
R2032	On 01/02/2024	Bond Future	10.76	Call	1,004.58000	1.00458		907.68000	0.90768	1,004.580	11.53	0.23	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,023.42000	1.02342		925.44000	0.92544	1,023.420	11.52	0.23	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,351.09000	1.35109		1,235.35000	1.23535	1,351.090	11.44	0.29	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	4,128.42000	4.12842		4,147.98000	4.14798	4,128.420	11.65	0.57	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,584.23000	2.58423		2,577.46000	2.57746	2,584.230	12.34	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,396.45000	2.39645		2,386.99000	2.38699	2,396.450	12.47	0.38	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	2,235.66000	2.23566		2,224.06000	2.22406	2,235.660	12.59	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.24472	80.95017		12.28985	80.75635		11.14	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	721.31000	0.72131		623.38000	0.62338	721.310	10.62	0.17	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	893.76000	0.89376		786.99000	0.78699	893.760	10.58	0.20	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	943.72000	0.94372		833.34000	0.83334	943.720	10.57	0.21	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,135.57000	1.13557		1,012.87000	1.01287	1,135.570	10.54	0.25	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,378.46000	1.37846		1,242.46000	1.24246	1,378.460	10.50	0.29	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,716.76000	1.71676		1,546.20000	1.54620	1,716.760	10.52	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2,372.80000	2.37280		2,265.12000	2.26512	2,372.800	11.79	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	2,025.43000	2.02543		1,916.47000	1.91647	2,025.430	12.09	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,839.74000	1.83974		1,732.48000	1.73248	1,839.740	12.27	0.29	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			12.38332	82.79362		12.43854	82.56239		10.50	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			12.42532	82.38460		12.45756	82.22058		13.48	0.00	82,384.60	1	61,204.00
R2035	On 03/08/2023	Bond Future	11.75	Put	4,051.90000	4.05190		4,161.73000	4.16173	4,051.900	12.47	0.79	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	2,017.41000	2.01741		1,901.80000	1.90180	2,017.410	13.48	0.54	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			12.55093	79.73773		12.58428	79.57119		14.25	0.00	0.00	0	109,778.00
R2035	On 02/11/2023	Bond Future	10.62	Call	226.86000	0.22686		192.13000	0.19213	226.860	13.10	0.08	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	504.45000	0.50445		444.03000	0.44403	504.450	13.09	0.15	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,196.93000	1.19693		1,055.54000	1.05554	1,196.930	13.33	0.29	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.24	Call	2,166.94000	2.16694		1,970.25000	1.97025	2,166.940	13.89	0.43	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,332.51000	2.33251		2,264.57000	2.26457	2,332.510	14.77	0.40	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	1,287.29000	1.28729		1,218.45000	1.21845	1,287.290	15.89	0.25	0.00	0	750.00
R2035	On 01/02/2024	Bond Future			12.67410	81.60760		12.71160	81.42386		13.69	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	493.32000	0.49332		431.96000	0.43196	493.320	12.80	0.12	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	873.30000	0.87330		784.05000	0.78405	873.300	12.78	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2,215.50000	2.21550		2,202.13000	2.20213	2,215.500	14.58	0.33	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.78408	79.05174		12.82762	78.84208		13.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.91983	80.85232		12.97209	80.60571		12.19	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			12.68051	73.49800		12.69742	73.41225		15.21	0.00	65,854,208.00	896	133,990.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1.68000	0.00168		1.25000	0.00125	1.680	13.80	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	28.59000	0.02859		23.75000	0.02375	28.590	13.79	0.02	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.80075	75.16264		12.81811	75.07602		15.25	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,265.68000	1.26568		1,137.98000	1.13798	1,265.680	14.29	0.30	0.00	0	750.00

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 02/11/2023	Bond Future	12.52	Call	2,262.59000	2.26259	2,093.31000	2.09331	2,262.590	14.90	0.44	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,261.75000	1.26175	1,171.52000	1.17152	1,261.750	17.08	0.24	0.00	0	750.00	
R2037	On 01/02/2024	Bond Future			12.91794	72.66850	12.93854	72.56741		15.52	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,817.26000	1.81726	1,705.63000	1.70563	1,817.260	14.53	0.34	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	3,623.24000	3.62324	3,586.32000	3.58632	3,623.240	15.43	0.47	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	1,950.64000	1.95064	1,907.57000	1.90757	1,950.640	16.87	0.29	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future			13.03355	74.41620	13.05913	74.29263		14.03	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			13.17730	71.85526	13.21033	71.69876		13.93	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			12.79400	74.37769	12.80576	74.31444		16.02	0.00	0.00	0	133,027.00	
R2040	On 02/11/2023	Bond Future			12.91242	76.06223	12.92440	75.99879		16.06	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	856.33000	0.85633	788.29000	0.78829	856.330	14.74	0.22	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	2,297.12000	2.29712	2,195.03000	2.19503	2,297.120	15.44	0.43	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	1,759.47000	1.75947	1,713.68000	1.71368	1,759.470	17.14	0.31	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future			13.02790	73.33883	13.04279	73.26124		16.40	0.00	0.00	0	28.00	
R2040	On 02/05/2024	Bond Future			13.14141	75.10276	13.16084	75.00303		15.02	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			13.28164	72.30685	13.30794	72.17437		15.01	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			12.81515	70.95577	12.83198	70.86517		16.91	0.00	0.00	0	84,933.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	203.21000	0.20321	179.73000	0.17973	203.210	15.30	0.10	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	6,364.54000	6.36454	6,431.66000	6.43166	6,364.540	15.30	0.90	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	5,043.14000	5.04314	5,072.10000	5.07210	5,043.140	15.64	0.83	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,928.73000	2.92873	2,903.21000	2.90321	2,928.730	16.43	0.63	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.92850	72.56282	12.94576	72.47128		16.97	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			13.03882	69.88262	13.05907	69.77686		17.36	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			13.14691	71.56341	13.17170	71.43578		15.67	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			13.28010	68.81196	13.31166	68.65241		15.69	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			12.74227	73.98981	12.75894	73.89858		16.52	0.00	2,737,622.97	37	240,273.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	286.84000	0.28684	256.56000	0.25656	286.840	15.02	0.13	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	942.96000	0.94296	881.86000	0.88186	942.960	15.71	0.32	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	1,089.35000	1.08935	1,087.14000	1.08714	1,089.350	17.41	0.31	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.85624	71.21641	12.87335	71.12424		17.61	0.00	0.00	0	11,069.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	958.09000	0.95809	869.54000	0.86954	958.090	16.23	0.23	0.00	0	220.00	
R2048	On 02/11/2023	Bond Future	12.50	Call	2,311.27000	2.31127	2,123.91000	2.12391	2,311.270	17.17	0.42	0.00	0	220.00	
R2048	On 02/11/2023	Bond Future	13.60	Put	1,857.39000	1.85739	1,739.46000	1.73946	1,857.390	19.19	0.31	0.00	0	220.00	
R2048	On 01/02/2024	Bond Future			12.96760	72.88657	12.98765	72.78027		16.95	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			13.06677	70.18476	13.09126	70.05670		16.26	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			13.18637	71.78283	13.21742	71.62319		15.29	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
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			12.47230	63.11554		12.49921	62.99635		15.28	0.00	20,828,128.20	330	11,360.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.83000	0.00083		0.57000	0.00057	0.830	13.86	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	16.52000	0.01652		12.92000	0.01292	16.520	13.85	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	19.84000	0.01984		15.64000	0.01564	19.840	13.85	0.02	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	101.41000	0.10141		85.49000	0.08549	101.410	13.84	0.07	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	2,831.48000	2.83148	2,893.25000	2.89325	2,831.480		14.44	0.70	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.58342	61.38995		12.61111	61.26906		16.11	0.00	0.00	0	497.00
R209	On 01/02/2024	Bond Future			12.68753	62.82976		12.71866	62.69569		15.52	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.78855	61.18487		12.82480	61.03085		14.70	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.91229	62.57822		12.95592	62.39571		13.84	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			227.45799	227.45799		227.34817	227.34817			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.48141	229.48141		229.37507	229.37507			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.91423	234.91423		234.76747	234.76747			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.33202	237.33202		237.11862	237.11862			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			242.79894	242.79894		242.48609	242.48609			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			11.68479	79.94452		11.71704	79.81021		11.51	0.00	6,235,672.56	78	23,712.00
R213	On 02/11/2023	Bond Future			11.80201	78.19559		11.83550	78.05946		11.92	0.00	0.00	0	3,328.00
R213	On 02/11/2023	Bond Future	10.94	Call	979.09000	0.97909		886.80000	0.88680	979.090	11.42	0.28	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,703.11000	1.70311	1,560.47000	1.56047	1,703.110		11.65	0.42	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	1,170.55000	1.17055	1,110.12000	1.11012	1,170.550		12.99	0.28	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.91582	80.02919		11.95427	79.87682		11.10	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			12.01532	78.38970		12.06113	78.21256		10.39	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			12.14633	80.17628		12.20293	79.96339		9.81	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			12.65904	59.81448		12.67563	59.73961		16.56	0.00	0.00	0	20,176.00
R214	On 02/11/2023	Bond Future			12.76846	57.86407		12.78546	57.78836		17.59	0.00	0.00	0	20.00



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
R214	On 01/02/2024	Bond Future	12.87498	59.22103		12.89481	59.13388		16.96	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.96961	57.33595		12.99374	57.23112		16.40	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.08389	58.64187		13.11437	58.51131		15.47	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
<b>Total for Derivatives :</b>											<b>255,381,937.15</b>	<b>3,023</b>	<b>1 436 651.00</b>
<b>Grand Total:</b>											<b>255,381,937.15</b>	<b>3,023</b>	<b>1 436 651.00</b>