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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2023

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	882.50600		882.50600		879.41800	879.41800			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	901.92300		901.92300		898.76800	898.76800			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	922.45200		922.45200		919.22700	919.22700			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	943.71100		943.71100		940.41100	940.41100			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	965.02600		965.02600		961.65000	961.65000			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,006.55500		1,006.55500		1,002.57900	1,002.57900			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,028.70100		1,028.70100		1,024.63900	1,024.63900			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,052.11600		1,052.11600		1,047.96300	1,047.96300			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,076.36300		1,076.36300		1,072.11400	1,072.11400			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,100.67500		1,100.67500		1,096.32700	1,096.32700			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	880.15400		880.15400		876.87400	876.87400			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	899.52000		899.52000		896.16900	896.16900			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	919.99400		919.99400		916.56800	916.56800			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		941.19600	941.19600		937.69100	937.69100			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		962.45500	962.45500		958.86800	958.86800			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		12.62142	74.16234		12.68413	73.88327			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.76337	72.01397		12.82875	71.72877			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.90385	73.67052		12.97206	73.37890			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.04416	71.58375		13.11538	71.28528			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.19968	73.21213		13.27414	72.90668			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.05838	70.77037		13.11077	70.50432			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.19332	68.08147		13.24781	67.80967			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.32044	69.64789		13.37707	69.36991			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.45236	67.00529		13.51132	66.72079			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.59441	68.52797		13.65581	68.23682			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		867.56100	867.56100		864.30900	864.30900			0.00	0.00	0	832.0
GOVI	On 02/11/2023	GOVI		886.64900	886.64900		883.32700	883.32700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		906.83100	906.83100		903.43400	903.43400			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		927.73000	927.73000		924.25500	924.25500			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		948.68400	948.68400		945.12900	945.12900			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.68932	170.68932		170.65364	170.65364			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.48718	174.48718		174.45092	174.45092			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.70387	176.70387		176.66705	176.66705			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.81545	180.81545		180.77771	180.77771			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.08878	183.08878		183.04974	183.04974			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		123.61785	123.61785		123.72210	123.72210			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.03623	125.03623		125.14298	125.14298			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.91200	127.91200		128.02134	128.02134			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.51742	129.51742		129.62933	129.62933			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.46847	132.46847		132.58256	132.58256			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	116.31208		116.31208		116.18654	116.18654			0.00	0.00	0	7,227.0
I2033	On 02/11/2023	Bond Future	117.47539		117.47539		117.34718	117.34718			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	120.17720		120.17720		120.04621	120.04621			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	121.50786		121.50786		121.37379	121.37379			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	124.27647		124.27647		124.13904	124.13904			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	125.63342		125.63342		125.11602	125.11602			0.00	0.00	0	3,019.0
I2038	On 02/11/2023	Bond Future	128.42874		128.42874		127.90001	127.90001			0.00	0.00	0	1,706.0
I2038	On 01/02/2024	Bond Future	129.36175		129.36175		128.82092	128.82092			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	132.37161		132.37161		131.81830	131.81830			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	133.30972		133.30972		132.74345	132.74345			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	111.07017		111.07017		112.43178	112.43178			0.00	0.00	0	12,882.0
I2046	On 02/11/2023	Bond Future	111.44831		111.44831		112.84046	112.84046			0.00	0.00	0	4,626.0
I2046	On 01/02/2024	Bond Future	114.01180		114.01180		115.43598	115.43598			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	114.51059		114.51059		115.96793	115.96793			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	117.11866		117.11866		118.60902	118.60902			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	110.68621		110.68621		112.20733	112.20733			0.00	0.00	0	10,740.0
I2050	On 02/11/2023	Bond Future	113.14875		113.14875		114.70406	114.70406			0.00	0.00	0	3,364.0
I2050	On 01/02/2024	Bond Future	113.50161		113.50161		115.09277	115.09277			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	116.14250		116.14250		117.77081	117.77081			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	116.47340		116.47340		118.13831	118.13831			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	326.35400		326.35400		327.49100	327.49100			0.00	0.00	0	465.0
IGOV	On 02/11/2023	Index Future	333.61400		333.61400		334.77700	334.77700			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	341.28600		341.28600		342.47600	342.47600			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	349.22800		349.22800		350.44500	350.44500			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	357.19000		357.19000		358.43400	358.43400			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50500		91.49500		8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.66000		91.34000		8.65000	91.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.71500		91.28500		8.71500	91.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.72500		91.27500		8.73000	91.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.72500		91.27500		8.73500	91.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.72500		91.27500		8.73500	91.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.66000		91.34000		8.69000	91.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.47500		91.52500		8.50500	91.49500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.35500		91.64500		8.39000	91.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.22000		91.78000		8.27000	91.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.16500		91.83500		8.21000	91.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.17500		91.82500		8.22500	91.77500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.16026		105.16387		9.26967	104.84574		4.82	0.00	0.00	0	54,207.0
R186	On 02/11/2023	Bond Future			9.18013		107.47798		9.29977	107.15302		4.65	0.00	0.00	0	35,639.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,117.70000		1.11770		968.85000	0.96885	1,117.700	4.56	0.49	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	247.42000		0.24742		302.07000	0.30207	247.420	5.09	0.15	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.17190		104.61342		9.30353	104.28124		4.47	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.14960		107.02420		9.29559	106.68432		4.02	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,377.95000		2.37795		2,169.39000	2.16939	2,377.950	4.14	0.64	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	674.03000		0.67403		765.46000	0.76546	674.030	4.50	0.25	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.14749		104.12666		9.31100	103.77884		3.76	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			335.13172		335.13172		335.06248	335.06248			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.58828		342.58828		342.51797	342.51797			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			250.23104		250.23104		250.17300	250.17300			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			255.79865		255.79865		255.73977	255.73977			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.70970		256.70970		256.64989	256.64989			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			262.68288		262.68288		262.62139	262.62139			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			263.54927		263.54927		263.48582	263.48582			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			10.54562		88.43510		10.63368	88.06090		9.77	0.00	15,387,707.40	174	79,190.0
R2030	On 03/08/2023	Bond Future	10.40	Call	714.28000		0.71428		585.17000	0.58517	714.280	8.83	0.41	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,301.50000		1.30150		1,112.12000	1.11212	1,301.500	9.51	0.57	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	15.69000		0.01569		22.68000	0.02268	15.690	13.61	0.01	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	7.09000		0.00709		10.60000	0.01060	7.090	13.90	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.62519		90.38129		10.71783	89.99900		9.74	0.00	0.00	0	19,740.0
R2030	On 02/11/2023	Bond Future	9.57	Call	568.48000		0.56848		500.00000	0.50000	568.480	9.57	0.20	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	861.57000		0.86157		764.84000	0.76484	861.570	9.45	0.28	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,087.75000		1.08775		971.93000	0.97193	1,087.750	9.47	0.33	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,595.42000		1.59542		1,442.27000	1.44227	1,595.420	9.54	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,052.32000		2.05232		1,871.08000	1.87108	2,052.320	9.66	0.51	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,277.78000		3.27778		3,038.74000	3.03874	3,277.780	10.03	0.66	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	913.65000	0.91365		1,026.32000	1.02632	913.650	10.31	0.26	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	788.49000	0.78849		888.99000	0.88899	788.490	10.45	0.23	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	372.40000	0.37240		426.92000	0.42692	372.400	11.15	0.12	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.69654	88.43301		10.79424	88.04216		9.36	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	884.81000	0.88481		796.85000	0.79685	884.810	9.18	0.25	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,195.23000	1.19523		1,082.53000	1.08253	1,195.230	9.02	0.31	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,239.57000	1.23957		1,123.49000	1.12349	1,239.570	9.00	0.32	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,320.09000	1.32009		1,197.99000	1.19799	1,320.090	8.97	0.34	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,416.91000	1.41691		1,288.28000	1.28828	1,416.910	8.98	0.35	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,548.11000	1.54811		1,410.92000	1.41092	1,548.110	9.00	0.38	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,918.15000	1.91815		1,758.45000	1.75845	1,918.150	9.05	0.44	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,981.83000	1.98183		2,152.73000	2.15273	1,981.830	9.36	0.41	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,556.13000	1.55613		1,699.27000	1.69927	1,556.130	9.60	0.34	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,102.65000	1.10265		1,211.99000	1.21199	1,102.650	10.00	0.26	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,018.91000	1.01891		1,121.50000	1.12150	1,018.910	10.09	0.24	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,010.88000	1.01088		1,112.82000	1.11282	1,010.880	10.09	0.24	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	836.54000	0.83654		923.80000	0.92380	836.540	10.32	0.20	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.77260	90.47085		10.87580	90.07095		8.74	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,150.68000	1.15068		1,046.78000	1.04678	1,150.680	8.34	0.28	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,755.94000	1.75594		1,612.64000	1.61264	1,755.940	8.31	0.38	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,547.08000	2.54708		2,363.25000	2.36325	2,547.080	8.50	0.48	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,955.48000	2.95548		2,754.15000	2.75415	2,955.480	8.62	0.53	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,630.82000	3.63082		3,404.37000	3.40437	3,630.820	8.83	0.59	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,364.67000	1.36467		1,480.24000	1.48024	1,364.670	9.48	0.27	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,035.14000	1.03514		1,126.87000	1.12687	1,035.140	9.85	0.21	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	619.41000	0.61941		678.87000	0.67887	619.410	10.38	0.14	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.86877	88.50521		10.97818	88.09605		8.44	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.18371	86.91447		11.24602	86.61225		11.27	0.00	215,113,313.25	2,475	117,456.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.05000	0.00005		0.03000	0.00003	0.050	7.56	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	19.20000	0.01920		14.36000	0.01436	19.200	7.85	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	758.36000	0.75836		882.96000	0.88296	758.360	11.86	0.34	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	691.95000	0.69195		808.72000	0.80872	691.950	12.01	0.32	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,211.30000	2.21130		2,025.85000	2.02585	2,211.300	12.01	0.68	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	630.52000	0.63052		739.77000	0.73977	630.520	12.15	0.29	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,712.75000	3.71275		3,476.68000	3.47668	3,712.750	13.11	0.84	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	4,113.86000	4.11386		3,868.39000	3.86839	4,113.860	13.36	0.86	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	4,276.34000	4.27634		4,027.46000	4.02746	4,276.340	13.46	0.87	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	245.80000	0.24580		299.14000	0.29914	245.800	13.46	0.13	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.28056	84.66419		11.34565	84.35547		12.43	0.00	0.00	0	75,124.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,075.34000	1.07534		993.51000	0.99351	1,075.340	11.73	0.30	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,261.87000	1.26187		1,169.55000	1.16955	1,261.870	11.79	0.34	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	1,989.55000		1.98955	1,861.66000	1.86166	1,989.550	12.03	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,441.26000		2.44126	2,603.81000	2.60381	2,441.260	12.20	0.49	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,518.49000		1.51849	1,636.05000	1.63605	1,518.490	12.75	0.34	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	946.35000		0.94635	1,028.69000	1.02869	946.350	13.35	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.36928		86.59206	11.43730	86.27647		11.74	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	857.42000		0.85742	797.86000	0.79786	857.420	11.22	0.21	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,529.58000		1.52958	1,434.61000	1.43461	1,529.580	11.12	0.33	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,813.87000		1.81387	1,706.43000	1.70643	1,813.870	11.20	0.37	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,849.30000		1.84930	1,740.37000	1.74037	1,849.300	11.21	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,457.72000		2.45772	2,325.20000	2.32520	2,457.720	11.39	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,377.61000		2.37761	2,511.82000	2.51182	2,377.610	11.99	0.40	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,392.51000		1.39251	1,481.67000	1.48167	1,392.510	12.81	0.26	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,277.88000		1.27788	1,361.10000	1.36110	1,277.880	12.94	0.24	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,180.94000		1.18094	1,259.00000	1.25900	1,180.940	13.07	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.45930		84.42388	11.53050	84.10099		10.93	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,343.22000		1.34322	1,258.69000	1.25869	1,343.220	10.36	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,635.76000		1.63576	1,537.07000	1.53707	1,635.760	10.32	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,719.31000		1.71931	1,616.75000	1.61675	1,719.310	10.31	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,057.92000		2.05792	1,940.98000	1.94098	2,057.920	10.35	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,497.47000		2.49747	2,364.02000	2.36402	2,497.470	10.46	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,058.85000		3.05885	2,906.66000	2.90666	3,058.850	10.61	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,315.78000		1.31578	1,395.88000	1.39588	1,315.780	12.08	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,101.52000		1.10152	1,170.51000	1.17051	1,101.520	12.37	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	989.52000		0.98952	1,052.47000	1.05247	989.520	12.54	0.18	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.56462		86.32650	11.63927	85.99608		9.93	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			11.79237		85.70642	11.85977	85.34329		13.22	0.00	59,994,494.00	700	66,589.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,517.18000		1.51718	1,731.23000	1.73123	1,517.180	12.84	0.52	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,019.32000		4.01932	3,730.56000	3.73056	4,019.320	14.02	0.84	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.90190		83.08208	11.97201	82.71116		14.03	0.00	0.00	0	110,029.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	455.53000		0.45553	409.43000	0.40943	455.530	12.85	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,003.78000		1.00378	915.78000	0.91578	1,003.780	12.97	0.27	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,284.79000		2.28479	2,126.65000	2.12665	2,284.790	13.67	0.47	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,764.68000		3.76468	3,550.58000	3.55058	3,764.680	14.39	0.62	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,117.26000		1.11726	1,218.75000	1.21875	1,117.260	15.31	0.24	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	539.89000		0.53989	596.28000	0.59628	539.890	16.39	0.13	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.00853		84.97380	12.08156	84.59450		13.48	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	878.70000		0.87870	810.53000	0.81053	878.700	12.57	0.20	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,506.80000		1.50680	1,401.74000	1.40174	1,506.800	12.55	0.30	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,243.78000		1.24378	1,332.18000	1.33218	1,243.780	15.03	0.21	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.10722		82.41689	12.18323	82.02887		13.41	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.21805		84.27458	12.29730	83.87758		12.39	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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.10634		76.50055		12.18401	76.08383		14.98	0.00	40,239,289.30	526	133,719.0
R2037	On 03/08/2023	Bond Future	10.30	Call	1.15000		0.00115		0.86000	0.00086	1.150	13.53	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	43.81000		0.04381		34.10000	0.03410	43.810	13.52	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.21372		78.18411		12.29433	77.75837		15.10	0.00	0.00	0	15,071.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,189.35000		2.18935		2,011.01000	2.01101	2,189.350	14.40	0.46	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,638.18000		3.63818		3,394.71000	3.39471	3,638.180	15.13	0.61	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	546.71000		0.54671		611.46000	0.61146	546.710	17.34	0.13	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.31773		75.70782		12.40150	75.27249		15.36	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,926.30000		2.92630		2,734.61000	2.73461	2,926.300	14.83	0.47	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,315.88000		2.31588		2,477.67000	2.47767	2,315.880	15.98	0.34	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,161.46000		1.16146		1,254.43000	1.25443	1,161.460	17.45	0.19	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.42458		77.45239		12.51164	77.00699		14.69	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.54661		74.94221		12.63729	74.48656		14.59	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			12.33739		76.90118		12.38964	76.60557		15.87	0.00	17,687,271.40	230	125,971.0
R2040	On 02/11/2023	Bond Future			12.44729		78.59363		12.50150	78.29157		16.00	0.00	5,265,773.21	67	6,490.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,354.93000		1.35493		1,271.51000	1.27151	1,354.930	14.99	0.32	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,426.78000		3.42678		3,270.42000	3.27042	3,426.780	16.17	0.56	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,003.85000		1.00385		1,076.29000	1.07629	1,003.850	17.96	0.20	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.55428		75.87622		12.61057	75.56744		16.33	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.66366		77.62468		12.72212	77.30876		15.66	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.78775		74.86784		12.84861	74.54462		15.64	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			12.40070		73.25087		12.44272	73.01246		16.83	0.00	0.00	0	80,391.0
R2044	On 03/08/2023	Bond Future	11.75	Call	287.12000		0.28712		262.85000	0.26285	287.120	15.54	0.16	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,153.35000		4.15335		4,367.49000	4.36749	4,153.350	15.54	0.84	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,953.75000		2.95375		3,144.98000	3.14498	2,953.750	15.89	0.72	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,295.10000		1.29510		1,421.87000	1.42187	1,295.100	16.83	0.43	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.50696		74.86299		12.55053	74.61938		16.99	0.00	0.00	0	670.0
R2044	On 01/02/2024	Bond Future			12.61032		72.18589		12.65553	71.93685		17.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.71563		73.84930		12.76254	73.59453		16.69	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.83470		71.13246		12.88351	70.87176		16.71	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.33639		76.27843		12.37827	76.03615		16.51	0.00	0.00	0	97,118.0
R2048	On 03/08/2023	Bond Future	11.80	Call	416.77000		0.41677		382.92000	0.38292	416.770	15.32	0.20	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,461.61000		1.46161		1,367.02000	1.36702	1,461.610	16.13	0.49	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	278.40000		0.27840		323.14000	0.32314	278.400	17.92	0.13	0.00	0	1,100.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 02/11/2023	Bond Future			12.44309		73.51013		12.48652	73.26271		17.68	0.00	0.00	0	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,418.15000		1.41815		1,350.61000	1.35061	1,418.150	16.57	0.32	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,226.94000		3.22694		3,107.40000	3.10740	3,226.940	17.68	0.54	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,096.32000		1.09632		1,159.73000	1.15973	1,096.320	19.76	0.21	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.54734		75.18394		12.59243	74.93096		17.04	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.64397		72.46505		12.69074	72.20620		17.38	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.75023		74.09804		12.79882	73.83320		16.39	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.38320		98.14403		12.43531	97.75898		16.57	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.49156		94.43791		12.54569	94.04456		17.75	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.59351		96.58848		12.64971	96.18635		17.11	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.69657		92.94733		12.75498	92.53589		17.46	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.80997		95.04088		12.87076	94.61983		16.46	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			11.85350		65.94962		11.91559	65.65699		14.99	0.00	0.00	0	11,653.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.62000		0.00062		0.51000	0.00051	0.620	13.55	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	28.39000		0.02839		23.43000	0.02343	28.390	13.54	0.03	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	35.47000		0.03547		29.34000	0.02934	35.470	13.54	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	251.47000		0.25147		215.21000	0.21521	251.470	13.84	0.17	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	935.26000		0.93526		1,075.34000	1.07534	935.260	14.99	0.40	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.95067		64.24721		12.01500	63.94823		15.86	0.00	20,687,601.62	322	9,344.0
R209	On 01/02/2024	Bond Future			12.04113		65.71015		12.10777	65.40449		15.29	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.13238		64.07010		12.20148	63.75738		15.35	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.23466		65.51403		12.30638	65.19410		14.38	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			227.07088		227.07088		228.01702	228.01702			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			228.95013		228.95013		229.91773	229.91773			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.21600		234.21600		235.20606	235.20606			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			236.40037		236.40037		237.41349	237.41349			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.78601		241.78601		242.82165	242.82165			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			10.95585		83.06168		11.03853	82.70015		10.76	0.00	55,983,572.32	674	24,480.0
R213	On 02/11/2023	Bond Future			11.05054		81.33209		11.13710	80.96266		11.52	0.00	0.00	0	3,000.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/11/2023	Bond Future	10.94	Call	1,942.01000	1.94201	1,778.57000	1.77857	1,942.010	11.27	0.48	0.00	0	750.0	
R213	On 02/11/2023	Bond Future	11.44	Call	3,145.45000	3.14545	2,926.10000	2.92610	3,145.450	11.71	0.63	0.00	0	750.0	
R213	On 02/11/2023	Bond Future	12.70	Put	414.38000	0.41438	469.06000	0.46906	414.380	13.14	0.13	0.00	0	750.0	
R213	On 01/02/2024	Bond Future			11.14068	83.18386	11.23144	82.80617		10.69	0.00	0.00	0	0.0	
R213	On 02/05/2024	Bond Future			11.22219	81.53962	11.31737	81.15319		10.20	0.00	0.00	0	0.0	
R213	On 01/08/2024	Bond Future			11.31794	83.37821	11.41796	82.98289		9.40	0.00	0.00	0	0.0	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214	On 03/08/2023	Bond Future			12.19386	61.97922	12.24577	61.73127		16.43	0.00	13,759,386.84	222	18,874.0	
R214	On 02/11/2023	Bond Future			12.29476	60.03981	12.34849	59.78646		17.52	0.00	0.00	0	12.0	
R214	On 01/02/2024	Bond Future			12.39286	61.40687	12.44851	61.14783		16.91	0.00	0.00	0	0.0	
R214	On 02/05/2024	Bond Future			12.48354	59.51509	12.54112	59.25010		17.17	0.00	0.00	0	0.0	
R214	On 01/08/2024	Bond Future			12.58330	60.85656	12.64297	60.58544		16.22	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	
<b>Total for Derivatives :</b>												<b>444,118,409.34</b>	<b>5,390</b>	<b>1 516 917.</b>	
<b>Grand Total:</b>												<b>444,118,409.34</b>	<b>5,390</b>	<b>1 516 917.</b>	