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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2023

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	868.44500	868.44500		865.47700	865.47700				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	888.09000	888.09000		885.05800	885.05800				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	908.90000	908.90000		905.79900	905.79900				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	930.73900	930.73900		927.56400	927.56400				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	952.01300	952.01300		948.76300	948.76300				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	982.38200	982.38200		976.28700	976.28700				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,004.60400	1,004.60400		998.37500	998.37500				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,028.14400	1,028.14400		1,021.77100	1,021.77100				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,052.84800	1,052.84800		1,046.32300	1,046.32300				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,076.91300	1,076.91300		1,070.23600	1,070.23600				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	863.98300	863.98300		859.77300	859.77300				0.00	69,118,640.00	8	106.0
ALBI	On 02/11/2023	Index Future	883.52600	883.52600		879.22500	879.22500				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	904.22900	904.22900		899.82900	899.82900				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		925.95600	925.95600		921.45000	921.45000			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		947.12100	947.12100		942.51000	942.51000			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		12.99733	72.51157		13.09166	72.10556			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.14513	70.37047		13.24349	69.95543			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.29100	72.03672		13.39368	71.61200			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.43134	69.98149		13.53855	69.54653			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.60010	71.59031		13.71226	71.14506			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		13.30920	69.51213		13.37756	69.17589			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.44561	66.83812		13.51673	66.49448			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.57332	68.42118		13.64725	68.06956			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.70134	65.81747		13.77831	65.45737			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.85031	67.32839		13.93053	66.95975			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		851.46800	851.46800		847.27600	847.27600			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		870.72900	870.72900		866.44500	866.44500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		891.13200	891.13200		886.74900	886.74900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		912.54400	912.54400		908.05700	908.05700			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		933.40300	933.40300		928.81000	928.81000			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.93957	170.93957		170.74740	170.74740			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.84934	174.84934		174.65346	174.65346			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		177.18324	177.18324		176.98342	176.98342			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.48039	181.48039		181.27586	181.27586			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.80814	183.80814		183.59901	183.59901			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		123.86393	123.86393		123.63648	123.63648			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.36145	125.36145		125.12931	125.12931			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.32870	128.32870		128.09132	128.09132			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.06302	130.06302		129.82033	129.82033			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		133.06042	133.06042		132.81177	132.81177			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000		100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.90626	116.90626	116.54804	116.54804			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		118.15191	118.15191	117.78607	117.78607			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		120.94848	120.94848	120.57419	120.57419			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.40821	122.40821	122.02522	122.02522			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.22935	125.22935	124.83709	124.83709			0.00	0.00	0	0.0
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023		Bond Future		126.63165	126.63165	126.11647	126.11647			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		129.52819	129.52819	129.00157	129.00157			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		130.56394	130.56394	130.02553	130.02553			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.73062	133.73062	133.17939	133.17939			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.72505	134.72505	134.16145	134.16145			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		111.64229	111.64229	111.23776	111.23776			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		112.09726	112.09726	111.68419	111.68419			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		114.75069	114.75069	114.32808	114.32808			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		115.36882	115.36882	114.93661	114.93661			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		118.02630	118.02630	117.58367	117.58367			0.00	0.00	0	0.0
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023		Bond Future		111.52519	111.52519	110.88554	110.88554			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		114.07616	114.07616	113.42223	113.42223			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		114.51702	114.51702	113.84831	113.84831			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		117.29448	117.29448	116.60955	116.60955			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		117.67130	117.67130	116.97109	116.97109			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		326.64900	326.64900	325.86200	325.86200			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		334.11700	334.11700	333.31400	333.31400			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		342.02300	342.02300	341.20200	341.20200			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		350.31700	350.31700	349.47500	349.47500			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		358.39800	358.39800	357.53600	357.53600			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.53000	91.47000	8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.58500	91.41500	8.57500	91.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.90000	91.10000	8.90000	91.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.97000	91.03000	8.96500	91.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.04500	90.95500	9.03000	90.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.08000	90.92000	9.07000	90.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.12000	90.88000	9.11000	90.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.10500	90.89500	9.08000	90.92000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.94500		91.05500		8.94000	91.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.81000		91.19000		8.82500	91.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.64000		91.36000		8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.57000		91.43000		8.59500	91.40500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.53594		104.07659		9.63203	103.80079		5.66	0.00	0.00	0	73,345.0
R186	On 02/11/2023	Bond Future			9.56697		106.43190		9.67196	106.15029		5.07	0.00	2,128,638.00	20	14,654.0
R186	On 02/11/2023	Bond Future	9.15	Call	854.52000		0.85452		757.54000	0.75754	854.520	4.93	0.37	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	591.43000		0.59143		672.78000	0.67278	591.430	5.40	0.26	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.56965		103.61375		9.68515	103.32576		4.86	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.54595		106.10476		9.67399	105.80997		4.26	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,929.67000		1.92967		1,774.92000	1.77492	1,929.670	4.25	0.55	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,029.72000		1.02972		1,132.62000	1.13262	1,029.720	4.61	0.33	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.57902		103.21198		9.72255	102.91006		3.94	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			335.67914		335.67914		335.52346	335.52346			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			343.35623		343.35623		343.19824	343.19824			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			248.31438		248.31438		248.18759	248.18759			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			253.99336		253.99336		253.86462	253.86462			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.01476		255.01476		254.88420	254.88420			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			261.19966		261.19966		261.06610	261.06610			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			262.07595		262.07595		261.94008	261.94008			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			11.05246		86.30847		11.15221	85.89757		10.44	0.00	0.00	0	97,953.0
R2030	On 03/08/2023	Bond Future	10.40	Call	350.65000		0.35065		281.90000	0.28190	350.650	9.20	0.20	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	641.80000		0.64180		531.95000	0.53195	641.800	9.49	0.31	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	143.77000		0.14377		182.15000	0.18215	143.770	12.75	0.07	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	90.12000		0.09012		115.79000	0.11579	90.120	13.23	0.05	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.14514		88.26230		11.25007	87.84244		10.08	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	401.89000		0.40189		350.08000	0.35008	401.890	10.21	0.14	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	580.17000		0.58017		508.46000	0.50846	580.170	9.99	0.19	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	708.11000		0.70811		622.88000	0.62288	708.110	9.86	0.23	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,017.30000		1.01730		902.68000	0.90268	1,017.300	9.76	0.30	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,318.84000		1.31884		1,179.33000	1.17933	1,318.840	9.78	0.36	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,199.85000		2.19985		2,001.29000	2.00129	2,199.850	10.00	0.51	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	1,762.62000	1.76262	1,947.82000	1.94782	1,762.620	10.22	0.41	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	1,559.17000	1.55917	1,728.95000	1.72895	1,559.170	10.34	0.37	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	834.79000	0.83479	940.00000	0.94000	834.790	11.02	0.22	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			11.22995	86.32520	11.34065	85.89569		9.73	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	614.21000	0.61421	545.61000	0.54561	614.210	9.60	0.18	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	829.05000	0.82905	740.44000	0.74044	829.050	9.46	0.23	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	860.00000	0.86000	768.62000	0.76862	860.000	9.44	0.23	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	975.35000	0.97535	873.85000	0.87385	975.350	9.38	0.26	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,056.20000	1.05620	947.79000	0.94779	1,056.200	9.34	0.27	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,311.01000	1.31101	1,182.84000	1.18284	1,311.010	9.33	0.32	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	3,157.40000	3.15740	3,399.37000	3.39937	3,157.400	9.56	0.54	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	2,572.36000	2.57236	2,783.57000	2.78357	2,572.360	9.78	0.47	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,915.78000	1.91578	2,086.40000	2.08640	1,915.780	10.15	0.37	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	1,780.09000	1.78009	1,941.39000	1.94139	1,780.090	10.25	0.35	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,514.54000	1.51454	1,656.75000	1.65675	1,514.540	10.48	0.31	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			11.31321	88.40084	11.43014	87.96110		8.87	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	774.04000	0.77404	692.32000	0.69232	774.040	8.51	0.20	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,188.12000	1.18812	1,072.34000	1.07234	1,188.120	8.42	0.28	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	1,723.87000	1.72387	1,570.18000	1.57018	1,723.870	8.40	0.37	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,029.60000	2.02960	1,857.61000	1.85761	2,029.600	8.47	0.41	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	2,551.73000	2.55173	2,351.94000	2.35194	2,551.730	8.61	0.48	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	2,029.40000	2.02940	2,198.66000	2.19866	2,029.400	9.21	0.36	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,570.47000	1.57047	1,708.30000	1.70830	1,570.470	9.59	0.29	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	1,006.92000	1.00692	1,101.64000	1.10164	1,006.920	10.25	0.20	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			11.43564	86.41062	11.55969	85.96053		8.73	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			11.63269	84.76851	11.75248	84.20821		11.85	0.00	169,537,020.00	2,000	116,260.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	1.43000	0.00143	0.86000	0.00086	1.430	9.69	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	35.66000	0.03566	23.82000	0.02382	35.660	9.77	0.03	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	1,986.09000	1.98609	2,339.97000	2.33997	1,986.090	11.18	0.58	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	1,861.30000	1.86130	0.00000	0.00000	1,861.300	11.29	0.56	10,355,261.78	220	220.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	1,743.18000	1.74318	2,069.73000	2.06973	1,743.180	11.40	0.53	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	2,327.07000	2.32707	2,003.19000	2.00319	2,327.070	12.19	0.63	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	2,644.15000	2.64415	2,297.29000	2.29729	2,644.150	12.41	0.67	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	890.28000	0.89028	1,094.95000	1.09495	890.280	12.50	0.32	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	2,774.86000	2.77486	2,419.23000	2.41923	2,774.860	12.50	0.68	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.73859	82.52311	11.86378	81.95044		12.78	0.00	101,173,332.86	1,226	65,300.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	739.24000	0.73924	630.76000	0.63076	739.240	12.08	0.21	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.09	Call	1,367.04000	1.36704	1,191.97000	1.19197	1,367.040	12.21	0.33	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	12.26	Put	1,757.38000	1.75738	1,976.52000	1.97652	1,757.380	13.39	0.35	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future			11.83587	84.45813	11.96678	83.87223		11.93	0.00	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future	10.01	Call	615.91000	0.61591	533.37000	0.53337	615.910	11.52	0.16	0.00	0	1,200.0		

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 01/02/2024	Bond Future	10.59	Call	1,094.42000	1.09442		961.11000	0.96111	1,094.420	11.36	0.25	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,278.83000	1.27883		1,127.65000	1.12765	1,278.830	11.32	0.28	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,301.85000	1.30185		1,148.49000	1.14849	1,301.850	11.31	0.28	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	1,720.45000	1.72045		1,530.43000	1.53043	1,720.450	11.30	0.35	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	3,400.18000	3.40018		3,708.46000	3.70846	3,400.180	11.70	0.50	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	2,083.56000	2.08356		2,299.93000	2.29993	2,083.560	12.45	0.35	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,926.39000	1.92639		2,129.93000	2.12993	1,926.390	12.58	0.32	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,792.77000	1.79277		1,985.08000	1.98508	1,792.770	12.71	0.31	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.92904	82.32329		12.06609	81.72341		11.00	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	933.04000	0.93304		816.20000	0.81620	933.040	10.45	0.21	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,148.23000	1.14823		1,009.91000	1.00991	1,148.230	10.41	0.25	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,210.19000	1.21019		1,065.91000	1.06591	1,210.190	10.40	0.26	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	1,446.75000	1.44675		1,280.52000	1.28052	1,446.750	10.36	0.30	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	1,760.59000	1.76059		1,567.82000	1.56782	1,760.590	10.39	0.34	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	2,198.89000	2.19889		1,973.62000	1.97362	2,198.890	10.52	0.40	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,928.26000	1.92826		2,122.97000	2.12297	1,928.260	11.90	0.30	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,636.23000	1.63623		1,806.39000	1.80639	1,636.230	12.19	0.27	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	1,481.71000	1.48171		1,638.33000	1.63833	1,481.710	12.37	0.24	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			12.05219	84.19868		12.19593	83.58484		10.35	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/08/2023	Bond Future			12.17065	83.69764		12.26965	83.18352		13.34	0.00	61,434,067.76	734	61,567.0
R2035	On 03/08/2023	Bond Future	11.75	Put	3,047.73000	3.04773		3,425.94000	3.42594	3,047.730	12.60	0.69	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	2,779.42000	2.77942		2,468.10000	2.46810	2,779.420	13.73	0.66	0.00	0	5,000.0
R2035	On 02/11/2023	Bond Future			12.28582	81.07984		12.38885	80.55439		14.12	0.00	0.00	0	109,778.0
R2035	On 02/11/2023	Bond Future	10.62	Call	321.37000	0.32137		274.07000	0.27407	321.370	12.96	0.10	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	693.87000	0.69387		603.18000	0.60318	693.870	12.96	0.19	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	1,572.76000	1.57276		1,401.58000	1.40158	1,572.760	13.20	0.36	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.24	Call	2,730.23000	2.73023		2,482.38000	2.48238	2,730.230	13.76	0.50	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,770.63000	1.77063		1,963.00000	1.96300	1,770.630	14.63	0.34	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	933.16000	0.93316		1,049.04000	1.04904	933.160	15.74	0.20	0.00	0	750.0
R2035	On 01/02/2024	Bond Future			12.39775	82.98084		12.50512	82.44325		13.55	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	645.94000	0.64594		571.77000	0.57177	645.940	12.66	0.15	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,119.80000	1.11980		1,003.20000	1.00320	1,119.800	12.64	0.24	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,814.39000	1.81439		1,975.73000	1.97573	1,814.390	14.76	0.28	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.49633	80.45779		12.60810	79.90740		12.88	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.61957	82.29108		12.73619	81.72782		12.06	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.43600	74.75481		12.51966	74.32120		15.07	0.00	0.00	0	133,990.0
R2037	On 03/08/2023	Bond Future	10.30	Call	3.03000	0.00303		2.30000	0.00230	3.030	13.67	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	49.46000	0.04946		39.29000	0.03929	49.460	13.65	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.54686	76.44721		12.63370	76.00409		15.13	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
R2037	On 02/11/2023	Bond Future	12.02	Call	1,637.95000		1.63795	1,490.52000	1.49052	1,637.950	14.17	0.36	0.00	0	750.0	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,813.14000		2.81314	2,601.61000	2.60161	2,813.140	14.78	0.51	0.00	0	750.0	
R2037	On 02/11/2023	Bond Future	13.89	Put	931.12000		0.93112	1,027.93000	1.02793	931.120	16.95	0.19	0.00	0	750.0	
R2037	On 01/02/2024	Bond Future			12.65391		73.98286	12.74418	73.52956		15.38	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,292.10000		2.29210	2,124.71000	2.12471	2,292.100	14.62	0.39	0.00	0	2,500.0	
R2037	On 01/02/2024	Bond Future	12.93	Put	3,057.59000		3.05759	3,258.26000	3.25826	3,057.590	15.63	0.42	0.00	0	2,500.0	
R2037	On 01/02/2024	Bond Future	13.93	Put	1,613.40000		1.61340	1,735.38000	1.73538	1,613.400	17.08	0.25	0.00	0	2,500.0	
R2037	On 02/05/2024	Bond Future			12.75907		75.76200	12.85289	75.29787		13.92	0.00	0.00	0	0.0	
R2037	On 01/08/2024	Bond Future			12.89114		73.23232	12.98895	72.75731		13.80	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			12.57015		75.59807	12.63836	75.22284		15.90	0.00	0.00	0	133,027.0	
R2040	On 02/11/2023	Bond Future			12.68010		77.30968	12.75086	76.92620		15.97	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future	11.80	Call	1,123.06000		1.12306	1,032.02000	1.03202	1,123.060	14.72	0.27	0.00	0	128.0	
R2040	On 02/11/2023	Bond Future	12.60	Call	2,893.14000		2.89314	2,716.40000	2.71640	2,893.140	15.73	0.50	0.00	0	128.0	
R2040	On 02/11/2023	Bond Future	13.64	Put	1,424.90000		1.42490	1,536.36000	1.53636	1,424.900	17.47	0.26	0.00	0	128.0	
R2040	On 01/02/2024	Bond Future			12.78647		74.61520	12.85997	74.22292		16.29	0.00	0.00	0	28.0	
R2040	On 02/05/2024	Bond Future			12.89065		76.40958	12.96697	76.00795		14.94	0.00	0.00	0	0.0	
R2040	On 01/08/2024	Bond Future			13.02038		73.64408	13.09989	73.23301		14.91	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			12.58636		72.20736	12.65962	71.80252		16.82	0.00	0.00	0	84,933.0	
R2044	On 03/08/2023	Bond Future	11.75	Call	319.70000		0.31970	272.60000	0.27260	319.700	15.21	0.15	0.00	0	4,553.0	
R2044	On 03/08/2023	Bond Future	11.75	Put	5,229.44000		5.22944	5,587.18000	5.58718	5,229.440	15.21	0.85	0.00	0	3,076.0	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,996.65000		3.99665	4,321.22000	4.32122	3,996.650	15.55	0.76	0.00	0	4,754.0	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,132.05000		2.13205	2,368.47000	2.36847	2,132.050	16.33	0.53	0.00	0	9,106.0	
R2044	On 02/11/2023	Bond Future			12.69121		73.84215	12.76715	73.42846		16.90	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.79242		71.19157	12.87124	70.76835		17.29	0.00	0.00	0	0.0	
R2044	On 02/05/2024	Bond Future			12.89118		72.90369	12.97296	72.47034		15.62	0.00	0.00	0	0.0	
R2044	On 01/08/2024	Bond Future			13.01386		70.18338	13.09899	69.73987		15.61	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			12.51905		75.23221	12.58699	74.84993		16.46	0.00	0.00	0	240,273.0	
R2048	On 03/08/2023	Bond Future	11.80	Call	466.49000		0.46649	407.93000	0.40793	466.490	15.29	0.19	0.00	0	1,100.0	
R2048	On 03/08/2023	Bond Future	12.30	Call	1,375.61000		1.37561	1,240.29000	1.24029	1,375.610	16.08	0.41	0.00	0	1,100.0	
R2048	On 03/08/2023	Bond Future	13.20	Put	741.20000		0.74120	847.95000	0.84795	741.200	17.85	0.23	0.00	0	1,100.0	
R2048	On 02/11/2023	Bond Future			12.62454		72.48639	12.69502	72.09572		17.56	0.00	0.00	0	11,069.0	
R2048	On 02/11/2023	Bond Future	11.80	Call	1,245.33000		1.24533	1,146.79000	1.14679	1,245.330	16.19	0.28	0.00	0	220.0	
R2048	On 02/11/2023	Bond Future	12.50	Call	2,840.98000		2.84098	2,665.14000	2.66514	2,840.980	17.13	0.49	0.00	0	220.0	
R2048	On 02/11/2023	Bond Future	13.60	Put	1,453.11000		1.45311	1,565.71000	1.56571	1,453.110	19.14	0.26	0.00	0	220.0	
R2048	On 01/02/2024	Bond Future			12.72689		74.18598	12.80007	73.78634		16.91	0.00	0.00	0	0.0	
R2048	On 02/05/2024	Bond Future			12.81710		71.51520	12.89297	71.10606		16.23	0.00	0.00	0	13,000.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 01/08/2024	Bond Future			12.92677		73.14421		13.00565	72.72545		15.25	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			12.53103		97.05927		12.65552	96.16365		16.28	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.63690		93.38867		12.76624	92.47322		17.35	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.73549		95.57878		12.86983	94.64208		17.01	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.83070		92.00758		12.97028	91.04846		15.63	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.94626		94.10189		13.09155	93.12053		14.95	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			12.21862		64.25549		12.31210	63.83195		15.12	0.00	257,021.96	4	11,356.0
R209	On 03/08/2023	Bond Future	10.00	Call	1.57000		0.00157		1.13000	0.00113	1.570	13.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	29.93000		0.02993		22.71000	0.02271	29.930	13.70	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	35.79000		0.03579		27.26000	0.02726	35.790	13.70	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	172.88000		0.17288		137.36000	0.13736	172.880	13.68	0.11	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	2,068.95000		2.06895	2,341.49000	2.34149	2,068.950	14.69	0.59	0.00	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.32042		62.55525		12.41730	62.12236		15.96	0.00	0.00	0	497.0
R209	On 01/02/2024	Bond Future			12.41487		64.02204		12.51528	63.57919		15.37	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.50571		62.40569		12.60985	61.95224		14.56	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.61852		63.82734		12.72667	63.36335		13.70	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			227.68049		227.68049		227.56929	227.56929			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			229.70682		229.70682		229.59408	229.59408			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.14411		235.14411		235.02913	235.02913			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.56481		237.56481		237.44811	237.44811			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			243.03864		243.03864		242.91845	242.91845			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			11.41913		81.06239		11.52868	80.59893		11.34	0.00	0.00	0	23,712.0
R213	On 02/11/2023	Bond Future			11.52385		79.33814		11.63853	78.86450		11.76	0.00	0.00	0	3,263.0
R213	On 02/11/2023	Bond Future	10.94	Call	1,284.28000		1.28428	1,133.29000	1.13329	1,284.280	11.26	0.35	0.00	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,159.42000		2.15942	1,942.31000	1.94231	2,159.420	11.50	0.49	0.00	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	834.18000		0.83418	948.44000	0.94844	834.180	12.81	0.22	0.00	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.62399		81.19818		11.74429	80.71359		10.95	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.70924		79.58658		11.83539	79.09048		10.25	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.82446		81.40106		11.95712	80.89333		9.66	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
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	12.43630	60.83510	12.50408	60.52147		16.45	0.00	0.00	0	20,176.0
R214		On 02/11/2023	Bond Future	12.53781	58.90732	12.60796	58.58684		17.49	0.00	0.00	0	20.0
R214		On 01/02/2024	Bond Future	12.63593	60.28849	12.70861	59.96060		16.87	0.00	0.00	0	0.0
R214		On 02/05/2024	Bond Future	12.72219	58.42893	12.79738	58.09327		16.32	0.00	0.00	0	0.0
R214		On 01/08/2024	Bond Future	12.82730	59.76024	12.90528	59.41667		15.38	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>414,003,982.36</b>	<b>4,212</b>	<b>1 439 926.</b>
<b>Grand Total:</b>											<b>414,003,982.36</b>	<b>4,212</b>	<b>1 439 926.</b>