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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2023

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
Derivatives														
AL37	On	03/08/2023	Index Future	876.31200	876.31200		875.67800	875.67800			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	895.73300	895.73300		895.08700	895.08700			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	916.20900	916.20900		915.54900	915.54900			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	937.44700	937.44700		936.77100	936.77100			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	958.47800	958.47800		957.78400	957.78400			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	997.53400	997.53400		997.19600	997.19600			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,019.64200	1,019.64200		1,019.29800	1,019.29800			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,042.95000	1,042.95000		1,042.60000	1,042.60000			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,067.12500	1,067.12500		1,066.76700	1,066.76700			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,091.06600	1,091.06600		1,090.69600	1,090.69600			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	872.27200	872.27200		872.63700	872.63700			0.00	0.00	0	106.0
ALBI	On	02/11/2023	Index Future	891.60300	891.60300		891.97900	891.97900			0.00	0.00	0	0.0
ALBI	On	01/02/2024	Index Future	912.98500	912.98500		912.37000	912.37000			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		933.12400	933.12400		933.51800	933.51800			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		954.05800	954.05800		954.45900	954.45900			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		12.76861	73.50966		12.76517	73.52482			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.91429	71.35798		12.91066	71.37366			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.05979	73.00621		13.05598	73.02234			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.20469	70.91340		13.20072	70.92987			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.37022	72.51517		13.36613	72.53177			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		13.20523	70.02897		13.18133	70.14872			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.34395	67.33452		13.31903	67.45715			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.47574	68.89009		13.44982	69.01558			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.61214	66.23896		13.58514	66.36742			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.76309	67.73317		13.73503	67.86429			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		859.76700	859.76700		860.10700	860.10700			0.00	0.00	0	835.0
GOVI	On 02/11/2023	GOVI		878.82100	878.82100		879.17100	879.17100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		898.91000	898.91000		899.26900	899.26900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		919.74700	919.74700		920.11400	920.11400			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		940.38100	940.38100		940.75300	940.75300			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.82380	170.82380		170.94781	170.94781			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.65150	174.65150		174.77867	174.77867			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.88830	176.88830		177.01819	177.01819			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.02774	181.02774		181.16062	181.16062			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.27658	183.27658		183.41094	183.41094			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		124.06555	124.06555		124.03854	124.03854			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.51346	125.51346		125.48602	125.48602			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.41208	128.41208		128.38417	128.38417			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.04523	130.04523		130.01616	130.01616			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.98871	132.98871		132.95861	132.95861			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	117.87188		117.87188		117.84492	117.84492			0.00	0.00	0	7,227.0
I2033	On 02/11/2023	Bond Future	119.08825		119.08825		119.06098	119.06098			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.83850		121.83850		121.81072	121.81072			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	123.22325		123.22325		123.19430	123.19430			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	126.01243		126.01243		125.98252	125.98252			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	127.48458		127.48458		127.60497	127.60497			0.00	0.00	0	3,019.0
I2038	On 02/11/2023	Bond Future	130.34125		130.34125		130.46459	130.46459			0.00	0.00	0	1,706.0
I2038	On 01/02/2024	Bond Future	131.33031		131.33031		131.45606	131.45606			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	134.40363		134.40363		134.53224	134.53224			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	135.36514		135.36514		135.49527	135.49527			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	112.73185		112.73185		112.88131	112.88131			0.00	0.00	0	12,882.0
I2046	On 02/11/2023	Bond Future	113.16473		113.16473		113.31769	113.31769			0.00	0.00	0	4,626.0
I2046	On 01/02/2024	Bond Future	115.77831		115.77831		115.93478	115.93478			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	116.33196		116.33196		116.49144	116.49144			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	118.96388		118.96388		119.12657	119.12657			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	112.74458		112.74458		112.13034	112.13034			0.00	0.00	0	10,740.0
I2050	On 02/11/2023	Bond Future	115.27078		115.27078		114.64298	114.64298			0.00	0.00	0	3,364.0
I2050	On 01/02/2024	Bond Future	115.68360		115.68360		115.04122	115.04122			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	118.39069		118.39069		117.73313	117.73313			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	118.75215		118.75215		118.07834	118.07834			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	329.10800		329.10800		329.01400	329.01400			0.00	0.00	0	639.0
IGOV	On 02/11/2023	Index Future	336.48200		336.48200		336.38700	336.38700			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	344.25300		344.25300		344.15600	344.15600			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	352.30900		352.30900		352.20900	352.20900			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	360.28800		360.28800		360.18500	360.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.49500		91.50500		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.68000		91.32000		8.66500	91.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.75500		91.24500		8.69000	91.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.77500		91.22500		8.73500	91.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.78500		91.21500		8.75000	91.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.81500		91.18500		8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.81000		91.19000		8.77000	91.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.67000		91.33000		8.66000	91.34000			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	8.57500	91.42500		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	8.47000	91.53000		8.46000	91.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	8.42500	91.57500		8.40000	91.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/06/2025			Jibar Tradeable Future	8.42500	91.57500		8.44000	91.56000			0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.36880	104.55855		9.37982	104.52669		5.26	0.00	2,232,325,042.50	21,350	51,995.0
R186	On	02/11/2023			Bond Future	9.40222	106.87578		9.41419	106.84345		4.95	0.00	2,356,397,197.44	22,048	31,838.0
R186	On	02/11/2023	9.15	Call	Bond Future	939.74000	0.93974	930.82000	0.93082	939.740	4.85	0.42	0.00	0	1,715.0	
R186	On	02/11/2023	10.42	Put	Bond Future	421.18000	0.42118	431.83000	0.43183	421.180	5.39	0.21	0.00	0	1,715.0	
R186	On	01/02/2024			Bond Future	9.41245	104.00738		9.42557	103.97445		4.75	0.00	0.00	0	0.0
R186	On	02/05/2024			Bond Future	9.41036	106.41812		9.42492	106.38441		4.27	0.00	0.00	0	0.0
R186	On	02/05/2024	9.73	Call	Bond Future	2,118.64000	2.11864	2,101.99000	2.10199	2,118.640	4.39	0.58	0.00	0	2,030.0	
R186	On	02/05/2024	10.40	Put	Bond Future	940.65000	0.94065	953.63000	0.95363	940.650	4.76	0.31	0.00	0	2,030.0	
R186	On	01/08/2024			Bond Future	9.44713	103.49042		9.46358	103.45564		4.01	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	335.53440	335.53440	335.89964	335.89964				0.00	0.00	0	44.0
R197	On	02/11/2023			Bond Future	343.05252	343.05252	343.42667	343.42667				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	250.06202	250.06202	250.00404	250.00404				0.00	0.00	0	5,336.0
R202	On	02/11/2023			Bond Future	255.66489	255.66489	255.60630	255.60630				0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	256.59889	256.59889	256.53850	256.53850				0.00	0.00	0	0.0
R202	On	02/05/2024			Bond Future	262.60360	262.60360	262.54164	262.54164				0.00	0.00	0	0.0
R202	On	01/08/2024			Bond Future	263.42287	263.42287	263.35628	263.35628				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	10.72774	87.66341	10.75455	87.55053			10.18	0.00	1,845,402,443.91	21,051	78,480.0
R2030	On	03/08/2023	10.40	Call	Bond Future	555.92000	0.55592	532.64000	0.53264	555.920	9.35	0.31	0.00	0	1,012.0	
R2030	On	03/08/2023	10.65	Call	Bond Future	1,024.91000	1.02491	987.38000	0.98738	1,024.910	9.94	0.46	0.00	0	350.0	
R2030	On	03/08/2023	12.59	Put	Bond Future	43.78000	0.04378	50.28000	0.05028	43.780	13.76	0.03	0.00	0	1,012.0	
R2030	On	03/08/2023	12.89	Put	Bond Future	22.16000	0.02216	25.89000	0.02589	22.160	14.04	0.01	0.00	0	350.0	
R2030	On	02/11/2023			Bond Future	10.81346	89.60655	10.84163	89.49136			9.86	0.00	1,768,833,297.00	19,740	19,740.0
R2030	On	02/11/2023	9.57	Call	Bond Future	465.81000	0.46581	451.33000	0.45133	465.810	9.68	0.17	0.00	0	800.0	
R2030	On	02/11/2023	9.89	Call	Bond Future	710.67000	0.71067	689.35000	0.68935	710.670	9.56	0.24	0.00	0	500.0	
R2030	On	02/11/2023	10.07	Call	Bond Future	902.69000	0.90269	876.57000	0.87657	902.690	9.58	0.29	0.00	0	800.0	
R2030	On	02/11/2023	10.39	Call	Bond Future	1,340.93000	1.34093	1,304.97000	1.30497	1,340.930	9.65	0.38	0.00	0	500.0	
R2030	On	02/11/2023	10.62	Call	Bond Future	1,744.47000	1.74447	1,700.72000	1.70072	1,744.470	9.78	0.45	0.00	0	500.0	
R2030	On	02/11/2023	11.12	Call	Bond Future	2,852.85000	2.85285	2,791.95000	2.79195	2,852.850	10.15	0.60	0.00	0	500.0	

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,197.23000	1.19723		1,241.74000	1.24174	1,197.230	10.43	0.32	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,044.89000	1.04489		1,085.34000	1.08534	1,044.890	10.57	0.28	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	520.87000	0.52087		544.95000	0.54495	520.870	11.27	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.89304	87.64910		10.92274	87.53137		9.56	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	764.69000	0.76469		743.72000	0.74372	764.690	9.36	0.22	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,034.23000	1.03423		1,006.83000	1.00683	1,034.230	9.21	0.28	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,072.76000	1.07276		1,044.47000	1.04447	1,072.760	9.19	0.28	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,143.03000	1.14303		1,113.14000	1.11314	1,143.030	9.16	0.30	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,228.63000	1.22863		1,197.00000	1.19700	1,228.630	9.18	0.31	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,345.13000	1.34513		1,311.18000	1.31118	1,345.130	9.20	0.33	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,675.38000	1.67538		1,635.26000	1.63526	1,675.380	9.25	0.39	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,405.74000	2.40574		2,466.05000	2.46605	2,405.740	9.56	0.46	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,923.56000	1.92356		1,975.46000	1.97546	1,923.560	9.81	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,394.58000	1.39458		1,435.78000	1.43578	1,394.580	10.20	0.30	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,295.77000	1.29577		1,334.77000	1.33477	1,295.770	10.29	0.28	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,286.22000	1.28622		1,325.00000	1.32500	1,286.220	10.30	0.28	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,077.91000	1.07791		1,111.82000	1.11182	1,077.910	10.53	0.24	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.97709	89.68064		11.00846	89.56020		8.66	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	941.15000	0.94115		915.81000	0.91581	941.150	8.26	0.24	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,469.94000	1.46994		1,433.71000	1.43371	1,469.940	8.24	0.34	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,182.85000	2.18285		2,134.90000	2.13490	2,182.850	8.43	0.44	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,556.05000	2.55605		2,502.89000	2.50289	2,556.050	8.55	0.48	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,180.58000	3.18058		3,119.78000	3.11978	3,180.580	8.75	0.55	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,592.79000	1.59279		1,634.11000	1.63411	1,592.790	9.41	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,216.44000	1.21644		1,249.88000	1.24988	1,216.440	9.78	0.24	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	737.25000	0.73725		759.66000	0.75966	737.250	10.31	0.16	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.08922	87.68320		11.12255	87.55975		8.42	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			11.32964	86.20893		11.34106	86.15404		11.54	0.00	770,707,834.20	8,940	118,283.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.16000	0.00016		0.18000	0.00018	0.160	8.32	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	21.48000	0.02148		21.83000	0.02183	21.480	8.53	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,136.72000	1.13672		1,176.78000	1.17678	1,136.720	12.09	0.43	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,863.94000	1.86394		1,847.68000	1.84768	1,863.940	12.23	0.60	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,050.13000	1.05013		1,088.76000	1.08876	1,050.130	12.23	0.40	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	968.71000	0.96871		1,005.88000	1.00588	968.710	12.36	0.38	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,224.49000	3.22449		3,196.76000	3.19676	3,224.490	13.24	0.77	6,271,884.88	95	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,597.75000	3.59775		3,567.38000	3.56738	3,597.750	13.48	0.80	5,500,763.15	80	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,749.89000	3.74989		3,718.51000	3.71851	3,749.890	13.58	0.81	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	424.89000	0.42489		448.40000	0.44840	424.890	13.58	0.19	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.43024	83.95648		11.44213	83.90060		12.46	0.00	750,570,931.20	8,940	74,740.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	921.45000	0.92145		914.07000	0.91407	921.450	11.77	0.26	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,086.11000	1.08611		1,077.35000	1.07735	1,086.110	11.83	0.30	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	1,737.30000		1.73730	1,723.36000	1.72336	1,737.300		12.07	0.41	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.28	Put	2,855.93000		2.85593	2,894.93000	2.89493	2,855.930		12.24	0.53	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.78	Put	1,829.20000		1.82920	1,860.14000	1.86014	1,829.200		12.79	0.39	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	12.26	Put	1,170.31000		1.17031	1,193.96000	1.19396	1,170.310		13.38	0.27	0.00	0	500.0
R2032	On 01/02/2024	Bond Future			11.52406	85.87618		11.53647	85.81912			11.70	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	731.32000		0.73132	725.26000	0.72526	731.320		11.18	0.19	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.59	Call	1,328.86000		1.32886	1,317.80000	1.31780	1,328.860		11.08	0.30	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,585.07000		1.58507	1,572.14000	1.57214	1,585.070		11.17	0.33	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,617.21000		1.61721	1,604.05000	1.60405	1,617.210		11.18	0.34	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	2,172.05000		2.17205	2,155.14000	2.15514	2,172.050		11.35	0.41	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	2,695.25000		2.69525	2,726.92000	2.72692	2,695.250		11.94	0.43	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	1,607.08000		1.60708	1,629.93000	1.62993	1,607.080		12.76	0.29	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,478.49000		1.47849	1,500.08000	1.50008	1,478.490		12.89	0.27	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,369.38000		1.36938	1,389.87000	1.38987	1,369.380		13.02	0.25	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.61881	83.70276		11.63179	83.64444			10.70	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	1,102.28000		1.10228	1,091.82000	1.09182	1,102.280		10.09	0.25	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,375.97000		1.37597	1,363.26000	1.36326	1,375.970		10.11	0.29	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,461.32000		1.46132	1,447.97000	1.44797	1,461.320		10.14	0.31	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	1,786.10000		1.78610	1,770.39000	1.77039	1,786.100		10.24	0.35	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	2,194.45000		2.19445	2,176.01000	2.17601	2,194.450		10.38	0.40	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	2,728.51000		2.72851	2,706.88000	2.70688	2,728.510		10.57	0.46	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,516.91000		1.51691	1,536.57000	1.53657	1,516.910		12.09	0.25	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,275.59000		1.27559	1,292.91000	1.29291	1,275.590		12.38	0.22	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	1,148.96000		1.14896	1,164.99000	1.16499	1,148.960		12.56	0.20	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			11.73480	85.57570		11.74847	85.51577			9.80	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 03/08/2023	Bond Future			11.94348	84.89546		11.93968	84.91572			13.29	0.00	698,689,635.80	8,230	65,530.0
R2035	On 03/08/2023	Bond Future	11.75	Put	2,112.01000		2.11201	2,117.48000	2.11748	2,112.010		13.29	0.60	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	3,470.01000		3.47001	3,500.64000	3.50064	3,470.010		14.48	0.77	5,733,713.21	88	5,000.0
R2035	On 02/11/2023	Bond Future			12.05671	82.26621		12.05271	82.28715			14.01	0.00	677,050,908.30	8,230	109,761.0
R2035	On 02/11/2023	Bond Future	10.62	Call	372.90000		0.37290	380.35000	0.38035	372.900		12.85	0.12	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	838.60000		0.83860	850.87000	0.85087	838.600		12.97	0.23	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	1,971.59000		1.97159	1,990.32000	1.99032	1,971.590		13.65	0.42	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.24	Call	3,327.71000		3.32771	3,350.17000	3.35017	3,327.710		14.36	0.57	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,369.26000		1.36926	1,372.98000	1.37298	1,369.260		15.27	0.28	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	684.18000		0.68418	688.18000	0.68818	684.180		16.33	0.15	0.00	0	750.0
R2035	On 01/02/2024	Bond Future			12.16831	84.14719		12.16412	84.16871			13.39	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	733.77000		0.73377	742.23000	0.74223	733.770		12.48	0.17	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,303.95000		1.30395	1,315.90000	1.31590	1,303.950		12.55	0.27	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,500.09000		1.50009	1,501.88000	1.50188	1,500.090		15.22	0.24	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.27140	81.58204		12.26704	81.60405			12.65	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.39176	83.40795		12.38728	83.43013			11.57	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
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			12.27308		75.61009		12.25413	75.71051		15.04	0.00	453,660,540.00	6,000	133,378.0
R2037	On 03/08/2023	Bond Future	10.30	Call	1.02000		0.00102		1.30000	0.00130	1.020	13.60	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	33.20000		0.03320		38.50000	0.03850	33.200	13.60	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.38454		77.28610		12.36483	77.38891		15.05	0.00	463,716,600.00	6,000	15,071.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,909.94000		1.90994		1,962.17000	1.96217	1,909.940	14.71	0.41	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,231.51000		3.23151		3,299.79000	3.29979	3,231.510	15.48	0.56	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	746.14000		0.74614		737.07000	0.73707	746.140	17.64	0.16	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.49388		74.79668		12.47337	74.90193		15.22	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,599.95000		2.59995		2,653.11000	2.65311	2,599.950	15.02	0.43	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,733.80000		2.73380		2,701.76000	2.70176	2,733.800	16.19	0.38	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,414.22000		1.41422		1,397.82000	1.39782	1,414.220	17.63	0.22	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.60566		76.53030		12.58434	76.63800		13.65	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.73759		73.98726		12.71544	74.09710		13.20	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			12.48892		76.04883		12.45472	76.23989		15.93	0.00	541,467,669.60	7,120	125,971.0
R2040	On 02/11/2023	Bond Future			12.60237		77.73454		12.56683	77.93006		15.95	0.00	553,469,924.80	7,120	6,489.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,143.21000		1.14321		1,207.15000	1.20715	1,143.210	14.96	0.28	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,009.10000		3.00910		3,122.84000	3.12284	3,009.100	16.11	0.52	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,228.75000		1.22875		1,192.78000	1.19278	1,228.750	17.88	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.71404		75.00499		12.67709	75.20508		16.18	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.82770		76.74345		12.78932	76.94817		14.62	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.96078		73.95460		12.92088	74.16363		14.20	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			12.53681		72.48338		12.50765	72.64665		16.94	0.00	50,593,399.24	698	80,386.0
R2044	On 03/08/2023	Bond Future	11.75	Call	256.69000		0.25669		289.64000	0.28964	256.690	16.01	0.13	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,890.41000		4.89041		4,760.09000	4.76009	4,890.410	16.01	0.87	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,648.65000		3.64865		3,539.88000	3.53988	3,648.650	16.46	0.77	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,817.96000		1.81796		1,756.66000	1.75666	1,817.960	17.44	0.51	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.64605		74.09011		12.61577	74.25718		16.98	0.00	49,640,373.70	670	670.0
R2044	On 01/02/2024	Bond Future			12.75344		71.40246		12.72199	71.57338		17.27	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.86238		73.05737		12.82973	73.23228		16.20	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.98951		70.31111		12.95559	70.48970		16.06	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			12.47204		75.49889		12.44276	75.66588		16.66	0.00	12,649,839,019.50	167,550	97,714.0
R2048	On 03/08/2023	Bond Future	11.80	Call	370.79000		0.37079		413.69000	0.41369	370.790	15.84	0.17	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,272.73000		1.27273		1,364.24000	1.36424	1,272.730	16.76	0.42	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	506.50000		0.50650		490.61000	0.49061	506.500	18.54	0.19	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	Opt Inter
R2048	On 02/11/2023	Bond Future			12.58184	72.72496		12.55141	72.89585		17.70	0.00	12,185,067,048.00	167,550	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,235.20000	1.23520	1,294.17000	1.29417	1,235.200	16.61	0.29	0.00	0	220.0	
R2048	On 02/11/2023	Bond Future	12.50	Call	2,883.04000	2.88304	2,980.51000	2.98051	2,883.040	17.70	0.50	0.00	0	220.0	
R2048	On 02/11/2023	Bond Future	13.60	Put	1,323.12000	1.32312	1,292.21000	1.29221	1,323.120	19.75	0.24	0.00	0	220.0	
R2048	On 01/02/2024	Bond Future			12.69022	74.38777		12.65859	74.56265		16.97	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.79043	71.66004		12.75761	71.83902		17.05	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.90448	73.26337		12.87043	73.44610		16.05	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			12.50887	97.22040		12.51017	97.21093		16.73	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.62008	93.50897		12.62141	93.49945		17.79	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.72577	95.64725		12.72713	95.63766		17.06	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.83224	91.99690		12.83365	91.98712		17.07	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.95330	94.05388		12.95481	94.04359		16.04	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			11.99896	65.26701		11.99506	65.28518		15.07	0.00	0.00	0	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.63000	0.00063	0.75000	0.00075	0.630	13.63	0.00	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.70	Call	23.66000	0.02366	25.96000	0.02596	23.660	13.63	0.02	0.00	0	1,800.0	
R209	On 03/08/2023	Bond Future	10.75	Call	29.30000	0.02930	32.01000	0.03201	29.300	13.63	0.03	0.00	0	7,000.0	
R209	On 03/08/2023	Bond Future	11.25	Call	199.06000	0.19906	209.34000	0.20934	199.060	13.94	0.13	0.00	0	7,000.0	
R209	On 03/08/2023	Bond Future	12.00	Put	1,328.44000	1.32844	1,335.32000	1.33532	1,328.440	15.07	0.49	0.00	0	1,750.0	
R209	On 02/11/2023	Bond Future			12.09925	63.55963		12.09517	63.57837		15.83	0.00	0.00	0	10,098.0
R209	On 01/02/2024	Bond Future			12.19379	65.01296		12.18954	65.03222		15.18	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.28876	63.36544		12.28436	63.38511		14.30	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.39921	64.78329		12.39469	64.80320		13.13	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			227.82515	227.82515		228.27659	228.27659			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			229.75709	229.75709		230.21896	230.21896			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.06317	235.06317		235.53596	235.53596			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.29610	237.29610		237.77886	237.77886			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			242.66623	242.66623		243.15915	243.15915			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			11.12719	82.31477		11.14367	82.24340		11.08	0.00	0.00	0	24,057.0
R213	On 02/11/2023	Bond Future			11.22699	80.58130		11.24420	80.50855		11.47	0.00	27,881,129.80	346	3,582.0

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	1,634.63000	1.63463	1,611.89000	1.61189	1,634.630	11.22	0.43	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,723.80000	2.72380	2,690.36000	2.69036	2,723.800	11.65	0.58	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	541.40000	0.54140	558.71000	0.55871	541.400	13.08	0.16	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.32391	82.42366	11.34194	82.34935		10.65	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.41168	80.77259	11.43059	80.69655		10.03	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.52022	82.58123	11.54016	82.50321		9.30	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			12.33932	61.28854	12.31509	61.40270		16.54	0.00	0.00	0	19,096.0
R214	On 02/11/2023	Bond Future			12.44337	59.34326	12.41825	59.46008		17.50	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future			12.54562	60.70007	12.51957	60.81965		16.80	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.63990	58.79986	12.61293	58.92224		16.23	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.74737	60.11579	12.71947	60.24072		14.99	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												38,092,819,356.23	481,846	1 510 769.
Grand Total:												38,092,819,356.23	481,846	1 510 769.