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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2023

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	876.48800	876.48800		876.31200	876.31200				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.77800	895.77800		895.73300	895.73300				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	916.17200	916.17200		916.20900	916.20900				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	937.28600	937.28600		937.44700	937.44700				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	958.44700	958.44700		958.47800	958.47800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	997.77300	997.77300		997.53400	997.53400				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,019.73100	1,019.73100		1,019.64200	1,019.64200				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,042.94800	1,042.94800		1,042.95000	1,042.95000				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,066.98300	1,066.98300		1,067.12500	1,067.12500				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,091.07300	1,091.07300		1,091.06600	1,091.06600				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	872.84400	872.84400		872.27200	872.27200				0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	892.05300	892.05300		891.60300	891.60300				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	912.36300	912.36300		911.98500	911.98500				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		933.38800	933.38800		933.12400	933.12400			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		954.46200	954.46200		954.05800	954.05800			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		12.76219	73.53796		12.76861	73.50966			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.91014	71.37591		12.91429	71.35798			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.05701	73.01798		13.05979	73.00621			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.20408	70.91593		13.20469	70.91340			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.36688	72.52873		13.37022	72.51517			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		13.18356	70.13753		13.20523	70.02897			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.32357	67.43478		13.34395	67.33452			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.45583	68.98645		13.47574	68.89009			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.59332	66.32846		13.61214	66.23896			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.74122	67.83533		13.76309	67.73317			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		860.31700	860.31700		859.76700	859.76700			0.00	0.00	0	835.0
GOVI	On 02/11/2023	GOVI		879.25100	879.25100		878.82100	878.82100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		899.26900	899.26900		898.91000	898.91000			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		919.99300	919.99300		919.74700	919.74700			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		940.76400	940.76400		940.38100	940.38100			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.09104	170.09104		170.82380	170.82380			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		173.87605	173.87605		174.65150	174.65150			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.08057	176.08057		176.88830	176.88830			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.17754	180.17754		181.02774	181.02774			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.43869	182.43869		183.27658	183.27658			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		123.56348	123.56348		124.06555	124.06555			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		124.98123	124.98123		125.51346	125.51346			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.85599	127.85599		128.41208	128.41208			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.46163	129.46163		130.04523	130.04523			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.41071	132.41071		132.98871	132.98871			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	Options 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		117.44707	117.44707	117.87188	117.87188			0.00	0.00	0	7,227.0
I2033		On 02/11/2023	Bond Future		118.63602	118.63602	119.08825	119.08825			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future		121.36478	121.36478	121.83850	121.83850			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future		122.72437	122.72437	123.22325	123.22325			0.00	0.00	0	0.0
I2033		On 01/08/2024	Bond Future		125.52013	125.52013	126.01243	126.01243			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		124.98250	124.98250	127.48458	127.48458			0.00	0.00	0	3,019.0
I2038		On 02/11/2023	Bond Future		127.76376	127.76376	130.34125	130.34125			0.00	0.00	0	1,706.0
I2038		On 01/02/2024	Bond Future		128.68328	128.68328	131.33031	131.33031			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		131.67738	131.67738	134.40363	134.40363			0.00	0.00	0	0.0
I2038		On 01/08/2024	Bond Future		132.60267	132.60267	135.36514	135.36514			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		112.93176	112.93176	112.73185	112.73185			0.00	0.00	0	12,882.0
I2046		On 02/11/2023	Bond Future		113.35202	113.35202	113.16473	113.16473			0.00	0.00	0	4,626.0
I2046		On 01/02/2024	Bond Future		115.95947	115.95947	115.77831	115.77831			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		116.50582	116.50582	116.33196	116.33196			0.00	0.00	0	0.0
I2046		On 01/08/2024	Bond Future		119.15889	119.15889	118.96388	118.96388			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		112.76881	112.76881	112.74458	112.74458			0.00	0.00	0	10,740.0
I2050		On 02/11/2023	Bond Future		115.27819	115.27819	115.27078	115.27078			0.00	0.00	0	3,364.0
I2050		On 01/02/2024	Bond Future		115.68155	115.68155	115.68360	115.68360			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		118.37324	118.37324	118.39069	118.39069			0.00	0.00	0	0.0
I2050		On 01/08/2024	Bond Future		118.75807	118.75807	118.75215	118.75215			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		328.00400	328.00400	329.10800	329.10800			0.00	570,726,960.00	174	465.0
IGOV		On 02/11/2023	Index Future		335.30300	335.30300	336.48200	336.48200			0.00	0.00	0	16.0
IGOV		On 01/02/2024	Index Future		343.01500	343.01500	344.25300	344.25300			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		350.99700	350.99700	352.30900	352.30900			0.00	0.00	0	0.0
IGOV		On 01/08/2024	Index Future		358.99600	358.99600	360.28800	360.28800			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future		8.50000	91.50000	8.49500	91.50500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future		8.68000	91.32000	8.68000	91.32000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		8.76000	91.24000	8.75500	91.24500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/10/2023	Jibar Tradeable Future		8.78500	91.21500	8.77500	91.22500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/11/2023	Jibar Tradeable Future		8.79000	91.21000	8.78500	91.21500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		8.81500	91.18500	8.81500	91.18500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		8.79000	91.21000	8.81000	91.19000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future		8.63500	91.36500	8.67000	91.33000			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			8.53500		91.46500		8.57500	91.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.43000		91.57000		8.47000	91.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.37500		91.62500		8.42500	91.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.36500		91.63500		8.42500	91.57500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.36370		104.57330		9.36880	104.55855		4.82	0.00	538,552,495.00	5,150	54,207.0
R186	On 02/11/2023	Bond Future			9.40260		106.87475		9.40222	106.87578		4.65	0.00	2,030,620.25	19	32,252.0
R186	On 02/11/2023	Bond Future	9.15	Call	861.99000		0.86199		939.74000	0.93974	861.990	4.56	0.41	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	363.26000		0.36326		421.18000	0.42118	363.260	5.09	0.20	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.41668		103.99676		9.41245	104.00738		4.47	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.42109		106.39328		9.41036	106.41812		4.02	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,005.00000		2.00500		2,118.64000	2.11864	2,005.000	4.14	0.58	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	856.06000		0.85606		940.65000	0.94065	856.060	4.50	0.30	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.45160		103.48097		9.44713	103.49042		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			334.99325		334.99325		335.53440	335.53440			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.44763		342.44763		343.05252	343.05252			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			250.64806		250.64806		250.06202	250.06202			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			256.22568		256.22568		255.66489	255.66489			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.14981		257.14981		256.59889	256.59889			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			263.13307		263.13307		262.60360	262.60360			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			264.01602		264.01602		263.42287	263.42287			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			10.72184		87.68828		10.72774	87.66341		9.77	0.00	246,667,131.64	2,813	78,480.0
R2030	On 03/08/2023	Bond Future	10.40	Call	497.97000		0.49797		555.92000	0.55592	497.970	8.83	0.31	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	971.35000		0.97135		1,024.91000	1.02491	971.350	9.51	0.46	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	37.45000		0.03745		43.78000	0.04378	37.450	13.61	0.02	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	18.60000		0.01860		22.16000	0.02216	18.600	13.90	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.81059		89.61829		10.81346	89.60655		9.74	0.00	0.00	0	19,740.0
R2030	On 02/11/2023	Bond Future	9.57	Call	448.41000		0.44841		465.81000	0.46581	448.410	9.57	0.17	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	689.07000		0.68907		710.67000	0.71067	689.070	9.45	0.24	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	879.26000		0.87926		902.69000	0.90269	879.260	9.47	0.28	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,315.33000		1.31533		1,340.93000	1.34093	1,315.330	9.54	0.38	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,717.34000		1.71734		1,744.47000	1.74447	1,717.340	9.66	0.45	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,827.03000		2.82703		2,852.85000	2.85285	2,827.030	10.03	0.60	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,163.00000	1.16300	1,197.23000	1.19723	1,163.000	10.31	0.31	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	1,012.44000	1.01244	1,044.89000	1.04489	1,012.440	10.45	0.28	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	498.06000	0.49806	520.87000	0.52087	498.060	11.15	0.15	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			10.89208	87.65291	10.89304	87.64910		9.36	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	724.27000	0.72427	764.69000	0.76469	724.270	9.18	0.21	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	987.53000	0.98753	1,034.23000	1.03423	987.530	9.02	0.27	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,025.40000	1.02540	1,072.76000	1.07276	1,025.400	9.00	0.28	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,094.34000	1.09434	1,143.03000	1.14303	1,094.340	8.97	0.29	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,178.57000	1.17857	1,228.63000	1.22863	1,178.570	8.98	0.31	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,293.22000	1.29322	1,345.13000	1.34513	1,293.220	9.00	0.33	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,619.43000	1.61943	1,675.38000	1.67538	1,619.430	9.05	0.39	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	2,343.79000	2.34379	2,405.74000	2.40574	2,343.790	9.36	0.46	0.00	0	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	1,862.01000	1.86201	1,923.56000	1.92356	1,862.010	9.60	0.39	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,339.28000	1.33928	1,394.58000	1.39458	1,339.280	10.00	0.30	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	1,241.57000	1.24157	1,295.77000	1.29577	1,241.570	10.09	0.28	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	1,232.18000	1.23218	1,286.22000	1.28622	1,232.180	10.09	0.28	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,027.25000	1.02725	1,077.91000	1.07791	1,027.250	10.32	0.24	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			10.97915	89.67273	10.97709	89.68064		8.74	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	957.37000	0.95737	941.15000	0.94115	957.370	8.34	0.24	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,486.38000	1.48638	1,469.94000	1.46994	1,486.380	8.31	0.34	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,197.93000	2.19793	2,182.85000	2.18285	2,197.930	8.50	0.44	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,571.60000	2.57160	2,556.05000	2.55605	2,571.600	8.62	0.48	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	3,196.72000	3.19672	3,180.58000	3.18058	3,196.720	8.83	0.55	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,611.22000	1.61122	1,592.79000	1.59279	1,611.220	9.48	0.31	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,232.50000	1.23250	1,216.44000	1.21644	1,232.500	9.85	0.24	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	749.23000	0.74923	737.25000	0.73725	749.230	10.38	0.16	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			11.08776	87.68861	11.08922	87.68320		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			11.32879	86.21301	11.32964	86.20893		11.27	0.00	190,789,391.13	2,213	118,200.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	0.03000	0.00003	0.16000	0.00016	0.030	7.56	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	11.34000	0.01134	21.48000	0.02148	11.340	7.85	0.01	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	1,092.33000	1.09233	1,136.72000	1.13672	1,092.330	11.86	0.42	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	1,007.38000	1.00738	1,050.13000	1.05013	1,007.380	12.01	0.40	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	1,825.27000	1.82527	1,863.94000	1.86394	1,825.270	12.01	0.60	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	927.97000	0.92797	968.71000	0.96871	927.970	12.15	0.37	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	3,201.53000	3.20153	3,224.49000	3.22449	3,201.530	13.11	0.77	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	3,578.13000	3.57813	3,597.75000	3.59775	3,578.130	13.36	0.80	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	3,731.60000	3.73160	3,749.89000	3.74989	3,731.600	13.46	0.81	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	402.52000	0.40252	424.89000	0.42489	402.520	13.46	0.19	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.43213	83.94760	11.43024	83.95648		12.43	0.00	33,159,302.00	395	75,135.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	905.21000	0.90521	921.45000	0.92145	905.210	11.73	0.26	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	10.71	Call	1,068.69000	1.06869	1,086.11000	1.08611	1,068.690	11.79	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	1,716.86000	1.71686	1,737.30000	1.73730	1,716.860	12.03	0.41	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.28	Put	2,843.52000	2.84352	2,855.93000	2.85593	2,843.520	12.20	0.53	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.78	Put	1,815.96000	1.81596	1,829.20000	1.82920	1,815.960	12.75	0.39	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	12.26	Put	1,159.26000	1.15926	1,170.31000	1.17031	1,159.260	13.35	0.27	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future			11.52771	85.85939		11.52406	85.87618		11.74	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future	10.01	Call	731.79000	0.73179	731.32000	0.73132	731.790	11.22	0.19	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,325.57000	1.32557	1,328.86000	1.32886	1,325.570	11.12	0.29	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	10.76	Call	1,581.90000	1.58190	1,585.07000	1.58507	1,581.900	11.20	0.33	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.78	Call	1,613.97000	1.61397	1,617.21000	1.61721	1,613.970	11.21	0.34	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,168.92000	2.16892	2,172.05000	2.17205	2,168.920	11.39	0.41	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	11.75	Put	2,708.61000	2.70861	2,695.25000	2.69525	2,708.610	11.99	0.43	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.50	Put	1,616.76000	1.61676	1,607.08000	1.60708	1,616.760	12.81	0.29	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.62	Put	1,487.83000	1.48783	1,478.49000	1.47849	1,487.830	12.94	0.27	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	12.73	Put	1,378.44000	1.37844	1,369.38000	1.36938	1,378.440	13.07	0.25	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future			11.62514	83.67431		11.61881	83.70276		10.93	0.00	0	0.0		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,160.03000	1.16003	1,102.28000	1.10228	1,160.030	10.36	0.25	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	10.59	Call	1,420.79000	1.42079	1,375.97000	1.37597	1,420.790	10.32	0.30	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	10.65	Call	1,495.60000	1.49560	1,461.32000	1.46132	1,495.600	10.31	0.31	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	1,801.65000	1.80165	1,786.10000	1.78610	1,801.650	10.35	0.35	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	2,203.58000	2.20358	2,194.45000	2.19445	2,203.580	10.46	0.40	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	2,721.94000	2.72194	2,728.51000	2.72851	2,721.940	10.61	0.46	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,515.37000	1.51537	1,516.91000	1.51691	1,515.370	12.08	0.25	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,274.32000	1.27432	1,275.59000	1.27559	1,274.320	12.37	0.22	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	1,147.70000	1.14770	1,148.96000	1.14896	1,147.700	12.54	0.20	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			11.73848	85.55956		11.73480	85.57570		9.93	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0		
R2035	On 03/08/2023	Bond Future			11.93740	84.92787		11.94348	84.89546		13.22	0.00	1,358,845.92	16	65,514.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,025.25000	2.02525	2,112.01000	2.11201	2,025.250	12.84	0.60	0.00	0	4,870.0		
R2035	On 03/08/2023	Bond Future	12.50	Call	3,440.91000	3.44091	3,470.01000	3.47001	3,440.910	14.02	0.78	0.00	0	5,000.0		
R2035	On 02/11/2023	Bond Future			12.05280	82.28668		12.05671	82.26621		14.03	0.00	22,052,830.24	268	110,029.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	370.53000	0.37053	372.90000	0.37290	370.530	12.85	0.12	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	836.40000	0.83640	838.60000	0.83860	836.400	12.97	0.23	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.74	Call	1,973.87000	1.97387	1,971.59000	1.97159	1,973.870	13.67	0.42	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.24	Call	3,334.69000	3.33469	3,327.71000	3.32771	3,334.690	14.39	0.57	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	1,360.64000	1.36064	1,369.26000	1.36926	1,360.640	15.31	0.28	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	13.59	Put	679.76000	0.67976	684.18000	0.68418	679.760	16.39	0.15	0.00	0	750.0		
R2035	On 01/02/2024	Bond Future			12.16572	84.16049		12.16831	84.14719		13.48	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	746.59000	0.74659	733.77000	0.73377	746.590	12.57	0.18	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,299.69000	1.29969	1,303.95000	1.30395	1,299.690	12.55	0.27	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	13.46	Put	1,451.75000	1.45175	1,500.09000	1.50099	1,451.750	15.03	0.24	0.00	0	400.0		
R2035	On 02/05/2024	Bond Future			12.27085	81.58481		12.27140	81.58204		13.41	0.00	0	0.0		
R2035	On 01/08/2024	Bond Future			12.38866	83.42330		12.39176	83.40795		12.39	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			12.26175		75.67011		12.27308	75.61009		14.98	0.00	21,490,311.24	284	133,662.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.87000		0.00087		1.02000	0.00102	0.870	13.53	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	31.11000		0.03111		33.20000	0.03320	31.110	13.52	0.02	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.37504		77.33563		12.38454	77.28610		15.10	0.00	0.00	0	15,071.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,863.96000		1.86396		1,909.94000	1.90994	1,863.960	14.40	0.41	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,184.25000		3.18425		3,231.51000	3.23151	3,184.250	15.13	0.56	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	696.25000		0.69625		746.14000	0.74614	696.250	17.34	0.16	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.48539		74.84022		12.49388	74.79668		15.36	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,567.98000		2.56798		2,599.95000	2.59995	2,567.980	14.83	0.43	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,662.06000		2.66206		2,733.80000	2.73380	2,662.060	15.98	0.38	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,365.90000		1.36590		1,414.22000	1.41422	1,365.900	17.45	0.22	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.59883		76.56477		12.60566	76.53030		14.69	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.72813		74.03414		12.73759	73.98726		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			12.46739		76.16902		12.48892	76.04883		15.87	0.00	0.00	0	125,971.0
R2040	On 02/11/2023	Bond Future			12.58217		77.84557		12.60237	77.73454		16.00	0.00	0.00	0	6,489.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,169.36000		1.16936		1,143.21000	1.14321	1,169.360	14.99	0.28	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,065.72000		3.06572		3,009.10000	3.00910	3,065.720	16.17	0.52	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,204.78000		1.20478		1,228.75000	1.22875	1,204.780	17.96	0.23	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.69437		75.11141		12.71404	75.00499		16.33	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.80917		76.84218		12.82770	76.74345		15.66	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.93925		74.06727		12.96078	73.95460		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			12.51532		72.60364		12.53681	72.48338		16.83	0.00	0.00	0	80,386.0
R2044	On 03/08/2023	Bond Future	11.75	Call	238.12000		0.23812		256.69000	0.25669	238.120	15.54	0.13	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,751.58000		4.75158		4,890.41000	4.89041	4,751.580	15.54	0.87	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,499.18000		3.49918		3,648.65000	3.64865	3,499.180	15.89	0.77	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,677.89000		1.67789		1,817.96000	1.81796	1,677.890	16.83	0.50	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.62580		74.20176		12.64605	74.09011		16.99	0.00	0.00	0	670.0
R2044	On 01/02/2024	Bond Future			12.73367		71.50982		12.75344	71.40246		17.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.84366		73.15757		12.86238	73.05737		16.69	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.96790		70.42480		12.98951	70.31111		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			12.45069		75.62059		12.47204	75.49889		16.51	0.00	45,069,871.64	596	97,118.0
R2048	On 03/08/2023	Bond Future	11.80	Call	346.25000		0.34625		370.79000	0.37079	346.250	15.32	0.17	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,242.25000		1.24225		1,272.73000	1.27273	1,242.250	16.13	0.43	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	428.41000		0.42841		506.50000	0.50650	428.410	17.92	0.17	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			12.56169		72.83804		12.58184	72.72496		17.68	0.00	0.00	0	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,252.69000		1.25269		1,235.20000	1.23520	1,252.690	16.57	0.29	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,924.47000		2.92447		2,883.04000	2.88304	2,924.470	17.68	0.50	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,287.38000		1.28738		1,323.12000	1.32312	1,287.380	19.76	0.24	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.67049		74.49677		12.69022	74.38777		17.04	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.77172		71.76197		12.79043	71.66004		17.38	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.88296		73.37876		12.90448	73.26337		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			12.48747		97.37649		12.50887	97.22040		16.57	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.59989		93.65377		12.62008	93.50897		17.75	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.70600		95.78681		12.72577	95.64725		17.11	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.81350		92.12709		12.83224	91.99690		17.46	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.93166		94.20162		12.95330	94.05388		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			11.99297		65.29491		11.99896	65.26701		14.99	0.00	0.00	0	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.52000		0.00052		0.63000	0.00063	0.520	13.55	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	21.40000		0.02140		23.66000	0.02366	21.400	13.54	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	26.66000		0.02666		29.30000	0.02930	26.660	13.54	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	190.48000		0.19048		199.06000	0.19906	190.480	13.84	0.13	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,291.92000		1.29192		1,328.44000	1.32844	1,291.920	14.99	0.49	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.09519		63.57828		12.09925	63.55963		15.86	0.00	29,754,635.04	468	9,630.0
R209	On 01/02/2024	Bond Future			12.19087		65.02619		12.19379	65.01296		15.29	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.28765		63.37040		12.28876	63.36544		15.35	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.39583		64.79818		12.39921	64.78329		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			228.21835		228.21835		227.82515	227.82515			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			230.12432		230.12432		229.75709	229.75709			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.41767		235.41767		235.06317	235.06317			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.63356		237.63356		237.29610	237.29610			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			243.04608		243.04608		242.66623	242.66623			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			11.12131		82.34026		11.12719	82.31477		10.76	0.00	99,137,673.04	1,204	23,653.0
R213	On 02/11/2023	Bond Future			11.22375		80.59501		11.22699	80.58130		11.52	0.00	17,972,687.23	223	3,359.0

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	10.94	Call	1,641.90000	1.64190		1,634.63000	1.63463	1,641.900	11.27	0.43	0.00	0	750.0
R213	11.44	Call	2,734.17000	2.73417		2,723.80000	2.72380	2,734.170	11.71	0.58	0.00	0	750.0
R213	12.70	Put	540.48000	0.54048		541.40000	0.54140	540.480	13.14	0.16	0.00	0	750.0
R213			11.32232	82.43022		11.32391	82.42366		10.69	0.00	0.00	0	0.0
R213			11.41267	80.76861		11.41168	80.77259		10.20	0.00	0.00	0	0.0
R213			11.51814	82.58938		11.52022	82.58123		9.40	0.00	0.00	0	0.0
R213			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			12.31805	61.38874		12.33932	61.28854		16.43	0.00	0.00	0	19,096.0
R214			12.42332	59.43648		12.44337	59.34326		17.52	0.00	0.00	0	12.0
R214			12.52603	60.78996		12.54562	60.70007		16.91	0.00	0.00	0	0.0
R214			12.62135	58.88399		12.63990	58.79986		17.17	0.00	0.00	0	0.0
R214			12.72613	60.21086		12.74737	60.11579		16.22	0.00	0.00	0	0.0
R214			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>1,818,762,754.37</b>	<b>13,823</b>	<b>1 512 378.</b>
<b>Grand Total:</b>											<b>1,818,762,754.37</b>	<b>13,823</b>	<b>1 512 378.</b>