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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2023

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	874.91500	874.91500	874.91500	873.83700	873.83700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.46900	894.46900	894.46900	893.37000	893.37000				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	915.24500	915.24500	915.24500	914.12200	914.12200				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	937.01500	937.01500	937.01500	935.86600	935.86600				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	958.43800	958.43800	958.43800	957.26100	957.26100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,000.21900	1,000.21900	1,000.21900	997.74300	997.74300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,022.57300	1,022.57300	1,022.57300	1,020.04500	1,020.04500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,046.32500	1,046.32500	1,046.32500	1,043.74000	1,043.74000				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,071.21200	1,071.21200	1,071.21200	1,068.56800	1,068.56800				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,095.70300	1,095.70300	1,095.70300	1,092.99600	1,092.99600				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	876.69700	876.69700	876.69700	874.33600	874.33600				0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	896.29000	896.29000	896.29000	893.88000	893.88000				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	917.10900	917.10900	917.10900	914.64400	914.64400				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	938.92300	938.92300		936.40100	936.40100			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	960.39000	960.39000		957.80700	957.80700			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.66283	73.97789		12.71561	73.74374			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.80090	71.85007		12.85589	71.61084			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.93522	73.53620		12.99257	73.29153			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.06414	71.49985		13.12397	71.24940			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.21581	73.14581		13.27838	72.88934			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.05813	70.77164		13.11073	70.50453			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.18828	68.10670		13.24296	67.83379			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.30875	69.70551		13.36554	69.42635			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.42952	67.11603		13.48859	66.83023			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.56687	68.65925		13.62838	68.36662			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	864.10500	864.10500		861.77500	861.77500			0.00	8,641,050.00	1	835.00
GOVI	On 02/11/2023	GOVI	883.41700	883.41700		881.03900	881.03900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	903.93600	903.93600		901.50500	901.50500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	925.43700	925.43700		922.94900	922.94900			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	946.59600	946.59600		944.04800	944.04800			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.85546	171.85546		171.77296	171.77296			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	175.73779	175.73779		175.65404	175.65404			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	178.05620	178.05620		177.97085	177.97085			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	182.33106	182.33106		182.24384	182.24384			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	184.68173	184.68173		184.59197	184.59197			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.05790	125.05790		124.99656	124.99656			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	126.54748	126.54748		126.48524	126.48524			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.51626	129.51626		129.45280	129.45280			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	131.24757	131.24757		131.18272	131.18272			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	134.27475	134.27475		134.20807	134.20807			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.14799	118.14799		118.28983	118.28983			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	119.38911	119.38911		119.53451	119.53451			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.18995	122.18995		122.33901	122.33901			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.65021	123.65021		123.80291	123.80291			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.50226	126.50226		126.65822	126.65822			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	128.09896	128.09896		128.03270	128.03270			0.00	0.00	0	3,019.00
I2038	On 02/11/2023	Bond Future	130.99281	130.99281		130.92556	130.92556			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	132.03618	132.03618		131.96764	131.96764			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.20628	135.20628		135.13626	135.13626			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	136.23730	136.23730		136.16530	136.16530			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	113.66732	113.66732		113.25551	113.25551			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	114.13661	114.13661		113.71597	113.71597			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	116.81450	116.81450		116.38417	116.38417			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.45356	117.45356		117.01309	117.01309			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	120.16162	120.16162		119.71060	119.71060			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	113.34593	113.34593		113.27596	113.27596			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	115.90647	115.90647		115.83535	115.83535			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	116.36668	116.36668		116.29423	116.29423			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.16059	119.16059		119.08648	119.08648			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	119.58268	119.58268		119.50631	119.50631			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	328.99800	328.99800		328.83800	328.83800			0.00	0.00	0	639.00
I GOV	On 02/11/2023	Index Future	336.43100	336.43100		336.26900	336.26900			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	344.32400	344.32400		344.15800	344.15800			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	352.59000	352.59000		352.42100	352.42100			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	360.72500	360.72500		360.55100	360.55100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.49500	91.50500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50000	91.50000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.73000	91.27000		8.79000	91.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.76000	91.24000		8.81500	91.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.83000	91.17000		8.87000	91.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.83500	91.16500		8.88000	91.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.86000	91.14000		8.92000	91.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.86500	91.13500		8.92500	91.07500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.75500	91.24500		8.82000	91.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.68000	91.32000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.51000	91.49000		8.55000	91.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.44500	91.55500		8.50000	91.50000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.44169	104.34802		9.47386	104.25527		5.61	0.00	185,217,735.50	1,775	73,345.00
R186	On 02/11/2023	Bond Future			9.47486	106.67977		9.50992	106.58534		5.21	0.00	254,324,571.68	2,384	14,754.00
R186	On 02/11/2023	Bond Future	9.15	Call	962.25000	0.96225		929.22000	0.92922	962.250	5.11	0.40	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	552.90000	0.55290		580.57000	0.58057	552.900	5.67	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.47708	103.84532		9.51558	103.74893		4.94	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.45437	106.31628		9.49702	106.21770		4.43	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,148.55000	2.14855		2,096.15000	2.09615	2,148.550	4.56	0.56	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,050.29000	1.05029		1,084.98000	1.08498	1,050.290	4.92	0.32	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.47511	103.43127		9.52299	103.33015		4.15	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.58609	337.58609		337.43174	337.43174			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			345.21191	345.21191		345.05524	345.05524			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.53486	250.53486		250.40791	250.40791			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			256.19424	256.19424		256.06524	256.06524			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.21455	257.21455		257.08317	257.08317			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.38999	263.38999		263.25559	263.25559			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			264.32068	264.32068		264.18242	264.18242			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.74669	87.58360		10.78391	87.42712		10.41	0.00	548,886,421.20	6,267	96,972.00
R2030	On 03/08/2023	Bond Future	10.40	Call	611.53000	0.61153		573.41000	0.57341	611.530	9.27	0.32	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,067.32000	1.06732		1,009.87000	1.00987	1,067.320	9.73	0.46	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	62.04000	0.06204		71.48000	0.07148	62.040	13.30	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	37.08000	0.03708		43.20000	0.04320	37.080	13.80	0.02	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.82940	89.54134		10.86850	89.38166		10.04	0.00	0.00	0	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	543.93000	0.54393		520.26000	0.52026	543.930	10.02	0.18	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	783.91000	0.78391		750.91000	0.75091	783.910	9.80	0.25	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	965.08000	0.96508		925.65000	0.92565	965.080	9.73	0.29	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,397.72000	1.39772		1,344.94000	1.34494	1,397.720	9.76	0.38	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,787.24000	1.78724		1,723.96000	1.72396	1,787.240	9.82	0.45	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,872.39000	2.87239		2,785.95000	2.78595	2,872.390	10.13	0.60	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,269.00000	1.26900	1,329.04000	1.32904	1,269.000	10.39	0.32	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,112.14000	1.11214	1,166.73000	1.16673	1,112.140	10.52	0.29	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	569.18000	0.56918	601.87000	0.60187	569.180	11.22	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.90156	87.61530	10.94276	87.45213		9.70	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	838.80000	0.83880	806.94000	0.80694	838.800	9.59	0.22	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,117.39000	1.11739	1,076.61000	1.07661	1,117.390	9.45	0.28	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,156.82000	1.15682	1,114.83000	1.11483	1,156.820	9.43	0.29	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,228.84000	1.22884	1,184.66000	1.18466	1,228.840	9.40	0.31	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,304.39000	1.30439	1,257.96000	1.25796	1,304.390	9.36	0.32	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,406.67000	1.40667	1,357.23000	1.35723	1,406.670	9.32	0.34	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,723.54000	1.72354	1,665.78000	1.66578	1,723.540	9.31	0.39	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,461.87000	2.46187	2,543.67000	2.54367	2,461.870	9.54	0.46	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,965.85000	1.96585	2,036.09000	2.03609	1,965.850	9.75	0.39	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,426.08000	1.42608	1,481.63000	1.48163	1,426.080	10.11	0.30	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,326.94000	1.32694	1,379.50000	1.37950	1,326.940	10.20	0.29	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,317.54000	1.31754	1,369.82000	1.36982	1,317.540	10.21	0.28	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,107.42000	1.10742	1,153.06000	1.15306	1,107.420	10.44	0.25	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.97197	89.70032	11.01546	89.53335		8.93	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,049.88000	1.04988	1,011.75000	1.01175	1,049.880	8.54	0.25	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,573.06000	1.57306	1,520.27000	1.52027	1,573.060	8.45	0.34	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,271.69000	2.27169	2,203.13000	2.20313	2,271.690	8.56	0.44	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,637.35000	2.63735	2,561.74000	2.56174	2,637.350	8.65	0.48	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,258.21000	3.25821	3,172.22000	3.17222	3,258.210	8.84	0.55	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,640.07000	1.64007	1,696.14000	1.69614	1,640.070	9.47	0.31	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,261.54000	1.26154	1,306.97000	1.30697	1,261.540	9.85	0.24	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	800.51000	0.80051	831.58000	0.83158	800.510	10.51	0.16	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.07336	87.74202	11.11952	87.57096		8.79	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 03/08/2023	Bond Future			11.32299	86.24091	11.36005	86.06289		11.84	0.00	225,864,943.29	2,619	117,733.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1.85000	0.00185	1.68000	0.00168	1.850	9.21	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	60.22000	0.06022	54.75000	0.05475	60.220	9.33	0.05	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,202.00000	1.20200	1,294.30000	1.29430	1,202.000	11.71	0.43	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,960.85000	1.96085	1,870.80000	1.87080	1,960.850	11.84	0.60	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,115.06000	1.11506	1,203.03000	1.20303	1,115.060	11.84	0.40	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,033.41000	1.03341	1,117.14000	1.11714	1,033.410	11.96	0.38	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,314.88000	3.31488	3,194.31000	3.19431	3,314.880	12.80	0.76	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,685.49000	3.68549	3,558.63000	3.55863	3,685.490	13.04	0.79	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Put	478.90000	0.47890	527.68000	0.52768	478.900	13.13	0.20	0.00	0	3,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,835.88000	3.83588	3,706.64000	3.70664	3,835.880	13.13	0.80	0.00	0	3,000.00	
R2032	On 02/11/2023	Bond Future			11.41995	84.00488	11.45862	83.82318		12.74	0.00	42,002,440.00	500	65,800.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,043.66000	1.04366	1,001.29000	1.00129	1,043.660	12.06	0.28	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,195.89000	1.19589	0.00000	0.00000	1,195.890	12.02	0.31	25,951,723.44	1,000	500.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	1,849.99000	1.84999		1,783.77000	1.78377	1,849.990	12.18	0.42	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,913.30000	2.91330		0.00000	0.00000	2,913.300	12.29	0.53	22,079,961.46	500	500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	1,881.80000	1.88180		0.00000	0.00000	1,881.800	12.78	0.38	32,317,874.37	1,000	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,217.76000	1.21776		1,276.41000	1.27641	1,217.760	13.34	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.50653	85.95685		11.54691	85.77117		11.86	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	826.09000	0.82609		794.51000	0.79451	826.090	11.41	0.20	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,437.68000	1.43768		1,387.41000	1.38741	1,437.680	11.25	0.31	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,671.04000	1.67104		1,614.31000	1.61431	1,671.040	11.21	0.34	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,703.66000	1.70366		1,646.10000	1.64610	1,703.660	11.21	0.35	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,262.44000	2.26244		2,191.83000	2.19183	2,262.440	11.36	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,695.01000	2.69501		2,781.94000	2.78194	2,695.010	11.86	0.43	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,612.70000	1.61270		1,672.38000	1.67238	1,612.700	12.66	0.28	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,485.21000	1.48521		1,541.20000	1.54120	1,485.210	12.79	0.26	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,377.40000	1.37740		1,430.18000	1.43018	1,377.400	12.92	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.58891	83.83731		11.63116	83.64726		10.82	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,208.74000	1.20874		1,164.08000	1.16408	1,208.740	10.25	0.26	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,478.25000	1.47825		1,425.72000	1.42572	1,478.250	10.21	0.30	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,555.36000	1.55536		1,500.68000	1.50068	1,555.360	10.20	0.31	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,869.80000	1.86980		1,807.03000	1.80703	1,869.800	10.24	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,280.95000	2.28095		2,208.78000	2.20878	2,280.950	10.35	0.41	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,809.70000	2.80970		2,726.73000	2.72673	2,809.700	10.50	0.47	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,491.73000	1.49173		1,544.53000	1.54453	1,491.730	11.98	0.25	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,255.96000	1.25596		1,301.83000	1.30183	1,255.960	12.27	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,132.09000	1.13209		1,174.17000	1.17417	1,132.090	12.44	0.20	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.69520	85.74962		11.73952	85.55500		10.13	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2023	Bond Future			11.84548	85.42009		11.89274	85.16649		13.66	0.00	22,636,323.85	265	61,040.00
R2035	On 03/08/2023	Bond Future	11.75	Put	1,950.20000	1.95020		2,106.34000	2.10634	1,950.200	13.28	0.54	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	3,988.72000	3.98872		3,805.55000	3.80555	3,988.720	14.45	0.79	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			11.95179	82.81789		12.00092	82.55890		14.25	0.00	1,407,904.13	17	109,761.00
R2035	On 02/11/2023	Bond Future	10.62	Call	519.19000	0.51919		486.07000	0.48607	519.190	13.10	0.15	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,059.06000	1.05906		998.92000	0.99892	1,059.060	13.10	0.27	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,277.96000	2.27796		2,172.29000	2.17229	2,277.960	13.58	0.45	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,709.06000	3.70906		3,565.73000	3.56573	3,709.060	14.24	0.60	0.00	0	750.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,272.75000	1.27275		1,350.12000	1.35012	1,272.750	15.13	0.26	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	644.35000	0.64435		689.43000	0.68943	644.350	16.22	0.14	0.00	0	750.00
R2035	On 01/02/2024	Bond Future			12.05309	84.74207		12.10423	84.47727		13.61	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	930.36000	0.93036		882.94000	0.88294	930.360	12.73	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,558.71000	1.55871		1,486.70000	1.48670	1,558.710	12.71	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,400.31000	1.40031		1,467.26000	1.46726	1,400.310	15.14	0.22	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.14156	82.24127		12.19475	81.97029		12.77	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.24933	84.11756		12.30480	83.84015		11.84	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.13010	76.37271		12.17746	76.11885		15.43	0.00	30,701,829.42	402	132,161.00
R2037	On 03/08/2023	Bond Future	10.30	Call	6.92000	0.00692		6.18000	0.00618	6.920	13.99	0.01	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	104.07000	0.10407		93.69000	0.09369	104.070	14.00	0.06	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.23338	78.07995		12.28249	77.82069		15.28	0.00	0.00	0	481.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,311.13000	2.31113	2,205.07000	2.20507	2,311.130		14.60	0.45	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,742.70000	3.74270	3,599.38000	3.59938	3,742.700		15.31	0.60	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	664.13000	0.66413	709.70000	0.70970	664.130		17.49	0.15	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.33124	75.63736		12.38223	75.37230		15.46	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,024.66000	3.02466	2,909.83000	2.90983	3,024.660		14.95	0.47	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,460.79000	2.46079	2,562.91000	2.56291	2,460.790		16.06	0.35	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,268.44000	1.26844	1,329.10000	1.32910	1,268.440		17.51	0.20	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.42747	77.43754		12.48042	77.16626		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.54541	74.94827		12.60058	74.67053		13.49	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.30016	77.11291		12.37815	76.67042		16.31	0.00	20,049,356.60	260	133,209.00
R2040	On 02/11/2023	Bond Future			12.40390	78.83676		12.48476	78.38465		16.16	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,594.37000	1.59437	1,455.38000	1.45538	1,594.370		15.19	0.34	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,742.68000	3.74268	3,499.13000	3.49913	3,742.680		16.33	0.57	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,088.42000	1.08842	1,194.39000	1.19439	1,088.420		18.08	0.21	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.50261	76.16141		12.58655	75.69896		16.40	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.59944	77.97413		12.68654	77.50078		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.71697	75.24652		12.80761	74.76212		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.35793	73.49489		12.41543	73.16715		17.29	0.00	0.00	0	81,128.00
R2044	On 03/08/2023	Bond Future	11.75	Call	526.56000	0.52656	470.87000	0.47087	526.560		16.03	0.22	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,148.77000	4.14877	4,420.82000	4.42082	4,148.770		16.03	0.78	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,040.82000	3.04082	3,279.53000	3.27953	3,040.820		16.37	0.67	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,490.62000	1.49062	1,650.89000	1.65089	1,490.620		17.29	0.42	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.45810	75.13783		12.51766	74.80304		17.15	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.55336	72.50174		12.61512	72.15938		17.44	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.64652	74.22742		12.71055	73.87698		16.49	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.75911	71.53940		12.82570	71.18071		16.42	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.28205	76.59494		12.33427	76.29073		16.97	0.00	0.00	0	240,009.00
R2048	On 03/08/2023	Bond Future	11.80	Call	721.54000	0.72154	656.62000	0.65662	721.540		15.80	0.27	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,928.03000	1.92803	1,792.01000	1.79201	1,928.030		16.59	0.52	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	417.60000	0.41760	478.26000	0.47826	417.600		18.35	0.15	0.00	0	1,100.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/11/2023	Bond Future			12.38230	73.85901		12.43641	73.54832		17.85	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,698.40000	1.69840		1,602.58000	1.60258	1,698.400	16.78	0.35	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,599.88000	3.59988		3,441.30000	3.44130	3,599.880	17.85	0.55	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,163.04000	1.16304		1,239.83000	1.23983	1,163.040	19.89	0.21	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.47817	75.57513		12.53431	75.25734		17.11	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.56251	72.91992		12.62066	72.59468		17.23	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.66206	74.58316		12.72245	74.25025		16.24	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 03/08/2023	Bond Future			12.30887	98.69835		12.37647	98.19397		17.03	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.40985	95.03755		12.48001	94.52224		17.92	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.50256	97.24619		12.57535	96.71912		17.18	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.59212	93.69169		12.66767	93.15217		17.30	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.69780	95.82740		12.77635	95.27531		16.29	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.89022	65.77633		11.94236	65.53140		15.48	0.00	151,285,559.00	2,300	11,715.00
R209	On 03/08/2023	Bond Future	10.00	Call	4.09000	0.00409		3.56000	0.00356	4.090	14.04	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	70.07000	0.07007		61.84000	0.06184	70.070	14.05	0.05	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	82.94000	0.08294		73.31000	0.07331	82.940	14.05	0.06	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	378.05000	0.37805		340.79000	0.34079	378.050	14.36	0.20	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,254.30000	1.25430		1,378.64000	1.37864	1,254.300	15.48	0.43	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.98396	64.09224		12.03795	63.84204		16.11	0.00	31,853,843.28	497	0.00
R209	On 01/02/2024	Bond Future			12.06912	65.58152		12.12502	65.32570		15.44	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.15074	63.98680		12.20867	63.72497		14.44	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.24978	65.44640		12.30992	65.17836		13.44	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			228.87874	228.87874		228.76750	228.76750			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			230.86805	230.86805		230.75512	230.75512			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			236.28432	236.28432		236.16930	236.16930			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			238.67445	238.67445		238.55686	238.55686			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			244.17861	244.17861		244.05755	244.05755			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.11501	82.36757		11.15718	82.18495		11.33	0.00	116,961,949.40	1,420	24,127.00
R213	On 02/11/2023	Bond Future			11.21072	80.65016		11.25480	80.46378		11.66	0.00	443,495,229.84	5,499	6,039.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 02/11/2023	Bond Future	10.94	Call	1,735.96000	1.73596	1,664.24000	1.66424	1,735.960	11.26	0.43	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,820.96000	2.82096	2,722.05000	2.72205	2,820.960	11.61	0.58	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	567.23000	0.56723	603.35000	0.60335	567.230	13.01	0.16	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.29963	82.52387	11.34583	82.33333		10.83	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.37398	80.92446	11.42239	80.72951		10.20	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.47169	82.77154	11.52261	82.57188		9.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.18989	61.99825	12.24200	61.74922		16.90	0.00	0.00	0	20,463.00
R214	On 02/11/2023	Bond Future			12.28631	60.07981	12.34020	59.82544		17.71	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future			12.37813	61.47574	12.43392	61.21557		17.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.45866	59.63018	12.51634	59.36391		16.39	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.55397	60.99055	12.61374	60.71800		15.29	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											2,163,678,716.46	26,706	1 463 345.00	
Grand Total:											2,163,678,716.46	26,706	1 463 345.00	