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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2023

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	873.68900	873.68900		874.91500	874.91500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	893.06500	893.06500		894.46900	894.46900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	913.48800	913.48800		915.24500	915.24500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	934.66200	934.66200		937.01500	937.01500				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	955.61100	955.61100		958.43800	958.43800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	998.11500	998.11500		1,000.21900	1,000.21900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,020.25100	1,020.25100		1,022.57300	1,022.57300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,043.58300	1,043.58300		1,046.32500	1,046.32500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,067.77200	1,067.77200		1,071.21200	1,071.21200				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,091.70500	1,091.70500		1,095.70300	1,095.70300				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	875.07100	875.07100		876.69700	876.69700				0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	894.47900	894.47900		896.29000	896.29000				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	914.93400	914.93400		917.10900	917.10900				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	936.14100	936.14100		938.92300	938.92300			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	957.12300	957.12300		960.39000	960.39000			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	12.69677	73.82720		12.66283	73.97789			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.83914	71.68359		12.80090	71.85007			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.98122	73.33986		12.93522	73.53620			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.12269	71.25474		13.06414	71.49985			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.28487	72.86281		13.21581	73.14581			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	13.07684	70.67643		13.05813	70.77164			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.21014	67.99738		13.18828	68.10670			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.33653	69.56871		13.30875	69.70551			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.46722	66.93339		13.42952	67.11603			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.61250	68.44197		13.56687	68.65925			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	862.47100	862.47100		864.10500	864.10500			0.00	0.00	0	835.00
GOVI	On 02/11/2023	GOVI	881.59900	881.59900		883.41700	883.41700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	901.75900	901.75900		903.93600	903.93600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	922.66100	922.66100		925.43700	925.43700			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	943.34100	943.34100		946.59600	946.59600			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.87294	171.87294		171.85546	171.85546			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	175.72633	175.72633		175.73779	175.73779			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.98201	177.98201		178.05620	178.05620			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	182.14681	182.14681		182.33106	182.33106			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	184.41108	184.41108		184.68173	184.68173			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	125.12084	125.12084		125.05790	125.05790			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	126.59067	126.59067		126.54748	126.54748			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.51502	129.51502		129.51626	129.51626			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	131.16832	131.16832		131.24757	131.24757			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	134.13477	134.13477		134.27475	134.27475			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	118.20916	118.20916		118.14799	118.14799			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	119.43158	119.43158		119.38911	119.38911			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.19057	122.19057		122.18995	122.18995			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.57757	123.57757		123.65021	123.65021			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.37254	126.37254		126.50226	126.50226			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	128.77502	128.77502		128.09896	128.09896			0.00	0.00	0	3,019.00
I2038	On 02/11/2023	Bond Future	131.66220	131.66220		130.99281	130.99281			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	132.67474	132.67474		132.03618	132.03618			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.77918	135.77918		135.20628	135.20628			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	136.76202	136.76202		136.23730	136.23730			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	113.37207	113.37207		113.66732	113.66732			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	113.81565	113.81565		114.13661	114.13661			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	116.44491	116.44491		116.81450	116.81450			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.00537	117.00537		117.45356	117.45356			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	119.65037	119.65037		120.16162	120.16162			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	113.90185	113.90185		113.34593	113.34593			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	116.45534	116.45534		115.90647	115.90647			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	116.88759	116.88759		116.36668	116.36668			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.62282	119.62282		119.16059	119.16059			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	120.00190	120.00190		119.58268	119.58268			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	329.46400	329.46400		328.99800	328.99800			0.00	0.00	0	639.00
I GOV	On 02/11/2023	Index Future	336.85100	336.85100		336.43100	336.43100			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	344.63200	344.63200		344.32400	344.32400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	352.69700	352.69700		352.59000	352.59000			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	360.67700	360.67700		360.72500	360.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.50000	91.50000		8.49500	91.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.52000	91.48000		8.50000	91.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.71000	91.29000		8.73000	91.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.74000	91.26000		8.76000	91.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.81500	91.18500		8.83000	91.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.83000	91.17000		8.83500	91.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.87000	91.13000		8.86000	91.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.87500	91.12500		8.86500	91.13500			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			8.78000	91.22000		8.75500	91.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.67500	91.32500		8.68000	91.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.53000	91.47000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.48500	91.51500		8.44500	91.55500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.48227	104.23105		9.44169	104.34802		5.26	0.00	5,315,783.55	51	73,345.00
R186	On 02/11/2023	Bond Future			9.52586	106.54244		9.47486	106.67977		4.95	0.00	139,677,138.84	1,311	14,754.00
R186	On 02/11/2023	Bond Future	9.15	Call	837.66000	0.83766		962.25000	0.96225	837.660	4.85	0.38	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	524.23000	0.52423		552.90000	0.55290	524.230	5.39	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.54826	103.66720		9.47708	103.84532		4.75	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.56103	106.06999		9.45437	106.31628		4.27	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,942.70000	1.94270		2,148.55000	2.14855	1,942.700	4.39	0.54	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,070.51000	1.07051		1,050.29000	1.05029	1,070.510	4.76	0.33	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.61675	103.13250		9.47511	103.43127		4.01	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			337.89931	337.89931		337.58609	337.58609			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			345.47475	345.47475		345.21191	345.21191			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			250.66512	250.66512		250.53486	250.53486			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			256.28487	256.28487		256.19424	256.19424			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.21698	257.21698		257.21455	257.21455			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.23569	263.23569		263.38999	263.38999			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			264.04629	264.04629		264.32068	264.32068			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			10.78630	87.41709		10.74669	87.58360		10.18	0.00	3,234,432.33	37	96,935.00
R2030	On 03/08/2023	Bond Future	10.40	Call	558.43000	0.55843		611.53000	0.61153	558.430	9.35	0.30	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,007.95000	1.00795		1,067.32000	1.06732	1,007.950	9.94	0.44	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	77.38000	0.07738		62.04000	0.06204	77.380	13.76	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	42.79000	0.04279		37.08000	0.03708	42.790	14.04	0.02	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.87479	89.35601		10.82940	89.54134		9.86	0.00	0.00	0	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	457.80000	0.45780		543.93000	0.54393	457.800	9.68	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	692.92000	0.69292		783.91000	0.78391	692.920	9.56	0.23	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	877.44000	0.87744		965.08000	0.96508	877.440	9.58	0.28	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,298.65000	1.29865		1,397.72000	1.39772	1,298.650	9.65	0.37	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,687.47000	1.68747		1,787.24000	1.78724	1,687.470	9.78	0.44	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,759.72000	2.75972		2,872.39000	2.87239	2,759.720	10.15	0.58	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,331.81000	1.33181	1,269.00000	1.26900	1,331.810	10.43	0.34	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,169.50000	1.16950	1,112.14000	1.11214	1,169.500	10.57	0.30	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	601.80000	0.60180	569.18000	0.56918	601.800	11.27	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.95758	87.39352	10.90156	87.61530		9.56	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	739.33000	0.73933	838.80000	0.83880	739.330	9.36	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	997.52000	0.99752	1,117.39000	1.11739	997.520	9.21	0.27	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,034.41000	1.03441	1,156.82000	1.15682	1,034.410	9.19	0.27	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,101.71000	1.10171	1,228.84000	1.22884	1,101.710	9.16	0.29	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,184.16000	1.18416	1,304.39000	1.30439	1,184.160	9.18	0.30	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,296.40000	1.29640	1,406.67000	1.40667	1,296.400	9.20	0.32	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,614.89000	1.61489	1,723.54000	1.72354	1,614.890	9.25	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,565.53000	2.56553	2,461.87000	2.46187	2,565.530	9.56	0.47	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,065.02000	2.06502	1,965.85000	1.96585	2,065.020	9.81	0.40	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,511.45000	1.51145	1,426.08000	1.42608	1,511.450	10.20	0.32	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,407.40000	1.40740	1,326.94000	1.32694	1,407.400	10.29	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,397.33000	1.39733	1,317.54000	1.31754	1,397.330	10.30	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,177.11000	1.17711	1,107.42000	1.10742	1,177.110	10.53	0.26	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.04528	89.41910	10.97197	89.70032		8.66	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	902.71000	0.90271	1,049.88000	1.04988	902.710	8.26	0.23	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,410.87000	1.41087	1,573.06000	1.57306	1,410.870	8.24	0.33	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,100.57000	2.10057	2,271.69000	2.27169	2,100.570	8.43	0.42	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,463.09000	2.46309	2,637.35000	2.63735	2,463.090	8.55	0.47	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,071.56000	3.07156	3,258.21000	3.25821	3,071.560	8.75	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,704.58000	1.70458	1,640.07000	1.64007	1,704.580	9.41	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,309.63000	1.30963	1,261.54000	1.26154	1,309.630	9.78	0.25	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	802.78000	0.80278	800.51000	0.80051	802.780	10.31	0.17	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.16196	87.41406	11.07336	87.74202		8.42	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			11.35735	86.07584	11.32299	86.24091		11.54	0.00	1,377,213.44	16	117,717.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.39000	0.00039	1.85000	0.00185	0.390	8.32	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	30.14000	0.03014	60.22000	0.06022	30.140	8.53	0.03	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,306.27000	1.30627	1,202.00000	1.20200	1,306.270	12.09	0.44	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,216.29000	1.21629	1,115.06000	1.11506	1,216.290	12.23	0.42	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,897.01000	1.89701	1,960.85000	1.96085	1,897.010	12.23	0.58	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,131.12000	1.13112	1,033.41000	1.03341	1,131.120	12.36	0.40	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,222.10000	3.22210	3,314.88000	3.31488	3,222.100	13.24	0.74	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,585.52000	3.58552	3,685.49000	3.68549	3,585.520	13.48	0.77	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,733.75000	3.73375	3,835.88000	3.83588	3,733.750	13.58	0.78	0.00	0	3,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Put	541.84000	0.54184	478.90000	0.47890	541.840	13.58	0.22	0.00	0	3,000.00	
R2032	On 02/11/2023	Bond Future			11.45896	83.82159	11.41995	84.00488		12.46	0.00	0.00	0	65,800.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	936.49000	0.93649	1,043.66000	1.04366	936.490	11.77	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,099.98000	1.09998	1,195.89000	1.19589	1,099.980	11.83	0.29	0.00	0	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	1,743.93000	1.74393	1,849.99000	1.84999	1,743.930	12.07	0.41	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,991.99000	2.99199	2,913.30000	2.91330	2,991.990	12.24	0.54	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,946.39000	1.94639	1,881.80000	1.88180	1,946.390	12.79	0.40	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,266.35000	1.26635	1,217.76000	1.21776	1,266.350	13.38	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.55394	85.73890	11.50653	85.95685		11.70	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	737.02000	0.73702	826.09000	0.82609	737.020	11.18	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,328.31000	1.32831	1,437.68000	1.43768	1,328.310	11.08	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,581.68000	1.58168	1,671.04000	1.67104	1,581.680	11.17	0.33	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,613.45000	1.61345	1,703.66000	1.70366	1,613.450	11.18	0.34	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,161.62000	2.16162	2,262.44000	2.26244	2,161.620	11.35	0.41	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,803.76000	2.80376	2,695.01000	2.69501	2,803.760	11.94	0.44	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,692.18000	1.69218	1,612.70000	1.61270	1,692.180	12.76	0.29	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,559.91000	1.55991	1,485.21000	1.48521	1,559.910	12.89	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,447.49000	1.44749	1,377.40000	1.37740	1,447.490	13.02	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.65010	83.56225	11.58891	83.83731		10.70	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,094.99000	1.09499	1,208.74000	1.20874	1,094.990	10.09	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,364.88000	1.36488	1,478.25000	1.47825	1,364.880	10.11	0.29	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,449.13000	1.44913	1,555.36000	1.55536	1,449.130	10.14	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,769.66000	1.76966	1,869.80000	1.86980	1,769.660	10.24	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,172.71000	2.17271	2,280.95000	2.28095	2,172.710	10.38	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,700.17000	2.70017	2,809.70000	2.80970	2,700.170	10.57	0.46	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,586.56000	1.58656	1,491.73000	1.49173	1,586.560	12.09	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,338.37000	1.33837	1,255.96000	1.25596	1,338.370	12.38	0.23	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,207.83000	1.20783	1,132.09000	1.13209	1,207.830	12.56	0.21	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.76796	85.43042	11.69520	85.74962		9.80	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			11.87975	85.23608	11.84548	85.42009		13.29	0.00	0.00	0	61,040.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,035.72000	2.03572	1,950.20000	1.95020	2,035.720	13.29	0.56	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,834.01000	3.83401	3,988.72000	3.98872	3,834.010	14.48	0.77	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.99015	82.61557	11.95179	82.81789		14.01	0.00	0.00	0	109,761.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	454.09000	0.45409	519.19000	0.51919	454.090	12.85	0.14	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	976.19000	0.97619	1,059.06000	1.05906	976.190	12.97	0.26	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,191.24000	2.19124	2,277.96000	2.27796	2,191.240	13.65	0.44	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,602.70000	3.60270	3,709.06000	3.70906	3,602.700	14.36	0.59	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,339.50000	1.33950	1,272.75000	1.27275	1,339.500	15.27	0.27	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	680.71000	0.68071	644.35000	0.64435	680.710	16.33	0.15	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.09884	84.50512	12.05309	84.74207		13.39	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	832.33000	0.83233	930.36000	0.93036	832.330	12.48	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,447.20000	1.44720	1,558.71000	1.55871	1,447.200	12.55	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,463.81000	1.46381	1,400.31000	1.40031	1,463.810	15.22	0.23	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.19908	81.94829	12.14156	82.24127		12.65	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.31672	83.78071	12.24933	84.11756		11.57	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			12.16426		76.18948		12.13010	76.37271		15.04	0.00	2,285,684.40	30	132,131.00
R2037	On 03/08/2023	Bond Future	10.30	Call	4.12000		0.00412		6.92000	0.00692	4.120	13.60	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	76.97000		0.07697		104.07000	0.10407	76.970	13.60	0.05	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.27134		77.87944		12.23338	78.07995		15.05	0.00	0.00	0	481.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,232.58000		2.23258		2,311.13000	2.31113	2,232.580	14.71	0.44	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,645.31000		3.64531		3,742.70000	3.74270	3,645.310	15.48	0.59	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	704.45000		0.70445		664.13000	0.66413	704.450	17.64	0.15	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.37609		75.40415		12.33124	75.63736		15.22	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,923.54000		2.92354		3,024.66000	3.02466	2,923.540	15.02	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,563.91000		2.56391		2,460.79000	2.46079	2,563.910	16.19	0.36	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,330.62000		1.33062		1,268.44000	1.26844	1,330.620	17.63	0.21	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.48325		77.15181		12.42747	77.43754		13.65	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.61041		74.62120		12.54541	74.94827		13.20	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			12.33941		76.88972		12.30016	77.11291		15.93	0.00	1,614,684.12	21	133,188.00
R2040	On 02/11/2023	Bond Future			12.44701		78.59519		12.40390	78.83676		15.95	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,465.12000		1.46512		1,594.37000	1.59437	1,465.120	14.96	0.32	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,553.14000		3.55314		3,742.68000	3.74268	3,553.140	16.11	0.56	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,101.71000		1.10171		1,088.42000	1.08842	1,101.710	17.88	0.21	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.55252		75.88590		12.50261	76.16141		16.18	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.65996		77.64474		12.59944	77.97413		14.62	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.78649		74.87456		12.71697	75.24652		14.20	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			12.38192		73.35785		12.35793	73.49489		16.94	0.00	0.00	0	81,128.00
R2044	On 03/08/2023	Bond Future	11.75	Call	483.38000		0.48338		526.56000	0.52656	483.380	16.01	0.21	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,242.63000		4.24263		4,148.77000	4.14877	4,242.630	16.01	0.79	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,125.77000		3.12577		3,040.82000	3.04082	3,125.770	16.46	0.68	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,546.14000		1.54614		1,490.62000	1.49062	1,546.140	17.44	0.43	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.48524		74.98495		12.45810	75.13783		16.98	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.58638		72.31836		12.55336	72.50174		17.27	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.68903		73.99444		12.64652	74.22742		16.20	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.80949		71.26775		12.75911	71.53940		16.06	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			12.30619		76.45403		12.28205	76.59494		16.66	0.00	1,911,350.75	25	239,984.00
R2048	On 03/08/2023	Bond Future	11.80	Call	672.62000		0.67262		721.54000	0.72154	672.620	15.84	0.26	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,854.94000		1.85494		1,928.03000	1.92803	1,854.940	16.76	0.51	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	439.82000		0.43982		417.60000	0.41760	439.820	18.54	0.16	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			12.40954	73.70231		12.38230	73.85901		17.70	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,607.14000	1.60714		1,698.40000	1.69840	1,607.140	16.61	0.34	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,474.90000	3.47490		3,599.88000	3.59988	3,474.900	17.70	0.55	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,168.53000	1.16853		1,163.04000	1.16304	1,168.530	19.75	0.21	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.51116	75.38808		12.47817	75.57513		16.97	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.60474	72.68346		12.56251	72.91992		17.05	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.71188	74.30832		12.66206	74.58316		16.05	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			12.35338	98.36569		12.30887	98.69835		16.73	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.45833	94.68091		12.40985	95.03755		17.79	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.55766	96.84670		12.50256	97.24619		17.06	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.65755	93.22410		12.59212	93.69169		17.07	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.77184	95.30684		12.69780	95.82740		16.04	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			11.92455	65.61491		11.89022	65.77633		15.07	0.00	0.00	0	11,715.00
R209	On 03/08/2023	Bond Future	10.00	Call	2.32000	0.00232		4.09000	0.00409	2.320	13.63	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	50.31000	0.05031		70.07000	0.07007	50.310	13.63	0.04	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	60.38000	0.06038		82.94000	0.08294	60.380	13.63	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	311.10000	0.31110		378.05000	0.37805	311.100	13.94	0.18	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,271.78000	1.27178		1,254.30000	1.25430	1,271.780	15.07	0.45	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.02192	63.91618		11.98396	64.09224		15.83	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			12.11353	65.37817		12.06912	65.58152		15.18	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.20555	63.73903		12.15074	63.98680		14.30	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.31314	65.16405		12.24978	65.44640		13.13	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			229.79997	229.79997		228.87874	228.87874			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			231.77108	231.77108		230.86805	230.86805			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			237.12538	237.12538		236.28432	236.28432			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			239.39316	239.39316		238.67445	238.67445			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			244.80624	244.80624		244.17861	244.17861			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			11.15970	82.17405		11.11501	82.36757		11.08	0.00	986,088.60	12	24,115.00
R213	On 02/11/2023	Bond Future			11.26077	80.43859		11.21072	80.65016		11.47	0.00	0.00	0	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	1,629.91000	1.62991	1,735.96000	1.73596	1,629.910	11.22	0.42	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,700.01000	2.70001	2,820.96000	2.82096	2,700.010	11.65	0.57	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	605.13000	0.60513	567.23000	0.56723	605.130	13.08	0.17	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.35919	82.27833	11.29963	82.52387		10.65	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.44870	80.62381	11.37398	80.92446		10.03	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.55951	82.42758	11.47169	82.77154		9.30	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			12.20895	61.90697	12.18989	61.99825		16.54	0.00	3,962,046.08	64	20,489.00
R214	On 02/11/2023	Bond Future			12.30821	59.97623	12.28631	60.07981		17.50	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future			12.40547	61.34802	12.37813	61.47574		16.80	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.49487	59.46280	12.45866	59.63018		16.23	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.59738	60.79240	12.55397	60.99055		14.99	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 :											160,364,422.11	1,567	1 463 230.00	
Grand Total:											160,364,422.11	1,567	1 463 230.00	