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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2023

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	872.70600	872.70600			873.68900	873.68900			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	892.05300	892.05300			893.06500	893.06500			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	912.44800	912.44800			913.48800	913.48800			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	933.59800	933.59800			934.66200	934.66200			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	954.53400	954.53400			955.61100	955.61100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	996.50900	996.50900			998.11500	998.11500			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,018.60000	1,018.60000			1,020.25100	1,020.25100			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,041.88900	1,041.88900			1,043.58300	1,043.58300			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,066.03900	1,066.03900			1,067.77200	1,067.77200			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,089.94500	1,089.94500			1,091.70500	1,091.70500			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	873.48100	873.48100			875.07100	875.07100			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	892.84500	892.84500			894.47900	894.47900			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	913.25900	913.25900			914.93400	914.93400			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		934.42700	934.42700		936.14100	936.14100			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		955.38200	955.38200		957.12300	957.12300			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		12.73091	73.67605		12.69677	73.82720			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.87478	71.52891		12.83914	71.68359			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.01845	73.18150		12.98122	73.33986			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.16155	71.09270		13.12269	71.25474			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.32543	72.69731		13.28487	72.86281			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		13.11614	70.47715		13.07684	70.67643			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.25107	67.79347		13.21014	67.99738			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.37909	69.36003		13.33653	69.56871			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.51152	66.71983		13.46722	66.93339			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.65857	68.22378		13.61250	68.44197			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		860.90300	860.90300		862.47100	862.47100			0.00	0.00	0	835.0
GOVI	On 02/11/2023	GOVI		879.98900	879.98900		881.59900	881.59900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		900.10800	900.10800		901.75900	901.75900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		920.97200	920.97200		922.66100	922.66100			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		941.62500	941.62500		943.34100	943.34100			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.90155	171.90155		171.87294	171.87294			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		175.75522	175.75522		175.72633	175.72633			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		178.01157	178.01157		177.98201	177.98201			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		182.17708	182.17708		182.14681	182.14681			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		184.44296	184.44296		184.41108	184.41108			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.98182	124.98182		125.12084	125.12084			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		126.44825	126.44825		126.59067	126.59067			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		129.36921	129.36921		129.51502	129.51502			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		131.01925	131.01925		131.16832	131.16832			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		133.98277	133.98277		134.13477	134.13477			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					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		118.47001	118.47001	118.20916	118.20916			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		119.69808	119.69808	119.43158	119.43158			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		122.46307	122.46307	122.19057	122.19057			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		123.85656	123.85656	123.57757	123.57757			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		126.65816	126.65816	126.37254	126.37254			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		128.53689	128.53689	128.77502	128.77502			0.00	0.00	0	3,019.0
I2038	On 02/11/2023		Bond Future		131.41839	131.41839	131.66220	131.66220			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		132.42521	132.42521	132.67474	132.67474			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		135.52395	135.52395	135.77918	135.77918			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		136.50179	136.50179	136.76202	136.76202			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		113.42954	113.42954	113.37207	113.37207			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		113.87410	113.87410	113.81565	113.81565			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		116.50467	116.50467	116.44491	116.44491			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		117.06692	117.06692	117.00537	117.00537			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		119.71370	119.71370	119.65037	119.65037			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		112.87062	112.87062	113.90185	113.90185			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		115.40068	115.40068	116.45534	116.45534			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		115.80853	115.80853	116.88759	116.88759			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		118.51853	118.51853	119.62282	119.62282			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		118.87356	118.87356	120.00190	120.00190			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023		Index Future		329.24000	329.24000	329.46400	329.46400			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		336.62000	336.62000	336.85100	336.85100			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		344.39400	344.39400	344.63200	344.63200			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		352.45300	352.45300	352.69700	352.69700			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		360.43200	360.43200	360.67700	360.67700			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.50000	91.50000	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.51000	91.49000	8.52000	91.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.68000	91.32000	8.71000	91.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.72000	91.28000	8.74000	91.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.79000	91.21000	8.81500	91.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.81500	91.18500	8.83000	91.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.85000	91.15000	8.87000	91.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.85000	91.15000	8.87500	91.12500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.77000		91.23000		8.78000	91.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.67000		91.33000		8.67500	91.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.52000		91.48000		8.53000	91.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.44000		91.56000		8.48500	91.51500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.52334		104.11283		9.48227	104.23105		5.26	0.00	14,367,570.54	138	73,345.0
R186	On 02/11/2023	Bond Future			9.57089		106.42137		9.52586	106.54244		4.95	0.00	223,165,612.89	2,097	14,754.0
R186	On 02/11/2023	Bond Future	9.15	Call	775.03000		0.77503		837.66000	0.83766	775.030	4.85	0.37	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	538.14000		0.53814		524.23000	0.52423	538.140	5.39	0.25	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.59788		103.54327		9.54826	103.66720		4.75	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.61608		105.94317		9.56103	106.06999		4.27	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,863.66000		1.86366		1,942.70000	1.94270	1,863.660	4.39	0.53	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,102.62000		1.10262		1,070.51000	1.07051	1,102.620	4.76	0.34	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.67822		103.00319		9.61675	103.13250		4.01	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.05258		338.05258		337.89931	337.89931			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			345.63071		345.63071		345.47475	345.47475			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			251.22016		251.22016		250.66512	250.66512			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			256.85173		256.85173		256.28487	256.28487			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.79683		257.79683		257.21698	257.21698			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			263.82944		263.82944		263.23569	263.23569			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			264.65492		264.65492		264.04629	264.04629			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			10.81589		87.29295		10.78630	87.41709		10.18	0.00	4,015,475.70	46	96,912.0
R2030	On 03/08/2023	Bond Future	10.40	Call	480.14000		0.48014		558.43000	0.55843	480.140	9.35	0.28	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	903.02000		0.90302		1,007.95000	1.00795	903.020	9.94	0.42	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	66.44000		0.06644		77.38000	0.07738	66.440	13.76	0.04	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	35.37000		0.03537		42.79000	0.04279	35.370	14.04	0.02	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.90599		89.22890		10.87479	89.35601		9.86	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	418.58000		0.41858		457.80000	0.45780	418.580	9.68	0.16	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	641.31000		0.64131		692.92000	0.69292	641.310	9.56	0.22	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	817.75000		0.81775		877.44000	0.87744	817.750	9.58	0.27	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,224.03000		1.22403		1,298.65000	1.29865	1,224.030	9.65	0.36	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,602.21000		1.60221		1,687.47000	1.68747	1,602.210	9.78	0.43	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,654.56000		2.65456		2,759.72000	2.75972	2,654.560	10.15	0.57	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	1,344.54000		1.34454	1,331.81000	1.33181	1,344.540	10.43	0.34	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,178.89000		1.17889	1,169.50000	1.16950	1,178.890	10.57	0.31	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	600.93000		0.60093	601.80000	0.60180	600.930	11.27	0.18	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.99053	87.26340		10.95758	87.39352		9.56	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	696.69000		0.69669	739.33000	0.73933	696.690	9.36	0.20	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	945.43000		0.94543	997.52000	0.99752	945.430	9.21	0.26	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	981.08000		0.98108	1,034.41000	1.03441	981.080	9.19	0.26	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,046.18000		1.04618	1,101.71000	1.10171	1,046.180	9.16	0.28	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,126.11000		1.12611	1,184.16000	1.18416	1,126.110	9.18	0.29	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,235.10000		1.23510	1,296.40000	1.29640	1,235.100	9.20	0.31	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,545.28000		1.54528	1,614.89000	1.61489	1,545.280	9.25	0.37	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,604.82000		2.60482	2,565.53000	2.56553	2,604.820	9.56	0.48	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,095.04000		2.09504	2,065.02000	2.06502	2,095.040	9.81	0.41	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,530.87000		1.53087	1,511.45000	1.51145	1,530.870	10.20	0.32	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,424.82000		1.42482	1,407.40000	1.40740	1,424.820	10.29	0.30	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,414.56000		1.41456	1,397.33000	1.39733	1,414.560	10.30	0.30	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,190.17000		1.19017	1,177.11000	1.17711	1,190.170	10.53	0.26	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.08009	89.28596		11.04528	89.41910		8.66	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	859.27000		0.85927	902.71000	0.90271	859.270	8.26	0.22	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,352.71000		1.35271	1,410.87000	1.41087	1,352.710	8.24	0.32	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,027.40000		2.02740	2,100.57000	2.10057	2,027.400	8.43	0.42	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,383.54000		2.38354	2,463.09000	2.46309	2,383.540	8.55	0.46	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,983.02000		2.98302	3,071.56000	3.07156	2,983.020	8.75	0.52	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,729.58000		1.72958	1,704.58000	1.70458	1,729.580	9.41	0.32	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,327.23000		1.32723	1,309.63000	1.30963	1,327.230	9.78	0.26	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	811.61000		0.81161	802.78000	0.80278	811.610	10.31	0.17	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.19878	87.27821		11.16196	87.41406		8.42	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.38682	85.93460		11.35735	86.07584		11.54	0.00	23,460,145.80	273	117,576.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.17000		0.00017	0.39000	0.00039	0.170	8.32	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	20.01000		0.02001	30.14000	0.03014	20.010	8.53	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,307.16000		1.30716	1,306.27000	1.30627	1,307.160	12.09	0.46	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,753.06000		1.75306	1,897.01000	1.89701	1,753.060	12.23	0.57	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,213.58000		1.21358	1,216.29000	1.21629	1,213.580	12.23	0.43	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,125.21000		1.12521	1,131.12000	1.13112	1,125.210	12.36	0.41	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,061.20000		3.06120	3,222.10000	3.22210	3,061.200	13.24	0.74	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,422.99000		3.42299	3,585.52000	3.58552	3,422.990	13.48	0.77	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	520.11000		0.52011	541.84000	0.54184	520.110	13.58	0.22	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,570.78000		3.57078	3,733.75000	3.73375	3,570.780	13.58	0.78	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.48980	83.67706		11.45896	83.82159		12.46	0.00	0.00	0	65,800.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	871.06000		0.87106	936.49000	0.93649	871.060	11.77	0.25	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,027.98000		1.02798	1,099.98000	1.09998	1,027.980	11.83	0.28	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	1,651.34000	1.65134	1,743.93000	1.74393	1,651.340	12.07	0.39	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.28	Put	3,034.19000	3.03419	2,991.99000	2.99199	3,034.190	12.24	0.55	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.78	Put	1,967.21000	1.96721	1,946.39000	1.94639	1,967.210	12.79	0.40	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	12.26	Put	1,273.54000	1.27354	1,266.35000	1.26635	1,273.540	13.38	0.29	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future			11.58622	85.59093		11.55394	85.73890	11.70	0.00	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future	10.01	Call	692.86000	0.69286	737.02000	0.73702	692.860	11.18	0.18	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,263.27000	1.26327	1,328.31000	1.32831	1,263.270	11.08	0.28	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	10.76	Call	1,509.51000	1.50951	1,581.68000	1.58168	1,509.510	11.17	0.32	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.78	Call	1,540.45000	1.54045	1,613.45000	1.61345	1,540.450	11.18	0.33	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,075.74000	2.07574	2,161.62000	2.16162	2,075.740	11.35	0.40	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	11.75	Put	2,841.07000	2.84107	2,803.76000	2.80376	2,841.070	11.94	0.44	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.50	Put	1,709.76000	1.70976	1,692.18000	1.69218	1,709.760	12.76	0.30	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.62	Put	1,575.18000	1.57518	1,559.91000	1.55991	1,575.180	12.89	0.28	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	12.73	Put	1,460.83000	1.46083	1,447.49000	1.44749	1,460.830	13.02	0.26	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future			11.68389	83.41087		11.65010	83.56225	10.70	0.00	0.00	0	0.0		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,043.19000	1.04319	1,094.99000	1.09499	1,043.190	10.09	0.24	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	10.59	Call	1,305.04000	1.30504	1,364.88000	1.36488	1,305.040	10.11	0.28	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	10.65	Call	1,387.00000	1.38700	1,449.13000	1.44913	1,387.000	10.14	0.29	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	1,699.50000	1.69950	1,769.66000	1.76966	1,699.500	10.24	0.34	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	2,093.74000	2.09374	2,172.71000	2.17271	2,093.740	10.38	0.39	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	2,611.42000	2.61142	2,700.17000	2.70017	2,611.420	10.57	0.45	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,607.06000	1.60706	1,586.56000	1.58656	1,607.060	12.09	0.26	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,354.49000	1.35449	1,338.37000	1.33837	1,354.490	12.38	0.23	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	1,221.66000	1.22166	1,207.83000	1.20783	1,221.660	12.56	0.21	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			11.80331	85.27592		11.76796	85.43042	9.80	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2035	On 03/08/2023	Bond Future			11.91422	85.05160		11.87975	85.23608	13.29	0.00	36,912,394.40	434	60,823.0		
R2035	On 03/08/2023	Bond Future	11.75	Put	2,072.50000	2.07250	2,035.72000	2.03572	2,072.500	13.29	0.58	0.00	0	4,870.0		
R2035	On 03/08/2023	Bond Future	12.50	Call	3,634.67000	3.63467	3,834.01000	3.83401	3,634.670	14.48	0.77	0.00	0	5,000.0		
R2035	On 02/11/2023	Bond Future			12.02606	82.42682		11.99015	82.61557	14.01	0.00	0.00	0	109,761.0		
R2035	On 02/11/2023	Bond Future	10.62	Call	408.02000	0.40802	454.09000	0.45409	408.020	12.85	0.13	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	899.03000	0.89903	976.19000	0.97619	899.030	12.97	0.24	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.74	Call	2,069.53000	2.06953	2,191.24000	2.19124	2,069.530	13.65	0.43	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.24	Call	3,451.37000	3.45137	3,602.70000	3.60270	3,451.370	14.36	0.58	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	1,353.40000	1.35340	1,339.50000	1.33950	1,353.400	15.27	0.27	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	13.59	Put	681.09000	0.68109	680.71000	0.68071	681.090	16.33	0.15	0.00	0	750.0		
R2035	On 01/02/2024	Bond Future			12.13628	84.31194		12.09884	84.50512	13.39	0.00	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	777.20000	0.77720	832.33000	0.83233	777.200	12.48	0.18	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,367.61000	1.36761	1,447.20000	1.44720	1,367.610	12.55	0.28	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	13.46	Put	1,481.69000	1.48169	1,463.81000	1.46381	1,481.690	15.22	0.24	0.00	0	400.0		
R2035	On 02/05/2024	Bond Future			12.23806	81.75059		12.19908	81.94829	12.65	0.00	0.00	0	0.0		
R2035	On 01/08/2024	Bond Future			12.35728	83.57893		12.31672	83.78071	11.57	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.20369	75.97878		12.16426	76.18948		15.04	0.00	21,729,931.08	286	131,988.0
R2037	On 03/08/2023	Bond Future	10.30	Call	2.18000	0.00218		4.12000	0.00412	2.180	13.60	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	53.33000	0.05333		76.97000	0.07697	53.330	13.60	0.04	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.31232	77.66384		12.27134	77.87944		15.05	0.00	0.00	0	481.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,098.25000	2.09825	2,232.58000	2.23258	2,098.250	14.71	0.43	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,477.78000	3.47778	3,645.31000	3.64531	3,477.780	15.48	0.58	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	708.56000	0.70856	704.45000	0.70445	708.560	17.64	0.15	0.00	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.41870	75.18356		12.37609	75.40415		15.22	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,792.73000	2.79273	2,923.54000	2.92354	2,792.730	15.02	0.45	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,612.58000	2.61258	2,563.91000	2.56391	2,612.580	16.19	0.37	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,350.50000	1.35050	1,330.62000	1.33062	1,350.500	17.63	0.21	0.00	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.52753	76.92611		12.48325	77.15181		13.65	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.65648	74.39065		12.61041	74.62120		13.20	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.38394	76.63773		12.33941	76.88972		15.93	0.00	14,867,719.62	194	133,091.0
R2040	On 02/11/2023	Bond Future			12.49325	78.33742		12.44701	78.59519		15.95	0.00	17,704,256.92	226	226.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,346.49000	1.34649	1,465.12000	1.46512	1,346.490	14.96	0.31	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,365.17000	3.36517	3,553.14000	3.55314	3,365.170	16.11	0.55	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,120.49000	1.12049	1,101.71000	1.10171	1,120.490	17.88	0.22	0.00	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.60056	75.62220		12.55252	75.88590		16.18	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.70985	77.37489		12.65996	77.64474		14.62	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.83835	74.59895		12.78649	74.87456		14.20	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.41629	73.16226		12.38192	73.35785		16.94	0.00	92,403,934.38	1,263	81,042.0
R2044	On 03/08/2023	Bond Future	11.75	Call	396.34000	0.39634	483.38000	0.48338	396.340	16.01	0.18	0.00	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,351.18000	4.35118	4,242.63000	4.24263	4,351.180	16.01	0.82	0.00	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,196.32000	3.19632	3,125.77000	3.12577	3,196.320	16.46	0.70	0.00	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,554.90000	1.55490	1,546.14000	1.54614	1,554.900	17.44	0.45	0.00	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.52090	74.78490		12.48524	74.98495		16.98	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.62342	72.11358		12.58638	72.31836		17.27	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.72745	73.78496		12.68903	73.99444		16.20	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.84939	71.05383		12.80949	71.26775		16.06	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.34578	76.22398		12.30619	76.45403		16.66	0.00	7,165,054.12	94	239,937.0
R2048	On 03/08/2023	Bond Future	11.80	Call	558.06000	0.55806	672.62000	0.67262	558.060	15.84	0.23	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,662.24000	1.66224	1,854.94000	1.85494	1,662.240	16.76	0.49	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	423.99000	0.42399	439.82000	0.43982	423.990	18.54	0.16	0.00	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	Open Interest
R2048	On 02/11/2023	Bond Future			12.45064		73.46701		12.40954	73.70231		17.70	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,489.91000		1.48991		1,607.14000	1.60714	1,489.910	16.61	0.32	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,301.43000		3.30143		3,474.90000	3.47490	3,301.430	17.70	0.54	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,181.52000		1.18152		1,168.53000	1.16853	1,181.520	19.75	0.22	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.55386		75.14726		12.51116	75.38808		16.97	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.64900		72.43713		12.60474	72.68346		17.05	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.75780		74.05666		12.71188	74.30832		16.05	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.38785		98.10955		12.35338	98.36569		16.73	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.49417		94.41887		12.45833	94.68091		17.79	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.59488		96.57864		12.55766	96.84670		17.06	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.69622		92.94980		12.65755	93.22410		17.07	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.81202		95.02663		12.77184	95.30684		16.04	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.95905		65.45327		11.92455	65.61491		15.07	0.00	20,421,420.24	312	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	1.21000		0.00121		2.32000	0.00232	1.210	13.63	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	34.58000		0.03458		50.31000	0.05031	34.580	13.63	0.03	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	42.17000		0.04217		60.38000	0.06038	42.170	13.63	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	249.91000		0.24991		311.10000	0.31110	249.910	13.94	0.15	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,286.08000		1.28608		1,271.78000	1.27178	1,286.080	15.07	0.47	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.05771		63.75081		12.02192	63.91618		15.83	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			12.15064		65.20894		12.11353	65.37817		15.18	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.24403		63.56588		12.20555	63.73903		14.30	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.35302		64.98723		12.31314	65.16405		13.13	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			229.91090		229.91090		229.79997	229.79997			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			231.88421		231.88421		231.77108	231.77108			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			237.24076		237.24076		237.12538	237.12538			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			239.51169		239.51169		239.39316	239.39316			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			244.92825		244.92825		244.80624	244.80624			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			11.18925		82.04642		11.15970	82.17405		11.08	0.00	22,480,719.08	274	24,057.0
R213	On 02/11/2023	Bond Future			11.29176		80.30794		11.26077	80.43859		11.47	0.00	63,523,580.54	791	5,248.0

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	1,544.78000	1.54478	1,629.91000	1.62991	1,544.780	11.22	0.41	0.00	0	750.0	
R213	11.44	Call	2,593.71000	2.59371	2,700.01000	2.70001	2,593.710	11.65	0.56	0.00	0	750.0	
R213	12.70	Put	603.58000	0.60358	605.13000	0.60513	603.580	13.08	0.17	0.00	0	750.0	
R213			11.39173	82.14459	11.35919	82.27833		10.65	0.00	0.00	0	0.0	
R213			11.48282	80.48700	11.44870	80.62381		10.03	0.00	0.00	0	0.0	
R213			11.59531	82.28790	11.55951	82.42758		9.30	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			12.24853	61.71813	12.20895	61.90697		16.54	0.00	6,295,249.26	102	20,438.0	
R214			12.34922	59.78303	12.30821	59.97623		17.50	0.00	0.00	0	12.0	
R214			12.44797	61.15033	12.40547	61.34802		16.80	0.00	0.00	0	0.0	
R214			12.53885	59.26051	12.49487	59.46280		16.23	0.00	0.00	0	0.0	
R214			12.64289	60.58580	12.59738	60.79240		14.99	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	
Total for Derivatives :											568,513,064.57	6,530	1 461 638.
Grand Total:											568,513,064.57	6,530	1 461 638.