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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2023

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	879.41800		879.41800		876.48800	876.48800			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	898.76800		898.76800		895.77800	895.77800			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	919.22700		919.22700		916.17200	916.17200			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	940.41100		940.41100		937.28600	937.28600			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	961.65000		961.65000		958.44700	958.44700			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,002.57900		1,002.57900		997.77300	997.77300			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,024.63900		1,024.63900		1,019.73100	1,019.73100			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,047.96300		1,047.96300		1,042.94800	1,042.94800			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,072.11400		1,072.11400		1,066.98300	1,066.98300			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,096.32700		1,096.32700		1,091.07300	1,091.07300			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	876.87400		876.87400		872.84400	872.84400			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	896.16900		896.16900		892.05300	892.05300			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	916.56800		916.56800		912.36300	912.36300			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		937.69100	937.69100		933.38800	933.38800			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		958.86800	958.86800		954.46200	954.46200			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		12.68413	73.88327		12.76219	73.53796			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.82875	71.72877		12.91014	71.37591			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.97206	73.37890		13.05701	73.01798			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.11538	71.28528		13.20408	70.91593			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.27414	72.90668		13.36688	72.52873			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		13.11077	70.50432		13.18356	70.13753			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.24781	67.80967		13.32357	67.43478			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.37707	69.36991		13.45583	68.98645			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.51132	66.72079		13.59332	66.32846			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.65581	68.23682		13.74122	67.83533			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		864.30900	864.30900		860.31700	860.31700			0.00	25,929,270.00	3	832.0
GOVI	On 02/11/2023	GOVI		883.32700	883.32700		879.25100	879.25100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		903.43400	903.43400		899.26900	899.26900			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		924.25500	924.25500		919.99300	919.99300			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		945.12900	945.12900		940.76400	940.76400			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.65364	170.65364		170.09104	170.09104			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.45092	174.45092		173.87605	173.87605			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.66705	176.66705		176.08057	176.08057			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.77771	180.77771		180.17754	180.17754			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.04974	183.04974		182.43869	182.43869			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.72210	123.72210		123.56348	123.56348			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.14298	125.14298		124.98123	124.98123			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.02134	128.02134		127.85599	127.85599			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.62933	129.62933		129.46163	129.46163			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.58256	132.58256		132.41071	132.41071			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.18654	116.18654	117.44707	117.44707			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		117.34718	117.34718	118.63602	118.63602			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		120.04621	120.04621	121.36478	121.36478			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.37379	121.37379	122.72437	122.72437			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.13904	124.13904	125.52013	125.52013			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		125.11602	125.11602	124.98250	124.98250			0.00	0.00	0	3,019.0
I2038	On 02/11/2023		Bond Future		127.90001	127.90001	127.76376	127.76376			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		128.82092	128.82092	128.68328	128.68328			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		131.81830	131.81830	131.67738	131.67738			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		132.74345	132.74345	132.60267	132.60267			0.00	0.00	0	0.0
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023		Bond Future		112.43178	112.43178	112.93176	112.93176			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		112.84046	112.84046	113.35202	113.35202			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		115.43598	115.43598	115.95947	115.95947			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		115.96793	115.96793	116.50582	116.50582			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		118.60902	118.60902	119.15889	119.15889			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		112.20733	112.20733	112.76881	112.76881			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		114.70406	114.70406	115.27819	115.27819			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		115.09277	115.09277	115.68155	115.68155			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		117.77081	117.77081	118.37324	118.37324			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		118.13831	118.13831	118.75807	118.75807			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		327.49100	327.49100	328.00400	328.00400			0.00	0.00	0	465.0
IGOV	On 02/11/2023		Index Future		334.77700	334.77700	335.30300	335.30300			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		342.47600	342.47600	343.01500	343.01500			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		350.44500	350.44500	350.99700	350.99700			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		358.43400	358.43400	358.99600	358.99600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.50500	91.49500	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.65000	91.35000	8.68000	91.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.71500	91.28500	8.76000	91.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.73000	91.27000	8.78500	91.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.73500	91.26500	8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.73500	91.26500	8.81500	91.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.69000	91.31000	8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.50500	91.49500	8.63500	91.36500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.39000		91.61000		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.27000		91.73000		8.43000	91.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.21000		91.79000		8.37500	91.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.22500		91.77500		8.36500	91.63500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.26967		104.84574		9.36370	104.57330		4.82	0.00	0.00	0	54,207.0
R186	On 02/11/2023	Bond Future			9.29977		107.15302		9.40260	106.87475		4.65	0.00	2,434,516,614.40	22,720	35,639.0
R186	On 02/11/2023	Bond Future	9.15	Call	968.85000		0.96885		861.99000	0.86199	968.850	4.56	0.45	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	302.07000		0.30207		363.26000	0.36326	302.070	5.09	0.17	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.30353		104.28124		9.41668	103.99676		4.47	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.29559		106.68432		9.42109	106.39328		4.02	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,169.39000		2.16939		2,005.00000	2.00500	2,169.390	4.14	0.61	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	765.46000		0.76546		856.06000	0.85606	765.460	4.50	0.27	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.31100		103.77884		9.45160	103.48097		3.76	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			335.06248		335.06248		334.99325	334.99325			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.51797		342.51797		342.44763	342.44763			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			250.17300		250.17300		250.64806	250.64806			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			255.73977		255.73977		256.22568	256.22568			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.64989		256.64989		257.14981	257.14981			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			262.62139		262.62139		263.13307	263.13307			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			263.48582		263.48582		264.01602	264.01602			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			10.63368		88.06090		10.72184	87.68828		9.77	0.00	62,523,239.00	710	79,190.0
R2030	On 03/08/2023	Bond Future	10.40	Call	585.17000		0.58517		497.97000	0.49797	585.170	8.83	0.35	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,112.12000		1.11212		971.35000	0.97135	1,112.120	9.51	0.52	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	22.68000		0.02268		37.45000	0.03745	22.680	13.61	0.02	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	10.60000		0.01060		18.60000	0.01860	10.600	13.90	0.01	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.71783		89.99900		10.81059	89.61829		9.74	0.00	0.00	0	19,740.0
R2030	On 02/11/2023	Bond Future	9.57	Call	500.00000		0.50000		448.41000	0.44841	500.000	9.57	0.18	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	764.84000		0.76484		689.07000	0.68907	764.840	9.45	0.26	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	971.93000		0.97193		879.26000	0.87926	971.930	9.47	0.31	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,442.27000		1.44227		1,315.33000	1.31533	1,442.270	9.54	0.41	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,871.08000		1.87108		1,717.34000	1.71734	1,871.080	9.66	0.48	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,038.74000		3.03874		2,827.03000	2.82703	3,038.740	10.03	0.63	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,026.32000		1.02632	1,163.00000	1.16300	1,026.320	10.31	0.29	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	888.99000		0.88899	1,012.44000	1.01244	888.990	10.45	0.26	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	426.92000		0.42692	498.06000	0.49806	426.920	11.15	0.14	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.79424	88.04216		10.89208	87.65291		9.36	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	796.85000		0.79685	724.27000	0.72427	796.850	9.18	0.23	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,082.53000		1.08253	987.53000	0.98753	1,082.530	9.02	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,123.49000		1.12349	1,025.40000	1.02540	1,123.490	9.00	0.30	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,197.99000		1.19799	1,094.34000	1.09434	1,197.990	8.97	0.31	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,288.28000		1.28828	1,178.57000	1.17857	1,288.280	8.98	0.33	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,410.92000		1.41092	1,293.22000	1.29322	1,410.920	9.00	0.35	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,758.45000		1.75845	1,619.43000	1.61943	1,758.450	9.05	0.41	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,152.73000		2.15273	2,343.79000	2.34379	2,152.730	9.36	0.43	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,699.27000		1.69927	1,862.01000	1.86201	1,699.270	9.60	0.36	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,211.99000		1.21199	1,339.28000	1.33928	1,211.990	10.00	0.28	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,121.50000		1.12150	1,241.57000	1.24157	1,121.500	10.09	0.26	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,112.82000		1.11282	1,232.18000	1.23218	1,112.820	10.09	0.26	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	923.80000		0.92380	1,027.25000	1.02725	923.800	10.32	0.22	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.87580	90.07095		10.97915	89.67273		8.74	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,046.78000		1.04678	957.37000	0.95737	1,046.780	8.34	0.26	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,612.64000		1.61264	1,486.38000	1.48638	1,612.640	8.31	0.36	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,363.25000		2.36325	2,197.93000	2.19793	2,363.250	8.50	0.46	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,754.15000		2.75415	2,571.60000	2.57160	2,754.150	8.62	0.50	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,404.37000		3.40437	3,196.72000	3.19672	3,404.370	8.83	0.57	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,480.24000		1.48024	1,611.22000	1.61122	1,480.240	9.48	0.29	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,126.87000		1.12687	1,232.50000	1.23250	1,126.870	9.85	0.23	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	678.87000		0.67887	749.23000	0.74923	678.870	10.38	0.15	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.97818	88.09605		11.08776	87.68861		8.44	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.24602	86.61225		11.32879	86.21301		11.27	0.00	224,065,890.75	2,587	118,287.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.03000	0.00003		0.03000	0.00003	0.030	7.56	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	14.36000	0.01436		11.34000	0.01134	14.360	7.85	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	882.96000	0.88296		1,092.33000	1.09233	882.960	11.86	0.38	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	808.72000	0.80872		1,007.38000	1.00738	808.720	12.01	0.35	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,025.85000	2.02585		1,825.27000	1.82527	2,025.850	12.01	0.65	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	739.77000	0.73977		927.97000	0.92797	739.770	12.15	0.33	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,476.68000	3.47668		3,201.53000	3.20153	3,476.680	13.11	0.81	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,868.39000	3.86839		3,578.13000	3.57813	3,868.390	13.36	0.84	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	4,027.46000	4.02746		3,731.60000	3.73160	4,027.460	13.46	0.85	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	299.14000	0.29914		402.52000	0.40252	299.140	13.46	0.15	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.34565	84.35547		11.43213	83.94760		12.43	0.00	927,910.17	11	75,124.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	993.51000	0.99351		905.21000	0.90521	993.510	11.73	0.28	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,169.55000	1.16955		1,068.69000	1.06869	1,169.550	11.79	0.32	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	1,861.66000		1.86166	1,716.86000	1.71686	1,861.660		12.03	0.43	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.28	Put	2,603.81000		2.60381	2,843.52000	2.84352	2,603.810		12.20	0.51	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.78	Put	1,636.05000		1.63605	1,815.96000	1.81596	1,636.050		12.75	0.36	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	12.26	Put	1,028.69000		1.02869	1,159.26000	1.15926	1,028.690		13.35	0.25	0.00	0	500.0
R2032	On 01/02/2024	Bond Future			11.43730		86.27647	11.52771	85.85939			11.74	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	797.86000		0.79786	731.79000	0.73179	797.860		11.22	0.20	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.59	Call	1,434.61000		1.43461	1,325.57000	1.32557	1,434.610		11.12	0.31	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,706.43000		1.70643	1,581.90000	1.58190	1,706.430		11.20	0.35	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,740.37000		1.74037	1,613.97000	1.61397	1,740.370		11.21	0.36	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	2,325.20000		2.32520	2,168.92000	2.16892	2,325.200		11.39	0.43	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	2,511.82000		2.51182	2,708.61000	2.70861	2,511.820		11.99	0.41	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	1,481.67000		1.48167	1,616.76000	1.61676	1,481.670		12.81	0.27	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,361.10000		1.36110	1,487.83000	1.48783	1,361.100		12.94	0.25	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,259.00000		1.25900	1,378.44000	1.37844	1,259.000		13.07	0.23	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.53050		84.10099	11.62514	83.67431			10.93	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	1,258.69000		1.25869	1,160.03000	1.16003	1,258.690		10.36	0.27	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,537.07000		1.53707	1,420.79000	1.42079	1,537.070		10.32	0.31	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,616.75000		1.61675	1,495.60000	1.49560	1,616.750		10.31	0.33	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	1,940.98000		1.94098	1,801.65000	1.80165	1,940.980		10.35	0.37	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	2,364.02000		2.36402	2,203.58000	2.20358	2,364.020		10.46	0.42	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	2,906.66000		2.90666	2,721.94000	2.72194	2,906.660		10.61	0.48	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,395.88000		1.39588	1,515.37000	1.51537	1,395.880		12.08	0.24	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,170.51000		1.17051	1,274.32000	1.27432	1,170.510		12.37	0.21	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	1,052.47000		1.05247	1,147.70000	1.14770	1,052.470		12.54	0.19	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			11.63927		85.99608	11.73848	85.55956			9.93	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			11.85977		85.34329	11.93740	84.92787			13.22	0.00	53,339,556.25	625	65,889.0
R2035	On 03/08/2023	Bond Future	11.75	Put	1,731.23000		1.73123	2,025.25000	2.02525	1,731.230		12.84	0.56	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	3,730.56000		3.73056	3,440.91000	3.44091	3,730.560		14.02	0.82	0.00	0	5,000.0
R2035	On 02/11/2023	Bond Future			11.97201		82.71116	12.05280	82.28668			14.03	0.00	0.00	0	110,029.0
R2035	On 02/11/2023	Bond Future	10.62	Call	409.43000		0.40943	370.53000	0.37053	409.430		12.85	0.13	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	915.78000		0.91578	836.40000	0.83640	915.780		12.97	0.25	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	2,126.65000		2.12665	1,973.87000	1.97387	2,126.650		13.67	0.44	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.24	Call	3,550.58000		3.55058	3,334.69000	3.33469	3,550.580		14.39	0.60	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,218.75000		1.21875	1,360.64000	1.36064	1,218.750		15.31	0.26	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	596.28000		0.59628	679.76000	0.67976	596.280		16.39	0.14	0.00	0	750.0
R2035	On 01/02/2024	Bond Future			12.08156		84.59450	12.16572	84.16049			13.48	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	810.53000		0.81053	746.59000	0.74659	810.530		12.57	0.19	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,401.74000		1.40174	1,299.69000	1.29969	1,401.740		12.55	0.29	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,332.18000		1.33218	1,451.75000	1.45175	1,332.180		15.03	0.22	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.18323		82.02887	12.27085	81.58481			13.41	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.29730		83.87758	12.38866	83.42330			12.39	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			12.18401		76.08383		12.26175	75.67011		14.98	0.00	43,367,783.10	570	134,232.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.86000		0.00086		0.87000	0.00087	0.860	13.53	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	34.10000		0.03410		31.11000	0.03111	34.100	13.52	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.29433		77.75837		12.37504	77.33563		15.10	0.00	0.00	0	15,071.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,011.01000		2.01101		1,863.96000	1.86396	2,011.010	14.40	0.43	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,394.71000		3.39471		3,184.25000	3.18425	3,394.710	15.13	0.58	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	611.46000		0.61146		696.25000	0.69625	611.460	17.34	0.14	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.40150		75.27249		12.48539	74.84022		15.36	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,734.61000		2.73461		2,567.98000	2.56798	2,734.610	14.83	0.45	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,477.67000		2.47767		2,662.06000	2.66206	2,477.670	15.98	0.36	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,254.43000		1.25443		1,365.90000	1.36590	1,254.430	17.45	0.20	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.51164		77.00699		12.59883	76.56477		14.69	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.63729		74.48656		12.72813	74.03414		14.59	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.38964		76.60557		12.46739	76.16902		15.87	0.00	0.00	0	125,971.0
R2040	On 02/11/2023	Bond Future			12.50150		78.29157		12.58217	77.84557		16.00	0.00	0.00	0	6,489.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,271.51000		1.27151		1,169.36000	1.16936	1,271.510	14.99	0.30	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,270.42000		3.27042		3,065.72000	3.06572	3,270.420	16.17	0.55	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,076.29000		1.07629		1,204.78000	1.20478	1,076.290	17.96	0.21	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.61057		75.56744		12.69437	75.11141		16.33	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.72212		77.30876		12.80917	76.84218		15.66	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.84861		74.54462		12.93925	74.06727		15.64	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.44272		73.01246		12.51532	72.60364		16.83	0.00	365,062.30	5	80,391.0
R2044	On 03/08/2023	Bond Future	11.75	Call	262.85000		0.26285		238.12000	0.23812	262.850	15.54	0.14	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,367.49000		4.36749		4,751.58000	4.75158	4,367.490	15.54	0.86	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,144.98000		3.14498		3,499.18000	3.49918	3,144.980	15.89	0.74	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,421.87000		1.42187		1,677.89000	1.67789	1,421.870	16.83	0.46	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.55053		74.61938		12.62580	74.20176		16.99	0.00	0.00	0	670.0
R2044	On 01/02/2024	Bond Future			12.65553		71.93685		12.73367	71.50982		17.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.76254		73.59453		12.84366	73.15757		16.69	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.88351		70.87176		12.96790	70.42480		16.71	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.37827		76.03615		12.45069	75.62059		16.51	0.00	0.00	0	97,118.0
R2048	On 03/08/2023	Bond Future	11.80	Call	382.92000		0.38292		346.25000	0.34625	382.920	15.32	0.19	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,367.02000		1.36702		1,242.25000	1.24225	1,367.020	16.13	0.46	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	323.14000		0.32314		428.41000	0.42841	323.140	17.92	0.14	0.00	0	1,100.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 02/11/2023	Bond Future			12.48652		73.26271		12.56169	72.83804		17.68	0.00	0.00	0	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,350.61000		1.35061		1,252.69000	1.25269	1,350.610	16.57	0.31	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,107.40000		3.10740		2,924.47000	2.92447	3,107.400	17.68	0.52	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,159.73000		1.15973		1,287.38000	1.28738	1,159.730	19.76	0.22	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.59243		74.93096		12.67049	74.49677		17.04	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.69074		72.20620		12.77172	71.76197		17.38	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.79882		73.83320		12.88296	73.37876		16.39	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.43531		97.75898		12.48747	97.37649		16.57	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.54569		94.04456		12.59989	93.65377		17.75	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.64971		96.18635		12.70600	95.78681		17.11	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.75498		92.53589		12.81350	92.12709		17.46	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.87076		94.61983		12.93166	94.20162		16.46	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.91559		65.65699		11.99297	65.29491		14.99	0.00	6,697,012.98	102	11,653.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.51000		0.00051		0.52000	0.00052	0.510	13.55	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	23.43000		0.02343		21.40000	0.02140	23.430	13.54	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	29.34000		0.02934		26.66000	0.02666	29.340	13.54	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	215.21000		0.21521		190.48000	0.19048	215.210	13.84	0.15	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,075.34000		1.07534		1,291.92000	1.29192	1,075.340	14.99	0.44	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.01500		63.94823		12.09519	63.57828		15.86	0.00	0.00	0	9,630.0
R209	On 01/02/2024	Bond Future			12.10777		65.40449		12.19087	65.02619		15.29	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.20148		63.75738		12.28765	63.37040		15.35	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.30638		65.19410		12.39583	64.79818		14.38	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.01702		228.01702		228.21835	228.21835			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			229.91773		229.91773		230.12432	230.12432			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.20606		235.20606		235.41767	235.41767			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.41349		237.41349		237.63356	237.63356			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			242.82165		242.82165		243.04608	243.04608			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			11.03853		82.70015		11.12131	82.34026		10.76	0.00	63,844,515.80	772	24,400.0
R213	On 02/11/2023	Bond Future			11.13710		80.96266		11.22375	80.59501		11.52	0.00	62,422,210.86	771	3,000.0

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	1,778.57000		1.77857		1,641.90000	1.64190	1,778.570	11.27	0.45	0.00	0	750.0
R213	11.44	Call	2,926.10000		2.92610		2,734.17000	2.73417	2,926.100	11.71	0.60	0.00	0	750.0
R213	12.70	Put	469.06000		0.46906		540.48000	0.54048	469.060	13.14	0.14	0.00	0	750.0
R213			11.23144		82.80617		11.32232	82.43022		10.69	0.00	0.00	0	0.0
R213			11.31737		81.15319		11.41267	80.76861		10.20	0.00	0.00	0	0.0
R213			11.41796		82.98289		11.51814	82.58938		9.40	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			12.24577		61.73127		12.31805	61.38874		16.43	0.00	0.00	0	19,096.0
R214			12.34849		59.78646		12.42332	59.43648		17.52	0.00	0.00	0	12.0
R214			12.44851		61.14783		12.52603	60.78996		16.91	0.00	0.00	0	0.0
R214			12.54112		59.25010		12.62135	58.88399		17.17	0.00	0.00	0	0.0
R214			12.64297		60.58544		12.72613	60.21086		16.22	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												2,977,999,065.61	28,876	1 517 988.
Grand Total:												2,977,999,065.61	28,876	1 517 988.