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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/06/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	870.47400	870.47400		872.70600	872.70600				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	889.77000	889.77000		892.05300	892.05300				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	910.11200	910.11200		912.44800	912.44800				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	931.20700	931.20700		933.59800	933.59800				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	952.09300	952.09300		954.53400	954.53400				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	991.48000	991.48000		996.50900	996.50900				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,013.45700	1,013.45700		1,018.60000	1,018.60000				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,036.62700	1,036.62700		1,041.88900	1,041.88900				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,060.65500	1,060.65500		1,066.03900	1,066.03900				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,084.44400	1,084.44400		1,089.94500	1,089.94500				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	868.49200	868.49200		873.48100	873.48100				0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	887.74300	887.74300		892.84500	892.84500				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	908.03900	908.03900		913.25900	913.25900				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		929.08700	929.08700		934.42700	934.42700			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		949.92500	949.92500		955.38200	955.38200			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		12.83654	73.21120		12.73091	73.67605			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.98499	71.05351		12.87478	71.52891			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.13353	72.69502		13.01845	73.18150			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.28170	70.59486		13.16155	71.09270			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.45095	72.18847		13.32543	72.69731			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		13.23703	69.87019		13.11614	70.47715			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.37694	67.17276		13.25107	67.79347			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.50998	68.72492		13.37909	69.36003			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.64781	66.06987		13.51152	66.71983			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.80043	67.55937		13.65857	68.22378			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		855.98700	855.98700		860.90300	860.90300			0.00	0.00	0	835.0
GOVI	On 02/11/2023	GOVI		874.96100	874.96100		879.98900	879.98900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		894.96500	894.96500		900.10800	900.10800			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		915.70900	915.70900		920.97200	920.97200			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		936.24700	936.24700		941.62500	941.62500			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.89005	171.89005		171.90155	171.90155			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		175.74308	175.74308		175.75522	175.75522			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		177.99924	177.99924		178.01157	178.01157			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		182.16451	182.16451		182.17708	182.17708			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		184.43130	184.43130		184.44296	184.44296			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		124.71002	124.71002		124.98182	124.98182			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		126.17016	126.17016		126.44825	126.44825			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		129.08458	129.08458		129.36921	129.36921			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.72828	130.72828		131.01925	131.01925			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		133.68566	133.68566		133.98277	133.98277			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		118.42863	118.42863	118.47001	118.47001			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		119.65560	119.65560	119.69808	119.69808			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		122.41939	122.41939	122.46307	122.46307			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		123.81233	123.81233	123.85656	123.85656			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		126.61325	126.61325	126.65816	126.65816			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		128.22343	128.22343	128.53689	128.53689			0.00	0.00	0	3,019.0
I2038	On 02/11/2023		Bond Future		131.09760	131.09760	131.41839	131.41839			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		132.09730	132.09730	132.42521	132.42521			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		135.18832	135.18832	135.52395	135.52395			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		136.15983	136.15983	136.50179	136.50179			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		113.48696	113.48696	113.42954	113.42954			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		113.93279	113.93279	113.87410	113.87410			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		116.56459	116.56459	116.50467	116.50467			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		117.12871	117.12871	117.06692	117.06692			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		119.77715	119.77715	119.71370	119.71370			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		113.32242	113.32242	112.87062	112.87062			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		115.86250	115.86250	115.40068	115.40068			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		116.28116	116.28116	115.80853	115.80853			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		119.00227	119.00227	118.51853	118.51853			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		119.36932	119.36932	118.87356	118.87356			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		329.21700	329.21700	329.24000	329.24000			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		336.59500	336.59500	336.62000	336.62000			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		344.36900	344.36900	344.39400	344.39400			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		352.42700	352.42700	352.45300	352.45300			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		360.40700	360.40700	360.43200	360.43200			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.49500	91.50500	8.50000	91.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.54000	91.46000	8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.70000	91.30000	8.68000	91.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.74000	91.26000	8.72000	91.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.81500	91.18500	8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.83000	91.17000	8.81500	91.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.87500	91.12500	8.85000	91.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.88000	91.12000	8.85000	91.15000			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 19/06/2024	Jibar Tradeable Future			8.78000		91.22000		8.77000	91.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.65000		91.35000		8.67000	91.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.55500		91.44500		8.52000	91.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.48500		91.51500		8.44000	91.56000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.57477		103.96503		9.52334	104.11283		5.26	0.00	0.00	0	73,345.0
R186	On 02/11/2023	Bond Future			9.62726		106.27007		9.57089	106.42137		4.95	0.00	1,109,990,881.15	10,445	15,757.0
R186	On 02/11/2023	Bond Future	9.15	Call	716.87000		0.71687		775.03000	0.77503	716.870	4.85	0.35	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	573.20000		0.57320		538.14000	0.53814	573.200	5.39	0.27	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.66001		103.38836		9.59788	103.54327		4.75	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.68499		105.78470		9.61608	105.94317		4.27	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,777.76000		1.77776		1,863.66000	1.86366	1,777.760	4.39	0.52	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,155.18000		1.15518		1,102.62000	1.10262	1,155.180	4.76	0.36	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.75524		102.84146		9.67822	103.00319		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			338.20573		338.20573		338.05258	338.05258			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			345.78661		345.78661		345.63071	345.63071			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			251.34682		251.34682		251.22016	251.22016			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			256.98092		256.98092		256.85173	256.85173			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.92935		257.92935		257.79683	257.79683			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			263.96493		263.96493		263.82944	263.82944			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			264.79592		264.79592		264.65492	264.65492			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			10.90193		86.93326		10.81589	87.29295		10.18	0.00	218,724,082.16	2,516	96,912.0
R2030	On 03/08/2023	Bond Future	10.40	Call	378.31000		0.37831		480.14000	0.48014	378.310	9.35	0.23	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	748.62000		0.74862		903.02000	0.90302	748.620	9.94	0.37	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	77.18000		0.07718		66.44000	0.06644	77.180	13.76	0.04	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	41.15000		0.04115		35.37000	0.03537	41.150	14.04	0.03	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.99661		88.86104		10.90599	89.22890		9.86	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	359.93000		0.35993		418.58000	0.41858	359.930	9.68	0.14	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	558.61000		0.55861		641.31000	0.64131	558.610	9.56	0.20	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	718.33000		0.71833		817.75000	0.81775	718.330	9.58	0.24	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,091.16000		1.09116		1,224.03000	1.22403	1,091.160	9.65	0.33	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,443.30000		1.44330		1,602.21000	1.60221	1,443.300	9.78	0.40	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,439.95000		2.43995		2,654.56000	2.65456	2,439.950	10.15	0.55	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,467.07000		1.46707	1,344.54000	1.34454	1,467.070	10.43	0.37	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,288.94000		1.28894	1,178.89000	1.17889	1,288.940	10.57	0.33	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	662.41000		0.66241	600.93000	0.60093	662.410	11.27	0.19	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			11.08619	86.88702		10.99053	87.26340		9.56	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	620.53000		0.62053	696.69000	0.69669	620.530	9.36	0.18	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	847.99000		0.84799	945.43000	0.94543	847.990	9.21	0.24	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	880.74000		0.88074	981.08000	0.98108	880.740	9.19	0.25	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	940.62000		0.94062	1,046.18000	1.04618	940.620	9.16	0.26	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,014.71000		1.01471	1,126.11000	1.12611	1,014.710	9.18	0.27	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,116.01000		1.11601	1,235.10000	1.23510	1,116.010	9.20	0.29	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,405.80000		1.40580	1,545.28000	1.54528	1,405.800	9.25	0.35	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,785.03000		2.78503	2,604.82000	2.60482	2,785.030	9.56	0.51	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,248.00000		2.24800	2,095.04000	2.09504	2,248.000	9.81	0.43	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,649.64000		1.64964	1,530.87000	1.53087	1,649.640	10.20	0.34	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,536.67000		1.53667	1,424.82000	1.42482	1,536.670	10.29	0.32	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,525.73000		1.52573	1,414.56000	1.41456	1,525.730	10.30	0.32	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,286.08000		1.28608	1,190.17000	1.19017	1,286.080	10.53	0.28	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.18115	88.90087		11.08009	89.28596		8.66	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	772.90000		0.77290	859.27000	0.85927	772.900	8.26	0.21	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,230.78000		1.23078	1,352.71000	1.35271	1,230.780	8.24	0.30	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,867.01000		1.86701	2,027.40000	2.02740	1,867.010	8.43	0.39	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,206.05000		2.20605	2,383.54000	2.38354	2,206.050	8.55	0.44	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,780.49000		2.78049	2,983.02000	2.98302	2,780.490	8.75	0.50	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,852.69000		1.85269	1,729.58000	1.72958	1,852.690	9.41	0.34	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,425.22000		1.42522	1,327.23000	1.32723	1,425.220	9.78	0.27	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	875.44000		0.87544	811.61000	0.81161	875.440	10.31	0.18	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.30582	86.88480		11.19878	87.27821		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			11.46739	85.55008		11.38682	85.93460		11.54	0.00	0.00	0	117,576.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.08000	0.00008		0.17000	0.00017	0.080	8.32	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	12.14000	0.01214		20.01000	0.02001	12.140	8.53	0.01	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,475.37000	1.47537		1,307.16000	1.30716	1,475.370	12.09	0.50	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,526.73000	1.52673		1,753.06000	1.75306	1,526.730	12.23	0.53	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,371.77000	1.37177		1,213.58000	1.21358	1,371.770	12.23	0.47	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,273.72000	1.27372		1,125.21000	1.12521	1,273.720	12.36	0.45	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,768.56000	2.76856		3,061.20000	3.06120	2,768.560	13.24	0.71	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,117.70000	3.11770		3,422.99000	3.42299	3,117.700	13.48	0.74	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	594.71000	0.59471		520.11000	0.52011	594.710	13.58	0.24	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,260.86000	3.26086		3,570.78000	3.57078	3,260.860	13.58	0.76	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.57407	83.28381		11.48980	83.67706		12.46	0.00	0.00	0	65,800.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	769.60000	0.76960		871.06000	0.87106	769.600	11.77	0.23	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	913.52000	0.91352		1,027.98000	1.02798	913.520	11.83	0.26	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	1,492.52000		1.49252	1,651.34000	1.65134	1,492.520	12.07	0.37	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.28	Put	3,245.50000		3.24550	3,034.19000	3.03419	3,245.500	12.24	0.57	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.78	Put	2,120.77000		2.12077	1,967.21000	1.96721	2,120.770	12.79	0.43	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,381.16000		1.38116	1,273.54000	1.27354	1,381.160	13.38	0.31	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.67437		85.18860	11.58622	85.59093		11.70	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	620.30000		0.62030	692.86000	0.69286	620.300	11.18	0.16	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,147.36000		1.14736	1,263.27000	1.26327	1,147.360	11.08	0.27	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,377.98000		1.37798	1,509.51000	1.50951	1,377.980	11.17	0.30	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,407.03000		1.40703	1,540.45000	1.54045	1,407.030	11.18	0.31	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,912.46000		1.91246	2,075.74000	2.07574	1,912.460	11.35	0.38	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,016.81000		3.01681	2,841.07000	2.84107	3,016.810	11.94	0.46	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,825.99000		1.82599	1,709.76000	1.70976	1,825.990	12.76	0.31	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,683.52000		1.68352	1,575.18000	1.57518	1,683.520	12.89	0.29	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,562.32000		1.56232	1,460.83000	1.46083	1,562.320	13.02	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			11.77618		82.99923	11.68389	83.41087		10.70	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	945.26000		0.94526	1,043.19000	1.04319	945.260	10.09	0.22	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,189.07000		1.18907	1,305.04000	1.30504	1,189.070	10.11	0.26	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,265.86000		1.26586	1,387.00000	1.38700	1,265.860	10.14	0.28	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,559.76000		1.55976	1,699.50000	1.69950	1,559.760	10.24	0.32	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,932.90000		1.93290	2,093.74000	2.09374	1,932.900	10.38	0.37	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,426.34000		2.42634	2,611.42000	2.61142	2,426.340	10.57	0.43	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,714.10000		1.71410	1,607.06000	1.60706	1,714.100	12.09	0.28	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,446.56000		1.44656	1,354.49000	1.35449	1,446.560	12.38	0.24	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,305.59000		1.30559	1,221.66000	1.22166	1,305.590	12.56	0.22	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			11.89998		84.85531	11.80331	85.27592		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			12.00990		84.54261	11.91422	85.05160		13.29	0.00	3,466,247.01	41	60,782.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,363.02000		2.36302	2,072.50000	2.07250	2,363.020	13.29	0.63	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,235.73000		3.23573	3,634.67000	3.63467	3,235.730	14.48	0.74	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.12570		81.90634	12.02606	82.42682		14.01	0.00	0.00	0	109,761.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	339.98000		0.33998	408.02000	0.40802	339.980	12.85	0.11	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	772.20000		0.77220	899.03000	0.89903	772.200	12.97	0.22	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,844.04000		1.84404	2,069.53000	2.06953	1,844.040	13.65	0.40	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,147.05000		3.14705	3,451.37000	3.45137	3,147.050	14.36	0.55	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,491.87000		1.49187	1,353.40000	1.35340	1,491.870	15.27	0.30	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	756.81000		0.75681	681.09000	0.68109	756.810	16.33	0.17	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.24013		83.77950	12.13628	84.31194		13.39	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	681.00000		0.68100	777.20000	0.77720	681.000	12.48	0.16	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,219.02000		1.21902	1,367.61000	1.36761	1,219.020	12.55	0.26	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,604.35000		1.60435	1,481.69000	1.48169	1,604.350	15.22	0.25	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.34617		81.20584	12.23806	81.75059		12.65	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.46994		83.02217	12.35728	83.57893		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			12.31451		75.39122		12.20369	75.97878		15.04	0.00	0.00	0	131,988.0
R2037	On 03/08/2023	Bond Future	10.30	Call	1.07000		0.00107		2.18000	0.00218	1.070	13.60	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	32.51000		0.03251		53.33000	0.05333	32.510	13.60	0.02	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.42743		77.06308		12.31232	77.66384		15.05	0.00	420,764,416.80	5,460	5,427.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,840.22000		1.84022		2,098.25000	2.09825	1,840.220	14.71	0.40	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,129.96000		3.12996		3,477.78000	3.47778	3,129.960	15.48	0.55	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	798.89000		0.79889		708.56000	0.70856	798.890	17.64	0.17	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.53840		74.56895		12.41870	75.18356		15.22	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,518.60000		2.51860		2,792.73000	2.79273	2,518.600	15.02	0.42	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,838.27000		2.83827		2,612.58000	2.61258	2,838.270	16.19	0.39	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,479.44000		1.47944		1,350.50000	1.35050	1,479.440	17.63	0.23	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.65195		76.29723		12.52753	76.92611		13.65	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.78601		73.74797		12.65648	74.39065		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			12.51004		75.93122		12.38394	76.63773		15.93	0.00	0.00	0	133,091.0
R2040	On 02/11/2023	Bond Future			12.62415		77.61511		12.49325	78.33742		15.95	0.00	305,027,382.30	3,930	3,930.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,127.95000		1.12795		1,346.49000	1.34649	1,127.950	14.96	0.27	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,970.07000		2.97007		3,365.17000	3.36517	2,970.070	16.11	0.51	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,276.85000		1.27685		1,120.49000	1.12049	1,276.850	17.88	0.24	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.73660		74.88324		12.60056	75.62220		16.18	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.85115		76.61880		12.70985	77.37489		14.62	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.98538		73.82618		12.83835	74.59895		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			12.54241		72.45209		12.41629	73.16226		16.94	0.00	0.00	0	81,042.0
R2044	On 03/08/2023	Bond Future	11.75	Call	272.55000		0.27255		396.34000	0.39634	272.550	16.01	0.14	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,937.56000		4.93756		4,351.18000	4.35118	4,937.560	16.01	0.86	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,701.89000		3.70189		3,196.32000	3.19632	3,701.890	16.46	0.76	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,874.11000		1.87411		1,554.90000	1.55490	1,874.110	17.44	0.51	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.65174		74.05879		12.52090	74.78490		16.98	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.75928		71.37079		12.62342	72.11358		17.27	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.86844		73.02499		12.72745	73.78496		16.20	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.99600		70.27703		12.84939	71.05383		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			12.47707		75.47027		12.34578	76.22398		16.66	0.00	0.00	0	239,937.0
R2048	On 03/08/2023	Bond Future	11.80	Call	390.46000		0.39046		558.06000	0.55806	390.460	15.84	0.18	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,300.18000		1.30018		1,662.24000	1.66224	1,300.180	16.76	0.42	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	542.50000		0.54250		423.99000	0.42399	542.500	18.54	0.20	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			12.58694		72.69639		12.45064	73.46701		17.70	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,245.60000		1.24560		1,489.91000	1.48991	1,245.600	16.61	0.29	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,892.06000		2.89206		3,301.43000	3.30143	2,892.060	17.70	0.50	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,350.47000		1.35047		1,181.52000	1.18152	1,350.470	19.75	0.25	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.69545		74.35892		12.55386	75.14726		16.97	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.79587		71.63045		12.64900	72.43713		17.05	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.91030		73.23222		12.75780	74.05666		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			12.53448		97.03423		12.38785	98.10955		16.73	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.64658		93.31957		12.49417	94.41887		17.79	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.75324		95.45399		12.59488	96.57864		17.06	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.86080		91.79915		12.69622	92.94980		17.07	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.98320		93.85048		12.81202	95.02663		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			12.06480		64.96140		11.95905	65.45327		15.07	0.00	0.00	0	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.59000		0.00059		1.21000	0.00121	0.590	13.63	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	20.94000		0.02094		34.58000	0.03458	20.940	13.63	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	25.90000		0.02590		42.17000	0.04217	25.900	13.63	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	176.02000		0.17602		249.91000	0.24991	176.020	13.94	0.12	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,514.65000		1.51465		1,286.08000	1.28608	1,514.650	15.07	0.52	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.16737		63.24786		12.05771	63.75081		15.83	0.00	371,897,416.80	5,880	5,880.0
R209	On 01/02/2024	Bond Future			12.26433		64.69440		12.15064	65.20894		15.18	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.36193		63.03945		12.24403	63.56588		14.30	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.47533		64.44918		12.35302	64.98723		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			229.92084		229.92084		229.91090	229.91090			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			231.89399		231.89399		231.88421	231.88421			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			237.25048		237.25048		237.24076	237.24076			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			239.52253		239.52253		239.51169	239.51169			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			244.94001		244.94001		244.92825	244.92825			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			11.26995		81.69919		11.18925	82.04642		11.08	0.00	0.00	0	24,057.0
R213	On 02/11/2023	Bond Future			11.37632		79.95285		11.29176	80.30794		11.47	0.00	105,537,762.00	1,320	3,928.0

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	On 02/11/2023	Bond Future	10.94	Call	1,397.08000	1.39708	1,544.78000	1.54478	1,397.080	11.22	0.38	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,391.79000	2.39179	2,593.71000	2.59371	2,391.790	11.65	0.53	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	660.15000	0.66015	603.58000	0.60358	660.150	13.08	0.18	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.48048	81.78125	11.39173	82.14459		10.65	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.57591	80.11524	11.48282	80.48700		10.03	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.69305	81.90811	11.59531	82.28790		9.30	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.36954	61.14664	12.24853	61.71813		16.54	0.00	59,128,800.88	967	21,405.0
R214	On 02/11/2023	Bond Future			12.47455	59.19876	12.34922	59.78303		17.50	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future			12.57786	60.55261	12.44797	61.15033		16.80	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.67328	58.64894	12.53885	59.26051		16.23	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.78213	59.96075	12.64289	60.58580		14.99	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>2,594,536,989.10</b>	<b>30,559</b>	<b>1 476 777.</b>	
<b>Grand Total:</b>											<b>2,594,536,989.10</b>	<b>30,559</b>	<b>1 476 777.</b>	