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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2023

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	883.44400		883.44400		882.50600	882.50600			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	902.88000		902.88000		901.92300	901.92300			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	923.43000		923.43000		922.45200	922.45200			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	944.71200		944.71200		943.71100	943.71100			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	966.05200		966.05200		965.02600	965.02600			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,007.47200		1,007.47200		1,006.55500	1,006.55500			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,029.63700		1,029.63700		1,028.70100	1,028.70100			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,053.07200		1,053.07200		1,052.11600	1,052.11600			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,077.34200		1,077.34200		1,076.36300	1,076.36300			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,101.67800		1,101.67800		1,100.67500	1,100.67500			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	880.99000		880.99000		880.15400	880.15400			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	900.37300		900.37300		899.52000	899.52000			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	920.86500		920.86500		919.99400	919.99400			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		942.08800	942.08800		941.19600	941.19600			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		963.36900	963.36900		962.45500	962.45500			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		12.59630	74.27455		12.62142	74.16234			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.73725	72.12835		12.76337	72.01397			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.87665	73.78727		12.90385	73.67052			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.01577	71.70320		13.04416	71.58375			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.16987	73.33491		13.19968	73.21213			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		13.04369	70.84528		13.05838	70.77037			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.17808	68.15782		13.19332	68.08147			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.30466	69.72569		13.32044	69.64789			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.43592	67.08497		13.45236	67.00529			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.57718	68.61005		13.59441	68.52797			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		868.37900	868.37900		867.56100	867.56100			0.00	0.00	0	832.0
GOVI	On 02/11/2023	GOVI		887.48400	887.48400		886.64900	886.64900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		907.68300	907.68300		906.83100	906.83100			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		928.60200	928.60200		927.73000	927.73000			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		949.57800	949.57800		948.68400	948.68400			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.30278	170.30278		170.68932	170.68932			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.09132	174.09132		174.48718	174.48718			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.29937	176.29937		176.70387	176.70387			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.40168	180.40168		180.81545	180.81545			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.66953	182.66953		183.08878	183.08878			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		123.44885	123.44885		123.61785	123.61785			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		124.86322	124.86322		125.03623	125.03623			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.73451	127.73451		127.91200	127.91200			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.33712	129.33712		129.51742	129.51742			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.28502	132.28502		132.46847	132.46847			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		116.04774	116.04774	116.31208	116.31208			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		117.20463	117.20463	117.47539	117.47539			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		119.89977	119.89977	120.17720	120.17720			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.22518	121.22518	121.50786	121.50786			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		123.98821	123.98821	124.27647	124.27647			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		125.66890	125.66890	125.63342	125.63342			0.00	0.00	0	3,019.0
I2038	On 02/11/2023		Bond Future		128.46455	128.46455	128.42874	128.42874			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		129.39913	129.39913	129.36175	129.36175			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		132.40998	132.40998	132.37161	132.37161			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		133.35276	133.35276	133.30972	133.30972			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		109.56566	109.56566	111.07017	111.07017			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		109.91013	109.91013	111.44831	111.44831			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		112.43771	112.43771	114.01180	114.01180			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		112.90175	112.90175	114.51059	114.51059			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		115.47423	115.47423	117.11866	117.11866			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		110.71593	110.71593	110.68621	110.68621			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		113.17898	113.17898	113.14875	113.14875			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		113.53299	113.53299	113.50161	113.50161			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.17489	116.17489	116.14250	116.14250			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.51030	116.51030	116.47340	116.47340			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		325.07700	325.07700	326.35400	326.35400			0.00	0.00	0	465.0
IGOV	On 02/11/2023		Index Future		332.30900	332.30900	333.61400	333.61400			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		339.95000	339.95000	341.28600	341.28600			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		347.86100	347.86100	349.22800	349.22800			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		355.79300	355.79300	357.19000	357.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.50500	91.49500	8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.65000	91.35000	8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.69500	91.30500	8.71500	91.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.70500	91.29500	8.72500	91.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.70500	91.29500	8.72500	91.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.70500	91.29500	8.72500	91.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.62000	91.38000	8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.44000	91.56000	8.47500	91.52500			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			8.31500		91.68500		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.18000		91.82000		8.22000	91.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.12500		91.87500		8.16500	91.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.14000		91.86000		8.17500	91.82500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.11245		105.30327		9.16026	105.16387		4.82	0.00	1,053,032.70	10	54,217.0
R186	On 02/11/2023	Bond Future			9.12798		107.62003		9.18013	107.47798		4.65	0.00	97,826,607.27	909	34,730.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,184.75000		1.18475		1,117.70000	1.11770	1,184.750	4.56	0.51	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	224.56000		0.22456		247.42000	0.24742	224.560	5.09	0.14	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.11468		104.75825		9.17190	104.61342		4.47	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.08614		107.17239		9.14960	107.02420		4.02	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,470.89000		2.47089		2,377.95000	2.37795	2,470.890	4.14	0.65	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	635.60000		0.63560		674.03000	0.67403	635.600	4.50	0.24	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.07609		104.27901		9.14749	104.12666		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			335.19296		335.19296		335.13172	335.13172			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.64955		342.64955		342.58828	342.58828			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			247.54761		247.54761		250.23104	250.23104			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			253.05445		253.05445		255.79865	255.79865			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			253.90358		253.90358		256.70970	256.70970			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.81166		259.81166		262.68288	262.68288			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.62053		260.62053		263.54927	263.54927			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			10.52703		88.51435		10.54562	88.43510		9.77	0.00	75,325,711.85	851	79,937.0
R2030	On 03/08/2023	Bond Future	10.40	Call	733.79000		0.73379		714.28000	0.71428	733.790	8.83	0.42	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,333.06000		1.33306		1,301.50000	1.30150	1,333.060	9.51	0.58	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	13.32000		0.01332		15.69000	0.01569	13.320	13.61	0.01	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	5.88000		0.00588		7.09000	0.00709	5.880	13.90	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.60573		90.46186		10.62519	90.38129		9.74	0.00	0.00	0	19,740.0
R2030	On 02/11/2023	Bond Future	9.57	Call	579.30000		0.57930		568.48000	0.56848	579.300	9.57	0.21	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	877.78000		0.87778		861.57000	0.86157	877.780	9.45	0.29	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	1,107.67000		1.10767		1,087.75000	1.08775	1,107.670	9.47	0.34	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,622.85000		1.62285		1,595.42000	1.59542	1,622.850	9.54	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	2,085.57000		2.08557		2,052.32000	2.05232	2,085.570	9.66	0.52	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,323.44000		3.32344		3,277.78000	3.27778	3,323.440	10.03	0.67	0.00	0	500.0

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R2030	On 02/11/2023	Bond Future	11.43	Put	885.56000	0.88556	913.65000	0.91365	885.560	10.31	0.26	0.00	0	500.0		
R2030	On 02/11/2023	Bond Future	11.57	Put	763.18000	0.76318	788.49000	0.78849	763.180	10.45	0.23	0.00	0	800.0		
R2030	On 02/11/2023	Bond Future	12.27	Put	357.96000	0.35796	372.40000	0.37240	357.960	11.15	0.12	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future			10.67611	88.51502	10.69654	88.43301		9.36	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future	9.57	Call	900.56000	0.90056	884.81000	0.88481	900.560	9.18	0.25	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	9.89	Call	1,215.96000	1.21596	1,195.23000	1.19523	1,215.960	9.02	0.32	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,260.98000	1.26098	1,239.57000	1.23957	1,260.980	9.00	0.33	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,342.74000	1.34274	1,320.09000	1.32009	1,342.740	8.97	0.34	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,440.87000	1.44087	1,416.91000	1.41691	1,440.870	8.98	0.36	0.00	0	400.0		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,573.80000	1.57380	1,548.11000	1.54811	1,573.800	9.00	0.38	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,948.44000	1.94844	1,918.15000	1.91815	1,948.440	9.05	0.44	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.00	Put	1,942.66000	1.94266	1,981.83000	1.98183	1,942.660	9.36	0.41	0.00	0	700.0		
R2030	On 01/02/2024	Bond Future	11.31	Put	1,522.87000	1.52287	1,556.13000	1.55613	1,522.870	9.60	0.34	0.00	0	1,360.0		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,076.72000	1.07672	1,102.65000	1.10265	1,076.720	10.00	0.25	0.00	0	200.0		
R2030	On 01/02/2024	Bond Future	11.85	Put	994.45000	0.99445	1,018.91000	1.01891	994.450	10.09	0.24	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	11.86	Put	986.57000	0.98657	1,010.88000	1.01088	986.570	10.09	0.23	0.00	0	500.0		
R2030	On 01/02/2024	Bond Future	12.10	Put	815.49000	0.81549	836.54000	0.83654	815.490	10.32	0.20	0.00	0	400.0		
R2030	On 02/05/2024	Bond Future			10.75101	90.55479	10.77260	90.47085		8.74	0.00	0.00	0	0.0		
R2030	On 02/05/2024	Bond Future	9.66	Call	1,170.42000	1.17042	1,150.68000	1.15068	1,170.420	8.34	0.28	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,783.73000	1.78373	1,755.94000	1.75594	1,783.730	8.31	0.38	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,583.19000	2.58319	2,547.08000	2.54708	2,583.190	8.50	0.49	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,995.21000	2.99521	2,955.48000	2.95548	2,995.210	8.62	0.53	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	11.12	Call	3,675.79000	3.67579	3,630.82000	3.63082	3,675.790	8.83	0.59	0.00	0	500.0		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,337.98000	1.33798	1,364.67000	1.36467	1,337.980	9.48	0.27	0.00	0	1,000.0		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,013.62000	1.01362	1,035.14000	1.03514	1,013.620	9.85	0.21	0.00	0	1,080.0		
R2030	On 02/05/2024	Bond Future	13.15	Put	605.10000	0.60510	619.41000	0.61941	605.100	10.38	0.13	0.00	0	500.0		
R2030	On 01/08/2024	Bond Future			10.84571	88.59175	10.86877	88.50521		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			11.16503	87.00535	11.18371	86.91447		11.27	0.00	95,444,868.95	1,097	117,857.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	0.05000	0.00005	0.05000	0.00005	0.050	7.56	0.00	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	19.72000	0.01972	19.20000	0.01920	19.720	7.85	0.02	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.45	Put	711.74000	0.71174	758.36000	0.75836	711.740	11.86	0.33	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.50	Put	647.86000	0.64786	691.95000	0.69195	647.860	12.01	0.30	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.50	Call	2,258.09000	2.25809	2,211.30000	2.21130	2,258.090	12.01	0.70	0.00	0	11,000.0		
R2032	On 03/08/2023	Bond Future	11.55	Put	588.91000	0.58891	630.52000	0.63052	588.910	12.15	0.28	0.00	0	7,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	3,777.03000	3.77703	3,712.75000	3.71275	3,777.030	13.11	0.84	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.00	Call	4,181.62000	4.18162	4,113.86000	4.11386	4,181.620	13.36	0.87	0.00	0	5,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Call	4,345.38000	4.34538	4,276.34000	4.27634	4,345.380	13.46	0.88	0.00	0	3,000.0		
R2032	On 03/08/2023	Bond Future	12.04	Put	223.96000	0.22396	245.80000	0.24580	223.960	13.46	0.12	0.00	0	3,000.0		
R2032	On 02/11/2023	Bond Future			11.26112	84.75668	11.28056	84.66419		12.43	0.00	0.00	0	75,124.0		
R2032	On 02/11/2023	Bond Future	10.59	Call	1,095.19000	1.09519	1,075.34000	1.07534	1,095.190	11.73	0.30	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	10.71	Call	1,284.62000	1.28462	1,261.87000	1.26187	1,284.620	11.79	0.34	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	2,022.47000		2.02247	1,989.55000	1.98955	2,022.470		12.03	0.46	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.28	Put	2,387.06000		2.38706	2,441.26000	2.44126	2,387.060		12.20	0.48	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	11.78	Put	1,477.99000		1.47799	1,518.49000	1.51849	1,477.990		12.75	0.34	0.00	0	500.0
R2032	On 02/11/2023	Bond Future	12.26	Put	917.07000		0.91707	946.35000	0.94635	917.070		13.35	0.23	0.00	0	500.0
R2032	On 01/02/2024	Bond Future			11.34903	86.68632		11.36928	86.59206			11.74	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future	10.01	Call	872.35000		0.87235	857.42000	0.85742	872.350		11.22	0.21	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.59	Call	1,554.48000		1.55448	1,529.58000	1.52958	1,554.480		11.12	0.33	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	10.76	Call	1,842.31000		1.84231	1,813.87000	1.81387	1,842.310		11.20	0.37	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	10.78	Call	1,878.17000		1.87817	1,849.30000	1.84930	1,878.170		11.21	0.38	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	11.09	Call	2,493.41000		2.49341	2,457.72000	2.45772	2,493.410		11.39	0.45	0.00	0	500.0
R2032	On 01/02/2024	Bond Future	11.75	Put	2,333.51000		2.33351	2,377.61000	2.37761	2,333.510		11.99	0.39	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.50	Put	1,362.25000		1.36225	1,392.51000	1.39251	1,362.250		12.81	0.25	0.00	0	200.0
R2032	On 01/02/2024	Bond Future	12.62	Put	1,249.50000		1.24950	1,277.88000	1.27788	1,249.500		12.94	0.23	0.00	0	1,200.0
R2032	On 01/02/2024	Bond Future	12.73	Put	1,154.18000		1.15418	1,180.94000	1.18094	1,154.180		13.07	0.22	0.00	0	500.0
R2032	On 02/05/2024	Bond Future			11.43810	84.52034		11.45930	84.42388			10.93	0.00	0.00	0	0.0
R2032	On 02/05/2024	Bond Future	10.36	Call	1,366.16000		1.36616	1,343.22000	1.34322	1,366.160		10.36	0.29	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	10.59	Call	1,662.80000		1.66280	1,635.76000	1.63576	1,662.800		10.32	0.33	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	10.65	Call	1,747.48000		1.74748	1,719.31000	1.71931	1,747.480		10.31	0.34	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	10.86	Call	2,090.28000		2.09028	2,057.92000	2.05792	2,090.280		10.35	0.39	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	11.09	Call	2,534.65000		2.53465	2,497.47000	2.49747	2,534.650		10.46	0.44	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	11.35	Call	3,101.55000		3.10155	3,058.85000	3.05885	3,101.550		10.61	0.50	0.00	0	1,550.0
R2032	On 02/05/2024	Bond Future	12.90	Put	1,289.35000		1.28935	1,315.78000	1.31578	1,289.350		12.08	0.22	0.00	0	1,000.0
R2032	On 02/05/2024	Bond Future	13.18	Put	1,078.56000		1.07856	1,101.52000	1.10152	1,078.560		12.37	0.19	0.00	0	500.0
R2032	On 02/05/2024	Bond Future	13.35	Put	968.44000		0.96844	989.52000	0.98952	968.440		12.54	0.17	0.00	0	1,550.0
R2032	On 01/08/2024	Bond Future			11.54226	86.42581		11.56462	86.32650			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			11.77344	85.80883		11.79237	85.70642			13.22	0.00	257,426,490.00	3,000	63,589.0
R2035	On 03/08/2023	Bond Future	11.75	Put	1,445.70000		1.44570	1,517.18000	1.51718	1,445.700		12.84	0.51	0.00	0	4,870.0
R2035	On 03/08/2023	Bond Future	12.50	Call	4,094.04000		4.09404	4,019.32000	4.01932	4,094.040		14.02	0.85	0.00	0	5,000.0
R2035	On 02/11/2023	Bond Future			11.88227	83.18637		11.90190	83.08208			14.03	0.00	0.00	0	110,029.0
R2035	On 02/11/2023	Bond Future	10.62	Call	465.12000		0.46512	455.53000	0.45553	465.120		12.85	0.15	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	1,023.70000		1.02370	1,003.78000	1.00378	1,023.700		12.97	0.27	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.74	Call	2,323.13000		2.32313	2,284.79000	2.28479	2,323.130		13.67	0.47	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.24	Call	3,818.67000		3.81867	3,764.68000	3.76468	3,818.670		14.39	0.62	0.00	0	750.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,083.32000		1.08332	1,117.26000	1.11726	1,083.320		15.31	0.24	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	13.59	Put	520.12000		0.52012	539.89000	0.53989	520.120		16.39	0.12	0.00	0	750.0
R2035	On 01/02/2024	Bond Future			11.98815	85.08009		12.00853	84.97380			13.48	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	894.74000		0.89474	878.70000	0.87870	894.740		12.57	0.20	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	1,532.48000		1.53248	1,506.80000	1.50680	1,532.480		12.55	0.31	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,215.18000		1.21518	1,243.78000	1.24378	1,215.180		15.03	0.21	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			12.08601	82.52564		12.10722	82.41689			13.41	0.00	0.00	0	0.0
R2035	On 01/08/2024	Bond Future			12.19581	84.38648		12.21805	84.27458			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			12.09210		76.57732		12.10634	76.50055		14.98	0.00	12,175,793.88	159	133,713.0
R2037	On 03/08/2023	Bond Future	10.30	Call	1.06000		0.00106		1.15000	0.00115	1.060	13.53	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	43.04000		0.04304		43.81000	0.04381	43.040	13.52	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.19900		78.26223		12.21372	78.18411		15.10	0.00	13,617,628.02	174	14,897.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,214.75000		2.21475	2,189.35000	2.18935	2,214.750	14.40	0.46	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,675.38000		3.67538	3,638.18000	3.63818	3,675.380	15.13	0.61	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	530.08000		0.53008	546.71000	0.54671	530.080	17.34	0.13	0.00	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.30250		75.78736		12.31773	75.70782		15.36	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,955.77000		2.95577	2,926.30000	2.92630	2,955.770	14.83	0.47	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,280.72000		2.28072	2,315.88000	2.31588	2,280.720	15.98	0.34	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,139.87000		1.13987	1,161.46000	1.16146	1,139.870	17.45	0.19	0.00	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.40875		77.53379		12.42458	77.45239		14.69	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.53001		75.02607		12.54661	74.94221		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			12.32814		76.95370		12.33739	76.90118		15.87	0.00	2,770,333.20	36	125,947.0
R2040	On 02/11/2023	Bond Future			12.43777		78.64687		12.44729	78.59363		16.00	0.00	0.00	0	6,490.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,362.03000		1.36203	1,354.93000	1.35493	1,362.030	14.99	0.32	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,445.29000		3.44529	3,426.78000	3.42678	3,445.290	16.17	0.57	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	983.87000		0.98387	1,003.85000	1.00385	983.870	17.96	0.20	0.00	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.54444		75.93040		12.55428	75.87622		16.33	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.65344		77.68012		12.66366	77.62468		15.66	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.77700		74.92516		12.78775	74.86784		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			12.38143		73.36064		12.40070	73.25087		16.83	0.00	387,490,900.48	5,282	81,947.0
R2044	On 03/08/2023	Bond Future	11.75	Call	292.49000		0.29249	287.12000	0.28712	292.490	15.54	0.16	0.00	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,048.95000		4.04895	4,153.35000	4.15335	4,048.950	15.54	0.84	0.00	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,857.64000		2.85764	2,953.75000	2.95375	2,857.640	15.89	0.72	0.00	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,227.32000		1.22732	1,295.10000	1.29510	1,227.320	16.83	0.42	0.00	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.48705		74.97477		12.50696	74.86299		16.99	0.00	0.00	0	670.0
R2044	On 01/02/2024	Bond Future			12.58971		72.29991		12.61032	72.18589		17.38	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.69424		73.96597		12.71563	73.84930		16.69	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.81235		71.25238		12.83470	71.13246		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			12.32263		76.35834		12.33639	76.27843		16.51	0.00	1,527,166.80	20	97,118.0
R2048	On 03/08/2023	Bond Future	11.80	Call	418.77000		0.41877	416.77000	0.41677	418.770	15.32	0.21	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,479.70000		1.47970	1,461.61000	1.46161	1,479.700	16.13	0.50	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	256.64000		0.25664	278.40000	0.27840	256.640	17.92	0.12	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	Options Inter
R2048	On 02/11/2023	Bond Future			12.42886		73.59153		12.44309	73.51013		17.68	0.00	0.00	0	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,434.13000		1.43413		1,418.15000	1.41815	1,434.130	16.57	0.32	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,258.91000		3.25891		3,226.94000	3.22694	3,258.910	17.68	0.54	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,069.49000		1.06949		1,096.32000	1.09632	1,069.490	19.76	0.21	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.53263		75.26682		12.54734	75.18394		17.04	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.62871		72.54987		12.64397	72.46505		17.38	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.73428		74.18536		12.75023	74.09804		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			12.37437		98.20956		12.38320	98.14403		16.57	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.48244		94.50448		12.49156	94.43791		17.75	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.58410		96.65613		12.59351	96.58848		17.11	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.68679		93.01655		12.69657	92.94733		17.46	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.79970		95.11238		12.80997	95.04088		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			11.82983		66.06168		11.85350	65.94962		14.99	0.00	0.00	0	11,653.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.61000		0.00061		0.62000	0.00062	0.610	13.55	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	29.01000		0.02901		28.39000	0.02839	29.010	13.54	0.03	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	36.31000		0.03631		35.47000	0.03547	36.310	13.54	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	260.45000		0.26045		251.47000	0.25147	260.450	13.84	0.17	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	874.33000		0.87433		935.26000	0.93526	874.330	14.99	0.39	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.92620		64.36145		11.95067	64.24721		15.86	0.00	0.00	0	9,344.0
R209	On 01/02/2024	Bond Future			12.01584		65.82669		12.04113	65.71015		15.29	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.10614		64.18941		12.13238	64.07010		15.35	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.20734		65.63649		12.23466	65.51403		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			227.11765		227.11765		227.07088	227.07088			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			228.99744		228.99744		228.95013	228.95013			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.26348		234.26348		234.21600	234.21600			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			236.45206		236.45206		236.40037	236.40037			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.84065		241.84065		241.78601	241.78601			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			10.94247		83.12038		10.95585	83.06168		10.76	0.00	0.00	0	24,480.0
R213	On 02/11/2023	Bond Future			11.03662		81.39170		11.05054	81.33209		11.52	0.00	80,821,958.10	993	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	On 02/11/2023	Bond Future	10.94	Call	1,962.19000	1.96219	1,942.01000	1.94201	1,962.190	11.27	0.48	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	3,174.75000	3.17475	3,145.45000	3.14545	3,174.750	11.71	0.63	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	401.77000	0.40177	414.38000	0.41438	401.770	13.14	0.12	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.12616	83.24450	11.14068	83.18386		10.69	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.20696	81.60167	11.22219	81.53962		10.20	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.30178	83.44231	11.31794	83.37821		9.40	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			12.18030	62.04426	12.19386	61.97922		16.43	0.00	10,113,214.38	163	18,711.0
R214	On 02/11/2023	Bond Future			12.28079	60.10596	12.29476	60.03981		17.52	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future			12.37844	61.47429	12.39286	61.40687		16.91	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.46861	59.58411	12.48354	59.51509		17.17	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.56774	60.92758	12.58330	60.85656		16.22	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
Total for Derivatives :											1,035,593,705.63	12,694	1 515 355.	
Grand Total:											1,035,593,705.63	12,694	1 515 355.	