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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	873.83700	873.83700	873.32900	873.32900					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	893.37000	893.37000	892.85400	892.85400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	914.12200	914.12200	913.59600	913.59600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	935.86600	935.86600	935.32900	935.32900					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	957.26100	957.26100	956.70800	956.70800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	997.74300	997.74300	996.09600	996.09600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,020.04500	1,020.04500	1,018.36600	1,018.36600					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,043.74000	1,043.74000	1,042.02400	1,042.02400					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,068.56800	1,068.56800	1,066.81200	1,066.81200					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,092.99600	1,092.99600	1,091.19700	1,091.19700					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	874.33600	874.33600	873.79200	873.79200					0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	893.88000	893.88000	893.32700	893.32700					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	914.64400	914.64400	914.08000	914.08000					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	936.40100	936.40100		935.82400	935.82400			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	957.80700	957.80700		957.21500	957.21500			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.71561	73.74374		12.74267	73.62409			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.85589	71.61084		12.88387	71.48954			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.99257	73.29153		13.02162	73.16804			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.12397	71.24940		13.15422	71.12323			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.27838	72.88934		13.31021	72.75935			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.11073	70.50453		13.10665	70.52518			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.24296	67.83379		13.23852	67.85588			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.36554	69.42635		13.36079	69.44963			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.48859	66.83023		13.48360	66.85430			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.62838	68.36662		13.62337	68.39038			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	861.77500	861.77500		861.19600	861.19600			0.00	0.00	0	834.00
GOVI	On 02/11/2023	GOVI	881.03900	881.03900		880.44900	880.44900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	901.50500	901.50500		900.90400	900.90400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	922.94900	922.94900		922.33400	922.33400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	944.04800	944.04800		943.41700	943.41700			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.77296	171.77296		171.55138	171.55138			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	175.65404	175.65404		175.42987	175.42987			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.97085	177.97085		177.74260	177.74260			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	182.24384	182.24384		182.01074	182.01074			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	184.59197	184.59197		184.35070	184.35070			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	124.99656	124.99656		124.45088	124.45088			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	126.48524	126.48524		125.92886	125.92886			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.45280	129.45280		128.88446	128.88446			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	131.18272	131.18272		130.60083	130.60083			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	134.20807	134.20807		133.61123	133.61123			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.28983	118.28983		118.25290	118.25290			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	119.53451	119.53451		119.49838	119.49838			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.33901	122.33901		122.30304	122.30304			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.80291	123.80291		123.76628	123.76628			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.65822	126.65822		126.61921	126.61921			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	128.03270	128.03270		127.61626	127.61626			0.00	0.00	0	3,019.00
I2038	On 02/11/2023	Bond Future	130.92556	130.92556		130.50160	130.50160			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	131.96764	131.96764		131.53439	131.53439			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.13626	135.13626		134.69305	134.69305			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	136.16530	136.16530		135.70958	135.70958			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	113.25551	113.25551		113.91184	113.91184			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	113.71597	113.71597		114.38861	114.38861			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	116.38417	116.38417		117.07361	117.07361			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.01309	117.01309		117.71894	117.71894			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	119.71060	119.71060		120.43133	120.43133			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	113.27596	113.27596		113.04054	113.04054			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	115.83535	115.83535		115.59610	115.59610			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	116.29423	116.29423		116.05010	116.05010			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.08648	119.08648		118.83703	118.83703			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	119.50631	119.50631		119.24886	119.24886			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	328.83800	328.83800		329.26100	329.26100			0.00	0.00	0	639.00
IGOV	On 02/11/2023	Index Future	336.26900	336.26900		336.70200	336.70200			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	344.15800	344.15800		344.60300	344.60300			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	352.42100	352.42100		352.87600	352.87600			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.55100	360.55100		361.01700	361.01700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.50500	91.49500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.53000	91.47000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.79000	91.21000		8.77500	91.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.81500	91.18500		8.81500	91.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.87000	91.13000		8.88000	91.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.88000	91.12000		8.90000	91.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.92000	91.08000		8.93000	91.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.92500	91.07500		8.97000	91.03000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.82000	91.18000		8.84000	91.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.74000	91.26000		8.73500	91.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.55000	91.45000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.50000	91.50000		8.48500	91.51500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.47386	104.25527		9.47171	104.26147		5.61	0.00	109,572,288.77	1,051	73,345.00
R186	On 02/11/2023	Bond Future			9.50992	106.58534		9.50702	106.59314		5.21	0.00	0.00	0	14,654.00
R186	On 02/11/2023	Bond Future	9.15	Call	929.22000	0.92922		936.89000	0.93689	929.220	5.11	0.39	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	580.57000	0.58057		582.83000	0.58283	580.570	5.67	0.25	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.51558	103.74893		9.51200	103.75789		4.94	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.49702	106.21770		9.49286	106.22731		4.43	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,096.15000	2.09615		2,104.27000	2.10427	2,096.150	4.56	0.56	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,084.98000	1.08498		1,084.57000	1.08457	1,084.980	4.92	0.33	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.52299	103.33015		9.51890	103.33878		4.15	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.43174	337.43174		337.13247	337.13247			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			345.05524	345.05524		344.75391	344.75391			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.40791	250.40791		250.22020	250.22020			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			256.06524	256.06524		255.87693	255.87693			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.08317	257.08317		256.89178	256.89178			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.25559	263.25559		263.06066	263.06066			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			264.18242	264.18242		263.97833	263.97833			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future			10.78391	87.42712		10.81980	87.27657		10.41	0.00	0.00	0	96,972.00
R2030	On 03/08/2023	Bond Future	10.40	Call	573.41000	0.57341		539.16000	0.53916	573.410	9.27	0.30	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,009.87000	1.00987		957.60000	0.95760	1,009.870	9.73	0.44	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	71.48000	0.07148		81.66000	0.08166	71.480	13.30	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	43.20000	0.04320		49.89000	0.04989	43.200	13.80	0.02	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.86850	89.38166		10.90595	89.22907		10.04	0.00	0.00	0	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	520.26000	0.52026		498.70000	0.49870	520.260	10.02	0.18	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	750.91000	0.75091		720.74000	0.72074	750.910	9.80	0.24	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	925.65000	0.92565		889.50000	0.88950	925.650	9.73	0.28	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,344.94000	1.34494		1,296.29000	1.29629	1,344.940	9.76	0.37	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,723.96000	1.72396		1,665.42000	1.66542	1,723.960	9.82	0.44	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,785.95000	2.78595		2,705.36000	2.70536	2,785.950	10.13	0.58	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,329.04000	1.32904	1,388.36000	1.38836	1,329.040	10.39	0.33	0.00	0	500.00		
R2030	On 02/11/2023	Bond Future	11.57	Put	1,166.73000	1.16673	1,220.79000	1.22079	1,166.730	10.52	0.30	0.00	0	800.00		
R2030	On 02/11/2023	Bond Future	12.27	Put	601.87000	0.60187	634.57000	0.63457	601.870	11.22	0.17	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future			10.94276	87.45213	10.98206	87.29683		9.70	0.00	0.00	0	0.00		
R2030	On 01/02/2024	Bond Future	9.57	Call	806.94000	0.80694	777.73000	0.77773	806.940	9.59	0.22	0.00	0	400.00		
R2030	On 01/02/2024	Bond Future	9.89	Call	1,076.61000	1.07661	1,039.13000	1.03913	1,076.610	9.45	0.28	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	9.93	Call	1,114.83000	1.11483	1,076.21000	1.07621	1,114.830	9.43	0.28	0.00	0	1,360.00		
R2030	On 01/02/2024	Bond Future	10.00	Call	1,184.66000	1.18466	1,144.00000	1.14400	1,184.660	9.40	0.30	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	10.07	Call	1,257.96000	1.25796	1,215.19000	1.21519	1,257.960	9.36	0.31	0.00	0	400.00		
R2030	On 01/02/2024	Bond Future	10.16	Call	1,357.23000	1.35723	1,311.67000	1.31167	1,357.230	9.32	0.33	0.00	0	200.00		
R2030	On 01/02/2024	Bond Future	10.39	Call	1,665.78000	1.66578	1,612.42000	1.61242	1,665.780	9.31	0.38	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	11.00	Put	2,543.67000	2.54367	2,623.27000	2.62327	2,543.670	9.54	0.47	0.00	0	700.00		
R2030	On 01/02/2024	Bond Future	11.31	Put	2,036.09000	2.03609	2,104.65000	2.10465	2,036.090	9.75	0.40	0.00	0	1,360.00		
R2030	On 01/02/2024	Bond Future	11.75	Put	1,481.63000	1.48163	1,536.09000	1.53609	1,481.630	10.11	0.31	0.00	0	200.00		
R2030	On 01/02/2024	Bond Future	11.85	Put	1,379.50000	1.37950	1,431.08000	1.43108	1,379.500	10.20	0.29	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	11.86	Put	1,369.82000	1.36982	1,421.11000	1.42111	1,369.820	10.21	0.29	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,153.06000	1.15306	1,197.94000	1.19794	1,153.060	10.44	0.25	0.00	0	400.00		
R2030	On 02/05/2024	Bond Future			11.01546	89.53335	11.05686	89.37478		8.93	0.00	0.00	0	0.00		
R2030	On 02/05/2024	Bond Future	9.66	Call	1,011.75000	1.01175	976.72000	0.97672	1,011.750	8.54	0.25	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	10.16	Call	1,520.27000	1.52027	1,471.57000	1.47157	1,520.270	8.45	0.34	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	10.62	Call	2,203.13000	2.20313	2,139.60000	2.13960	2,203.130	8.56	0.43	0.00	0	500.00		
R2030	On 02/05/2024	Bond Future	10.82	Call	2,561.74000	2.56174	2,491.52000	2.49152	2,561.740	8.65	0.48	0.00	0	1,080.00		
R2030	On 02/05/2024	Bond Future	11.12	Call	3,172.22000	3.17222	3,092.15000	3.09215	3,172.220	8.84	0.54	0.00	0	500.00		
R2030	On 02/05/2024	Bond Future	11.94	Put	1,696.14000	1.69614	1,750.82000	1.75082	1,696.140	9.47	0.31	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,306.97000	1.30697	1,351.40000	1.35140	1,306.970	9.85	0.25	0.00	0	1,080.00		
R2030	On 02/05/2024	Bond Future	13.15	Put	831.58000	0.83158	862.09000	0.86209	831.580	10.51	0.17	0.00	0	500.00		
R2030	On 01/08/2024	Bond Future			11.11952	87.57096	11.16369	87.40767		8.79	0.00	0.00	0	0.00		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2032	On 03/08/2023	Bond Future			11.36005	86.06289	11.39062	85.91641		11.84	0.00	101,984,524.65	1,185	119,720.00		
R2032	On 03/08/2023	Bond Future	9.60	Call	1.68000	0.00168	1.57000	0.00157	1.680	9.21	0.00	0.00	0	1,500.00		
R2032	On 03/08/2023	Bond Future	10.30	Call	54.75000	0.05475	51.07000	0.05107	54.750	9.33	0.05	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.45	Put	1,294.30000	1.29430	1,375.30000	1.37530	1,294.300	11.71	0.45	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.50	Call	1,870.80000	1.87080	1,801.77000	1.80177	1,870.800	11.84	0.58	0.00	0	11,000.00		
R2032	On 03/08/2023	Bond Future	11.50	Put	1,203.03000	1.20303	1,280.48000	1.28048	1,203.030	11.84	0.42	0.00	0	11,000.00		
R2032	On 03/08/2023	Bond Future	11.55	Put	1,117.14000	1.11714	1,191.10000	1.19110	1,117.140	11.96	0.40	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.90	Call	3,194.31000	3.19431	3,099.76000	3.09976	3,194.310	12.80	0.74	0.00	0	5,000.00		
R2032	On 03/08/2023	Bond Future	12.00	Call	3,558.63000	3.55863	3,458.70000	3.45870	3,558.630	13.04	0.77	0.00	0	5,000.00		
R2032	On 03/08/2023	Bond Future	12.04	Put	527.68000	0.52768	572.18000	0.57218	527.680	13.13	0.21	0.00	0	3,000.00		
R2032	On 03/08/2023	Bond Future	12.04	Call	3,706.64000	3.70664	3,604.66000	3.60466	3,706.640	13.13	0.79	0.00	0	3,000.00		
R2032	On 02/11/2023	Bond Future			11.45862	83.82318	11.49032	83.67462		12.74	0.00	298,410,520.80	3,560	65,300.00		
R2032	On 02/11/2023	Bond Future	10.59	Call	1,001.29000	1.00129	969.01000	0.96901	1,001.290	12.06	0.27	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.09	Call	1,783.77000	1.78377	1,732.56000	1.73256	1,783.770	12.18	0.41	0.00	0	500.00		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	12.26	Put	1,276.41000	1.27641	1,327.23000	1.32723	1,276.410	13.34	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.54691	85.77117	11.57988	85.61996		11.86	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	794.51000	0.79451	770.36000	0.77036	794.510	11.41	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,387.41000	1.38741	1,348.53000	1.34853	1,387.410	11.25	0.30	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,614.31000	1.61431	1,570.29000	1.57029	1,614.310	11.21	0.33	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,646.10000	1.64610	1,601.44000	1.60144	1,646.100	11.21	0.34	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,191.83000	2.19183	2,136.72000	2.13672	2,191.830	11.36	0.41	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,781.94000	2.78194	2,855.25000	2.85525	2,781.940	11.86	0.44	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,672.38000	1.67238	1,723.27000	1.72327	1,672.380	12.66	0.29	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,541.20000	1.54120	1,589.02000	1.58902	1,541.200	12.79	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,430.18000	1.43018	1,475.33000	1.47533	1,430.180	12.92	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.63116	83.64726	11.66558	83.49285		10.82	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,164.08000	1.16408	1,129.47000	1.12947	1,164.080	10.25	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,425.72000	1.42572	1,384.89000	1.38489	1,425.720	10.21	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,500.68000	1.50068	1,458.13000	1.45813	1,500.680	10.20	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,807.03000	1.80703	1,758.02000	1.75802	1,807.030	10.24	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,208.78000	2.20878	2,152.25000	2.15225	2,208.780	10.35	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,726.73000	2.72673	2,661.51000	2.66151	2,726.730	10.50	0.46	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,544.53000	1.54453	1,589.30000	1.58930	1,544.530	11.98	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,301.83000	1.30183	1,340.84000	1.34084	1,301.830	12.27	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,174.17000	1.17417	1,210.02000	1.21002	1,174.170	12.44	0.20	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.73952	85.55500	11.77582	85.39604		10.13	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/08/2023	Bond Future			11.89274	85.16649	11.92858	84.97492		13.66	0.00	105,265,781.64	1,236	60,975.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,106.34000	2.10634	2,231.83000	2.23183	2,106.340	13.28	0.56	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,805.55000	3.80555	3,674.10000	3.67410	3,805.550	14.45	0.77	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.00092	82.55890	12.03799	82.36425		14.25	0.00	0.00	0	109,778.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	486.07000	0.48607	463.67000	0.46367	486.070	13.10	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	998.92000	0.99892	957.39000	0.95739	998.920	13.10	0.26	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,172.29000	2.17229	2,097.61000	2.09761	2,172.290	13.58	0.44	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,565.73000	3.56573	3,462.89000	3.46289	3,565.730	14.24	0.59	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,350.12000	1.35012	1,412.61000	1.41261	1,350.120	15.13	0.27	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	689.43000	0.68943	726.57000	0.72657	689.430	16.22	0.15	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.10423	84.47727	12.14269	84.27893		13.61	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	882.94000	0.88294	849.94000	0.84994	882.940	12.73	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,486.70000	1.48670	1,435.99000	1.43599	1,486.700	12.71	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,467.26000	1.46726	1,520.61000	1.52061	1,467.260	15.14	0.23	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.19475	81.97029	12.23471	81.76755		12.77	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.30480	83.84015	12.34664	83.63179		11.84	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 03/08/2023	Bond Future			12.17746	76.11885	12.19840	76.00700		15.43	0.00	1,674,614.70	22	132,562.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 03/08/2023	Bond Future	10.30	Call	6.18000	0.00618		6.18000	0.00618	6.180	13.99	0.01	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	93.69000	0.09369		91.83000	0.09183	93.690	14.00	0.06	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.28249	77.82069		12.30401	77.70749		15.28	0.00	0.00	0	481.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,205.07000	2.20507		2,165.39000	2.16539	2,205.070	14.60	0.44	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,599.38000	3.59938		3,543.67000	3.54367	3,599.380	15.31	0.59	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	709.70000	0.70970		734.32000	0.73432	709.700	17.49	0.15	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.38223	75.37230		12.40446	75.25718		15.46	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,909.83000	2.90983		2,865.21000	2.86521	2,909.830	14.95	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,562.91000	2.56291		2,612.54000	2.61254	2,562.910	16.06	0.36	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,329.10000	1.32910		1,359.81000	1.35981	1,329.100	17.51	0.21	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.48042	77.16626		12.50344	77.04877		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.60058	74.67053		12.62473	74.54943		13.49	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.37815	76.67042		12.37356	76.69635		16.31	0.00	13,800,675.60	180	133,167.00
R2040	On 02/11/2023	Bond Future			12.48476	78.38465		12.47979	78.41231		16.16	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,455.38000	1.45538		1,473.52000	1.47352	1,455.380	15.19	0.32	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,499.13000	3.49913		3,525.51000	3.52551	3,499.130	16.33	0.55	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,194.39000	1.19439		1,197.50000	1.19750	1,194.390	18.08	0.22	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.58655	75.69896		12.58125	75.72802		16.40	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.68654	77.50078		12.68097	77.53092		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.80761	74.76212		12.80200	74.79196		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.41543	73.16715		12.41061	73.19453		17.29	0.00	721,135,430.40	9,856	81,128.00
R2044	On 03/08/2023	Bond Future	11.75	Call	470.87000	0.47087		488.35000	0.48835	470.870	16.03	0.20	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,420.82000	4.42082		4,410.92000	4.41092	4,420.820	16.03	0.80	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,279.53000	3.27953		3,276.04000	3.27604	3,279.530	16.37	0.69	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,650.89000	1.65089		1,656.92000	1.65692	1,650.890	17.29	0.45	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.51766	74.80304		12.51246	74.83216		17.15	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.61512	72.15938		12.60961	72.18982		17.44	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.71055	73.87698		12.70477	73.90849		16.49	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.82570	71.18071		12.81985	71.21210		16.42	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.33427	76.29073		12.33399	76.29235		16.97	0.00	0.00	0	240,009.00
R2048	On 03/08/2023	Bond Future	11.80	Call	656.62000	0.65662		671.07000	0.67107	656.620	15.80	0.25	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,792.01000	1.79201		1,811.23000	1.81123	1,792.010	16.59	0.50	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	478.26000	0.47826		490.79000	0.49079	478.260	18.35	0.17	0.00	0	1,100.00
R2048	On 02/11/2023	Bond Future			12.43641	73.54832		12.43593	73.55107		17.85	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,602.58000	1.60258		1,613.34000	1.61334	1,602.580	16.78	0.33	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,441.30000	3.44130		3,454.21000	3.45421	3,441.300	17.85	0.54	0.00	0	220.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/11/2023	Bond Future	13.60	Put	1,239.83000	1.23983	1,248.78000	1.24878	1,239.830	19.89	0.22	0.00	0	220.00	
R2048	On 01/02/2024	Bond Future			12.53431	75.25734	12.53368	75.26089		17.11	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.62066	72.59468	12.61995	72.59864		17.23	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			12.72245	74.25025	12.72188	74.25338		16.24	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2053	On 03/08/2023	Bond Future			12.37647	98.19397	12.36613	98.27080		17.03	0.00	0.00	0	0.00	
R2053	On 02/11/2023	Bond Future			12.48001	94.52224	12.46908	94.60217		17.92	0.00	0.00	0	1,349.00	
R2053	On 01/02/2024	Bond Future			12.57535	96.71912	12.56388	96.80181		17.18	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future			12.66767	93.15217	12.65570	93.23726		17.30	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future			12.77635	95.27531	12.76407	95.36122		16.29	0.00	0.00	0	0.00	
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/08/2023	Bond Future			11.94236	65.53140	11.96746	65.41396		15.48	0.00	0.00	0	11,456.00	
R209	On 03/08/2023	Bond Future	10.00	Call	3.56000	0.00356	3.50000	0.00350	3.560	14.04	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	61.84000	0.06184	59.81000	0.05981	61.840	14.05	0.04	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	73.31000	0.07331	70.84000	0.07084	73.310	14.05	0.05	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	340.79000	0.34079	328.70000	0.32870	340.790	14.36	0.18	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	1,378.64000	1.37864	1,448.10000	1.44810	1,378.640	15.48	0.46	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.03795	63.84204	12.06376	63.72292		16.11	0.00	0.00	0	497.00	
R209	On 01/02/2024	Bond Future			12.12502	65.32570	12.15164	65.20439		15.44	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.20867	63.72497	12.23621	63.60102		14.44	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.30992	65.17836	12.33866	65.05082		13.44	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future			228.76750	228.76750	229.12975	229.12975			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future			230.75512	230.75512	231.12855	231.12855			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			236.16930	236.16930	236.55341	236.55341			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			238.55686	238.55686	238.95031	238.95031			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			244.05755	244.05755	244.45730	244.45730			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future			11.15718	82.18495	11.18755	82.05375		11.33	0.00	15,286,400.70	186	23,526.00	
R213	On 02/11/2023	Bond Future			11.25480	80.46378	11.28633	80.33081		11.66	0.00	0.00	0	11,538.00	
R213	On 02/11/2023	Bond Future	10.94	Call	1,664.24000	1.66424	1,616.66000	1.61666	1,664.240	11.26	0.42	0.00	0	750.00	
R213	On 02/11/2023	Bond Future	11.44	Call	2,722.05000	2.72205	2,655.25000	2.65525	2,722.050	11.61	0.57	0.00	0	750.00	
R213	On 02/11/2023	Bond Future	12.70	Put	603.35000	0.60335	631.79000	0.63179	603.350	13.01	0.17	0.00	0	750.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 01/02/2024	Bond Future	11.34583	82.33333		11.37872	82.19803		10.83	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.42239	80.72951		11.45680	80.59131		10.20	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.52261	82.57188		11.55900	82.42957		9.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	12.24200	61.74922		12.23643	61.77576		16.90	0.00	1,420,232.06	23	20,463.00
R214	On 02/11/2023	Bond Future	12.34020	59.82544		12.33425	59.85344		17.71	0.00	717,905.28	12	12.00
R214	On 01/02/2024	Bond Future	12.43392	61.21557		12.42763	61.24481		17.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.51634	59.36391		12.50978	59.39410		16.39	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.61374	60.71800		12.60710	60.74818		15.29	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,369,268,374.60	17,311	1 468 678.00
Grand Total:											1,369,268,374.60	17,311	1 468 678.00