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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2023

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	882.42000	882.42000			883.14300	883.14300			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	901.85200	901.85200			902.57100	902.57100			0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	922.36600	922.36600			923.11300	923.11300			0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	943.49000	943.49000			944.38700	944.38700			0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	964.93400	964.93400			965.72200	965.72200			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,007.22700	1,007.22700			1,006.17700	1,006.17700			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,029.40800	1,029.40800			1,028.31200	1,028.31200			0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,052.82300	1,052.82300			1,051.71500	1,051.71500			0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,076.93500	1,076.93500			1,075.95300	1,075.95300			0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,101.41100	1,101.41100			1,100.26000	1,100.26000			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	880.24500	880.24500			879.39800	879.39800			0.00	0.00	0	106.0
ALBI	On 02/11/2023	Index Future	899.63000	899.63000			898.74400	898.74400			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	920.09400	920.09400			919.19900	919.19900			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		941.16600	941.16600		940.38300	940.38300			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		962.55600	962.55600		961.62700	961.62700			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		12.60843	74.22034		12.62013	74.16810			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.74953	72.07454		12.76212	72.01944			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.88971	73.73118		12.90263	73.67575			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.03192	71.63522		13.04288	71.58913			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.18419	73.27589		13.19814	73.21846			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		13.05594	70.78280		13.08786	70.62045			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.19052	68.09549		13.22407	67.92787			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.31780	69.66090		13.35248	69.49038			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.45170	67.00848		13.48570	66.84417			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.59149	68.54187		13.62895	68.36392			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		867.66300	867.66300		866.82300	866.82300			0.00	0.00	0	832.0
GOVI	On 02/11/2023	GOVI		886.77100	886.77100		885.89200	885.89200			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		906.94100	906.94100		906.05400	906.05400			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		927.71200	927.71200		926.93500	926.93500			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		948.79700	948.79700		947.87600	947.87600			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.16979	170.16979		170.22338	170.22338			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		173.95909	173.95909		174.00993	174.00993			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.16234	176.16234		176.21611	176.21611			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.23591	180.23591		180.31653	180.31653			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.52639	182.52639		182.58337	182.58337			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		122.99235	122.99235		123.22039	123.22039			0.00	24,598,470.00	200	2,375.0
I2029	On 02/11/2023	Bond Future		124.39927	124.39927		124.62951	124.62951			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.25821	127.25821		127.49530	127.49530			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		128.83212	128.83212		129.09259	129.09259			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.78661	131.78661		132.03528	132.03528			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.29651	116.29651	115.85343	115.85343			0.00	23,259,302.00	200	7,167.0
I2033	On 02/11/2023		Bond Future		117.46146	117.46146	117.00592	117.00592			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		120.16087	120.16087	119.69632	119.69632			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.47562	121.47562	121.01724	121.01724			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.26153	124.26153	123.77584	123.77584			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		125.96957	125.96957	125.22896	125.22896			0.00	10,077,565.60	80	3,059.0
I2038	On 02/11/2023		Bond Future		128.77473	128.77473	128.01460	128.01460			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		129.71521	129.71521	128.93887	128.93887			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		132.71465	132.71465	131.93924	131.93924			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		133.68438	133.68438	132.87206	132.87206			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		110.93200	110.93200	109.90640	109.90640			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		111.30949	111.30949	110.25843	110.25843			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		113.86786	113.86786	112.79387	112.79387			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.34985	114.34985	113.26673	113.26673			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		116.97154	116.97154	115.84766	115.84766			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		110.52806	110.52806	109.38751	109.38751			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		112.98916	112.98916	111.82072	111.82072			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		113.33826	113.33826	112.14370	112.14370			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		115.95887	115.95887	114.75322	114.75322			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.30719	116.30719	115.05692	115.05692			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		325.87400	325.87400	324.37800	324.37800			0.00	65,174,800.00	20	481.0
IGOV	On 02/11/2023		Index Future		333.13000	333.13000	331.59300	331.59300			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		340.78600	340.78600	339.21800	339.21800			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		348.66600	348.66600	347.11100	347.11100			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		356.66500	356.66500	355.02700	355.02700			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.51500	91.48500	8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.66500	91.33500	8.65500	91.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.70500	91.29500	8.71000	91.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.72500	91.27500	8.72000	91.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.72000	91.28000	8.72000	91.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.72500	91.27500	8.72500	91.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.65000	91.35000	8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future		8.51500	91.48500	8.50500	91.49500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.39000		91.61000		8.38500	91.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.26500		91.73500		8.24500	91.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.21500		91.78500		8.20500	91.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.20000		91.80000		8.22000	91.78000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.18405		105.09459		9.14306	105.21399		4.54	0.00	371,509,375.65	3,535	57,931.0
R186	On 02/11/2023	Bond Future			9.20549		107.40899		9.16153	107.52861		4.39	0.00	0.00	0	34,730.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,020.70000		1.02070		1,133.81000	1.13381	1,020.700	4.36	0.48	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	227.87000		0.22787		234.39000	0.23439	227.870	4.94	0.14	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.20058		104.54093		9.15167	104.66460		4.22	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.18804		106.93457		9.12714	107.07662		3.79	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,276.38000		2.27638		2,406.53000	2.40653	2,276.380	4.04	0.63	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	654.69000		0.65469		656.53000	0.65653	654.690	4.38	0.25	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.18296		104.05108		9.12186	104.18132		3.54	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			335.18404		335.18404		335.18900	335.18900			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			342.64770		342.64770		342.64504	342.64504			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			248.39624		248.39624		247.55175	247.55175			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			253.92740		253.92740		253.05831	253.05831			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			254.79471		254.79471		253.90763	253.90763			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			260.68649		260.68649		259.81577	259.81577			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			261.55567		261.55567		260.62673	260.62673			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			10.53003		88.50155		10.52085	88.54071		8.97	0.00	29,028,508.40	328	80,370.0
R2030	On 03/08/2023	Bond Future	10.40	Call	685.43000		0.68543		731.43000	0.73143	685.430	8.67	0.41	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,282.96000		1.28296		1,334.13000	1.33413	1,282.960	9.38	0.59	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	9.21000		0.00921		11.69000	0.01169	9.210	13.35	0.01	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	3.07000		0.00307		5.06000	0.00506	3.070	13.35	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.60842		90.45072		10.59925	90.48871		9.17	0.00	0.00	0	19,740.0
R2030	On 02/11/2023	Bond Future	9.57	Call	466.87000		0.46687		579.10000	0.57910	466.870	8.89	0.19	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	765.50000		0.76550		878.71000	0.87871	765.500	8.91	0.27	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	989.67000		0.98967		1,109.51000	1.10951	989.670	8.95	0.33	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,510.70000		1.51070		1,626.79000	1.62679	1,510.700	9.10	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,977.90000		1.97790		2,091.34000	2.09134	1,977.900	9.26	0.51	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	3,231.81000		3.23181		3,333.65000	3.33365	3,231.810	9.67	0.67	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	815.29000	0.81529	871.64000	0.87164	815.290	9.97	0.25	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	697.57000	0.69757	750.42000	0.75042	697.570	10.10	0.22	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	315.38000	0.31538	350.14000	0.35014	315.380	10.81	0.11	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.67927	88.50233	10.66931	88.54234		9.03	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	797.72000	0.79772	902.80000	0.90280	797.720	8.75	0.24	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,120.63000	1.12063	1,219.56000	1.21956	1,120.630	8.69	0.31	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,170.72000	1.17072	1,264.78000	1.26478	1,170.720	8.69	0.32	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,262.21000	1.26221	1,346.90000	1.34690	1,262.210	8.71	0.33	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,358.40000	1.35840	1,445.40000	1.44540	1,358.400	8.72	0.35	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,488.87000	1.48887	1,578.84000	1.57884	1,488.870	8.73	0.38	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,869.67000	1.86967	1,954.88000	1.95488	1,869.670	8.82	0.44	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,899.44000	1.89944	1,925.91000	1.92591	1,899.440	9.22	0.41	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,486.59000	1.48659	1,508.21000	1.50821	1,486.590	9.48	0.33	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,044.92000	1.04492	1,064.82000	1.06482	1,044.920	9.88	0.25	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	964.45000	0.96445	983.14000	0.98314	964.450	9.97	0.23	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	956.87000	0.95687	975.31000	0.97531	956.870	9.98	0.23	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	788.89000	0.78889	805.55000	0.80555	788.890	10.21	0.20	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.75774	90.52862	10.74383	90.58273		8.46	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,070.55000	1.07055	1,174.51000	1.17451	1,070.550	8.03	0.27	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,710.42000	1.71042	1,790.19000	1.79019	1,710.420	8.14	0.38	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,521.60000	2.52160	2,592.24000	2.59224	2,521.600	8.38	0.48	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,936.74000	2.93674	3,005.44000	3.00544	2,936.740	8.51	0.53	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,620.09000	3.62009	3,687.77000	3.68777	3,620.090	8.73	0.59	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,314.49000	1.31449	1,326.38000	1.32638	1,314.490	9.40	0.27	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	991.68000	0.99168	1,003.99000	1.00399	991.680	9.77	0.21	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	549.90000	0.54990	598.39000	0.59839	549.900	10.08	0.13	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			10.84937	88.57801	10.83804	88.62056		8.24	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			11.16283	87.01606	11.18424	86.91189		10.51	0.00	8,092,493.58	93	119,279.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000	0.03000	0.00003	0.000	6.31	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	4.89000	0.00489	16.00000	0.01600	4.890	6.64	0.01	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	608.70000	0.60870	726.34000	0.72634	608.700	11.16	0.31	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	2,170.42000	2.17042	2,177.24000	2.17724	2,170.420	11.32	0.71	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	549.48000	0.54948	660.47000	0.66047	549.480	11.32	0.29	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	495.03000	0.49503	599.72000	0.59972	495.030	11.47	0.26	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,725.49000	3.72549	3,686.22000	3.68622	3,725.490	12.49	0.86	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	4,138.17000	4.13817	4,089.56000	4.08956	4,138.170	12.76	0.89	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	4,304.87000	4.30487	4,252.92000	4.25292	4,304.870	12.87	0.90	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	172.74000	0.17274	224.96000	0.22496	172.740	12.87	0.10	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.25843	84.76949	11.28122	84.66105		11.66	0.00	0.00	0	75,924.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	974.33000	0.97433	1,058.41000	1.05841	974.330	11.10	0.29	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,157.21000	1.15721	1,243.94000	1.24394	1,157.210	11.16	0.33	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	1,903.98000		1.90398	1,969.38000	1.96938	1,903.980	11.49	0.46	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,261.51000		2.26151	2,423.66000	2.42366	2,261.510	11.69	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,370.71000		1.37071	1,501.16000	1.50116	1,370.710	12.28	0.33	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	829.59000		0.82959	931.06000	0.93106	829.590	12.88	0.22	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.34649		86.69815	11.37008	86.58834		11.22	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	755.77000		0.75577	846.73000	0.84673	755.770	10.65	0.20	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,453.93000		1.45393	1,516.05000	1.51605	1,453.930	10.73	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,737.22000		1.73722	1,799.54000	1.79954	1,737.220	10.82	0.37	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,773.92000		1.77392	1,834.89000	1.83489	1,773.920	10.83	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,403.23000		2.40323	2,442.21000	2.44221	2,403.230	11.08	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,251.06000		2.25106	2,364.90000	2.36490	2,251.060	11.74	0.39	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,295.49000		1.29549	1,380.82000	1.38082	1,295.490	12.57	0.25	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,185.16000		1.18516	1,266.48000	1.26648	1,185.160	12.70	0.23	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,092.09000		1.09209	1,169.82000	1.16982	1,092.090	12.82	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.43820		84.51988	11.46012	84.42015		10.70	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,287.54000		1.28754	1,333.38000	1.33338	1,287.540	10.10	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,595.22000		1.59522	1,625.18000	1.62518	1,595.220	10.11	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,690.27000		1.69027	1,708.56000	1.70856	1,690.270	10.14	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,049.81000		2.04981	2,046.55000	2.04655	2,049.810	10.24	0.39	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,498.04000		2.49804	2,485.48000	2.48548	2,498.040	10.38	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,078.90000		3.07890	3,046.36000	3.04636	3,078.900	10.57	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,286.37000		1.28637	1,307.45000	1.30745	1,286.370	12.10	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,075.00000		1.07500	1,093.68000	1.09368	1,075.000	12.39	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	964.77000		0.96477	981.98000	0.98198	964.770	12.57	0.17	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.53958		86.43772	11.56528	86.32357		9.71	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			11.79135		85.71194	11.80776	85.62330		12.69	0.00	4,714,156.70	55	63,534.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,440.98000		1.44098	1,522.45000	1.52245	1,440.980	12.69	0.52	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,979.26000		3.97926	3,924.11000	3.92411	3,979.260	13.89	0.86	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.90057		83.08914	11.91801	82.99664		13.63	0.00	0.00	0	110,029.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	395.30000		0.39530	432.20000	0.43220	395.300	12.43	0.13	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	916.04000		0.91604	964.78000	0.96478	916.040	12.56	0.26	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,177.37000		2.17737	2,224.36000	2.22436	2,177.370	13.26	0.46	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,663.04000		3.66304	3,691.00000	3.69100	3,663.040	13.99	0.62	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,028.20000		1.02820	1,119.48000	1.11948	1,028.200	14.91	0.23	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	479.61000		0.47961	537.61000	0.53761	479.610	15.99	0.12	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.00744		84.97948	12.02541	84.88590		13.08	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	789.40000		0.78940	850.86000	0.85086	789.400	12.15	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,416.48000		1.41648	1,467.36000	1.46736	1,416.480	12.23	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,209.38000		1.20938	1,249.24000	1.24924	1,209.380	14.95	0.21	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.10847		82.41049	12.12478	82.32702		13.01	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.21682		84.28076	12.23617	84.18357		11.93	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
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			12.10973	76.48229		12.12120	76.42056			14.36	0.00	0.00	0	133,557.0
R2037	On 03/08/2023	Bond Future	10.30	Call	0.36000	0.00036		0.75000	0.00075	0.360		12.91	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	25.07000	0.02507		34.92000	0.03492	25.070		12.90	0.02	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.21698	78.16682		12.22923	78.10192			14.65	0.00	0.00	0	14,897.0
R2037	On 02/11/2023	Bond Future	12.02	Call	2,132.60000	2.13260		2,131.45000	2.13145	2,132.600		14.30	0.45	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,587.33000	3.58733		3,567.21000	3.56721	3,587.330		15.08	0.61	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	523.98000	0.52398		544.08000	0.54408	523.980		17.29	0.13	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.32141	75.68861		12.33394	75.62329			14.88	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,856.76000	2.85676		2,871.09000	2.87109	2,856.760		14.67	0.47	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,277.56000	2.27756		2,329.33000	2.32933	2,277.560		15.88	0.34	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,129.29000	1.12929		1,164.96000	1.16496	1,129.290		17.34	0.19	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.43061	77.42141		12.44142	77.36593			14.06	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.55054	74.92238		12.56398	74.85462			13.58	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			12.34571	76.85399		12.37244	76.70268			15.22	0.00	0.00	0	126,697.0
R2040	On 02/11/2023	Bond Future			12.45569	78.54670		12.48375	78.39027			15.53	0.00	0.00	0	6,490.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,234.63000	1.23463		1,272.84000	1.27284	1,234.630		14.51	0.30	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,281.02000	3.28102		3,289.92000	3.28992	3,281.020		15.70	0.56	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	926.38000	0.92638		1,027.08000	1.02708	926.380		17.50	0.20	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.56326	75.82682		12.59223	75.66782			15.84	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.67510	77.56269		12.70306	77.41153			15.22	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.79741	74.81639		12.82859	74.65070			15.16	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			12.38895	73.31777		12.43591	73.05101			16.13	0.00	0.00	0	84,947.0
R2044	On 03/08/2023	Bond Future	11.75	Call	226.36000	0.22636		235.49000	0.23549	226.360		14.84	0.14	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,025.69000	4.02569		4,301.58000	4.30158	4,025.690		14.84	0.86	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,802.51000	2.80251		3,067.86000	3.06786	2,802.510		15.19	0.74	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,141.38000	1.14138		1,341.04000	1.34104	1,141.380		16.13	0.42	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.49456	74.93258		12.54356	74.65826			16.48	0.00	0.00	0	670.0
R2044	On 01/02/2024	Bond Future			12.59770	72.25567		12.64840	71.97603			16.84	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.70453	73.90980		12.75514	73.63462			16.21	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.82104	71.20571		12.87562	70.91379			16.20	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			12.33549	76.28365		12.38231	76.01285			15.93	0.00	0.00	0	97,118.0
R2048	On 03/08/2023	Bond Future	11.80	Call	337.00000	0.33700		338.43000	0.33843	337.000		14.72	0.18	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,344.88000	1.34488		1,292.92000	1.29292	1,344.880		15.55	0.49	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	216.00000	0.21600		287.59000	0.28759	216.000		17.34	0.11	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			12.44193		73.51676		12.49081	73.23836		17.25	0.00	0.00	0	169,112.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,322.16000		1.32216		1,313.57000	1.31357	1,322.160	16.13	0.31	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	3,121.00000		3.12100		3,058.78000	3.05878	3,121.000	17.25	0.54	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,015.18000		1.01518		1,135.25000	1.13525	1,015.180	19.35	0.21	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.54638		75.18934		12.59698	74.90553		16.62	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.64492		72.45977		12.69545	72.18023		16.98	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.74916		74.10389		12.80354	73.80756		15.98	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			12.38713		98.11489		12.43402	97.76848		16.03	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.49542		94.40975		12.54445	94.05353		17.38	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.59777		96.55789		12.64853	96.19476		16.74	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.70298		92.90201		12.75374	92.54459		17.15	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.81454		95.00910		12.86928	94.63004		16.16	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			11.84283		66.00010		11.85406	65.94698		14.37	0.00	12,342,018.70	187	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.20000		0.00020		0.43000	0.00043	0.200	12.93	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	16.68000		0.01668		23.78000	0.02378	16.680	12.91	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	21.53000		0.02153		30.02000	0.03002	21.530	12.91	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	215.09000		0.21509		231.46000	0.23146	215.090	13.53	0.15	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	852.32000		0.85232		902.94000	0.90294	852.320	14.83	0.39	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			11.93938		64.29988		11.95133	64.24413		15.39	0.00	0.00	0	9,344.0
R209	On 01/02/2024	Bond Future			12.02969		65.76283		12.04189	65.70666		14.83	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.12261		64.11448		12.13315	64.06660		14.64	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.22231		65.56935		12.23532	65.51108		13.41	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			227.06554		227.06554		226.91882	226.91882			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			228.94945		228.94945		228.79401	228.79401			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.21118		234.21118		234.05500	234.05500			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			236.36636		236.36636		236.23937	236.23937			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.78639		241.78639		241.62367	241.62367			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			10.93023		83.17413		10.94649	83.10274		9.94	0.00	12,559,293.63	151	24,433.0
R213	On 02/11/2023	Bond Future			11.02340		81.44836		11.04087	81.37349		10.82	0.00	0.00	0	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	1,878.15000	1.87815		1,944.91000	1.94491	1,878.150	10.77	0.48	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	3,115.09000	3.11509		3,154.87000	3.15487	3,115.090	11.27	0.64	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	345.19000	0.34519		398.94000	0.39894	345.190	12.72	0.11	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.11258	83.30126		11.13064	83.22578		10.34	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.19565	81.64779		11.21165	81.58255		9.94	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.28693	83.50127		11.30666	83.42295		9.20	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			12.19327	61.98205		12.22478	61.83133		15.76	0.00	0.00	0	18,711.0
R214	On 02/11/2023	Bond Future			12.29394	60.04369		12.32685	59.88829		17.01	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future			12.39226	61.40967		12.42618	61.25156		16.41	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.48481	59.50923		12.51800	59.35628		16.69	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.58261	60.85970		12.61886	60.69475		15.73	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 :													561,355,984.26	4,849	1 525 210.
Grand Total:													561,355,984.26	4,849	1 525 210.