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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2023

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	873.04600	873.04600	873.51800	873.51800					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	892.16600	892.16600	892.65000	892.65000					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	912.14100	912.14100	912.63700	912.63700					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	932.81900	932.81900	933.32500	933.32500					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	952.56500	952.56500	953.07800	953.07800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	990.48700	990.48700	990.78700	990.78700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,012.18000	1,012.18000	1,012.48800	1,012.48800					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,034.84200	1,034.84200	1,035.15700	1,035.15700					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,058.30100	1,058.30100	1,058.62300	1,058.62300					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,080.70300	1,080.70300	1,081.02800	1,081.02800					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	870.45300	870.45300	870.07000	870.07000					0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	889.51700	889.51700	889.12700	889.12700					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	909.43300	909.43300	909.03400	909.03400					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
ALBI	On 02/05/2024	Index Future	930.04900	930.04900		929.64100	929.64100			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	949.73600	949.73600		949.31600	949.31600			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	12.81236	73.31724		12.81929	73.28682			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.96421	71.14281		12.97140	71.11189			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.11993	72.75227		13.12743	72.72069			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.27634	70.61697		13.28419	70.58460			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.46832	72.11845		13.47661	72.08507			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	13.19324	70.08900		13.21558	69.97722			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.33515	67.37778		13.35839	67.26363			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.47324	68.90218		13.49740	68.78553			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.61698	66.21597		13.64216	66.09661			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.78721	67.62081		13.81354	67.49853			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	857.89100	857.89100		857.53100	857.53100			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	876.67900	876.67900		876.31300	876.31300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	896.30700	896.30700		895.93400	895.93400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	916.62600	916.62600		916.24400	916.24400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	936.02900	936.02900		935.63500	935.63500			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.07615	170.07615		170.02933	170.02933			0.00	2,210,989.95	13	6,270.00
I2025	On 02/11/2023	Bond Future	173.84275	173.84275		173.79521	173.79521			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.95981	175.95981		175.91139	175.91139			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.98681	179.98681		179.93719	179.93719			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.96556	181.96556		181.91429	181.91429			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	123.80021	123.80021		123.91946	123.91946			0.00	37,016,262.79	299	2,275.00
I2029	On 02/11/2023	Bond Future	125.19590	125.19590		125.31812	125.31812			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.02794	128.02794		128.15293	128.15293			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.57356	129.57356		129.70149	129.70149			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.33955	132.33955		132.46958	132.46958			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	116.28185	116.28185		116.96749	116.96749			0.00	8,372,293.20	72	7,455.00
I2033	On 02/11/2023	Bond Future	117.41808	117.41808		118.11919	118.11919			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.07411	120.07411		120.79111	120.79111			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.34162	121.34162		122.07514	122.07514			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.93196	123.93196		124.68053	124.68053			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	125.28187	125.28187		125.93664	125.93664			0.00	28,313,702.62	226	3,369.00
I2038	On 02/11/2023	Bond Future	128.05637	128.05637		128.72598	128.72598			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	128.91090	128.91090		129.59584	129.59584			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	131.86105	131.86105		132.56151	132.56151			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	132.57804	132.57804		133.29309	133.29309			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	111.02783	111.02783		111.27281	111.27281			0.00	5,440,363.67	49	12,981.00
I2046	On 02/11/2023	Bond Future	111.37172	111.37172		111.62249	111.62249			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	113.89111	113.89111		114.14766	114.14766			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.32212	114.32212		114.58462	114.58462			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.76053	116.76053		117.02805	117.02805			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	110.32499	110.32499		111.57143	111.57143			0.00	14,452,573.69	131	10,929.00
I2050	On 02/11/2023	Bond Future	112.76838	112.76838		114.04246	114.04246			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	113.04550	113.04550		114.34860	114.34860			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.63250	115.63250		116.96543	116.96543			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.76413	115.76413		117.12533	117.12533			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
I GOV	On 03/08/2023	Index Future	326.08500	326.08500		326.73900	326.73900			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	333.30500	333.30500		333.97400	333.97400			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	340.84400	340.84400		341.52800	341.52800			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.64500	348.64500		349.34500	349.34500			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.09900	356.09900		356.81200	356.81200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.09500	91.90500		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.52500	91.47500		8.52500	91.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.60000	91.40000		8.56500	91.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.81000	91.19000		8.81500	91.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.83500	91.16500		8.83000	91.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.89000	91.11000		8.87500	91.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.90000	91.10000		8.86500	91.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.82000	91.18000		8.77500	91.22500			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			8.61000	91.39000		8.61500	91.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.54500	91.45500		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.40000	91.60000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.39500	91.60500		8.39000	91.61000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.46050	104.29378		9.45065	104.32218		4.89	0.00	14,809,716.76	142	83,155.00
R186	On 02/11/2023	Bond Future			9.51238	106.57871		9.50152	106.60795		4.56	0.00	39,647,280.12	372	14,843.00
R186	On 02/11/2023	Bond Future	9.15	Call	846.21000	0.84621		861.12000	0.86112	846.210	4.38	0.39	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	522.09000	0.52209		518.30000	0.51830	522.090	4.92	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.55324	103.65475		9.54125	103.68473		4.41	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.58965	106.00403		9.57636	106.03465		4.03	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			9.71288	102.93037		9.69823	102.96114		3.78	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			334.70187	334.70187		334.67318	334.67318			0.00	12,383,969.19	37	49.00
R197	On 02/11/2023	Bond Future			342.11414	342.11414		342.08549	342.08549			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			249.73263	249.73263		247.55195	247.55195			0.00	6,243,315.75	25	5,388.00
R202	On 02/11/2023	Bond Future			255.26311	255.26311		253.03463	253.03463			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.01239	256.01239		253.73382	253.73382			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.87142	261.87142		259.54052	259.54052			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.29722	262.29722		259.91586	259.91586			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			10.84363	87.17678		10.82400	87.25897		8.56	0.00	535,439,782.76	6,142	97,343.00
R2030	On 03/08/2023	Bond Future	10.40	Call	591.00000	0.59100		622.58000	0.62258	591.000	8.10	0.29	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	971.78000	0.97178		1,014.26000	1.01426	971.780	8.24	0.41	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	74.00000	0.07400		72.96000	0.07296	74.000	10.47	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	43.53000	0.04353		43.08000	0.04308	43.530	10.84	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.94089	89.08700		10.92018	89.17117		8.42	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	372.64000	0.37264		388.47000	0.38847	372.640	8.48	0.14	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	563.69000	0.56369		585.38000	0.58538	563.690	8.28	0.20	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	704.59000	0.70459		730.15000	0.73015	704.590	8.17	0.25	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,051.21000	1.05121		1,084.86000	1.08486	1,051.210	8.08	0.33	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,221.57000	1.22157		1,198.69000	1.19869	1,221.570	8.56	0.34	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,058.03000	1.05803		1,038.03000	1.03803	1,058.030	8.68	0.30	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.03808	87.07606		11.01622	87.16212		8.39	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	554.26000	0.55426		572.59000	0.57259	554.260	8.19	0.18	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	779.60000	0.77960		803.31000	0.80331	779.600	8.07	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	812.42000	0.81242		836.86000	0.83686	812.420	8.06	0.24	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	936.64000	0.93664		963.76000	0.96376	936.640	8.01	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,023.94000	1.02394		1,052.86000	1.05286	1,023.940	7.97	0.29	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,301.71000	1.30171		1,335.70000	1.33570	1,301.710	7.98	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,491.99000	2.49199		2,454.17000	2.45417	2,491.990	8.22	0.50	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,968.49000	1.96849		1,937.40000	1.93740	1,968.490	8.44	0.42	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,405.62000	1.40562		1,382.69000	1.38269	1,405.620	8.81	0.32	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,292.75000	1.29275		1,271.57000	1.27157	1,292.750	8.91	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,075.69000	1.07569		1,057.96000	1.05796	1,075.690	9.13	0.26	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.14208	89.04949		11.11898	89.13752		7.89	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	703.47000	0.70347		723.91000	0.72391	703.470	7.43	0.20	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,139.98000	1.13998		1,169.06000	1.16906	1,139.980	7.37	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,100.14000	2.10014		2,142.98000	2.14298	2,100.140	7.61	0.44	1,006,644.59	26	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,647.26000	1.64726		1,622.52000	1.62252	1,647.260	8.44	0.33	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,249.76000	1.24976		1,230.75000	1.23075	1,249.760	8.81	0.26	587,342.35	26	1,080.00
R2030	On 01/08/2024	Bond Future			11.29579	86.92157		11.27142	87.01099		7.82	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			11.52763	85.26412		11.51339	85.33160		10.14	0.00	43,484,701.20	510	118,243.00
R2032	On 03/08/2023	Bond Future	9.60	Call	7.12000	0.00712		7.97000	0.00797	7.120	9.28	0.01	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	81.84000	0.08184		88.18000	0.08818	81.840	9.13	0.05	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	1,732.14000	1.73214		1,706.37000	1.70637	1,732.140	9.72	0.53	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	1,505.62000	1.50562		1,483.28000	1.48328	1,505.620	9.85	0.48	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	2,638.40000	2.63840		2,693.38000	2.69338	2,638.400	10.36	0.67	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.64183	82.96938		11.62690	83.03852		10.83	0.00	0.00	0	64,682.00
R2032	On 02/11/2023	Bond Future	10.59	Call	642.08000	0.64208		661.27000	0.66127	642.080	10.13	0.21	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,278.27000	1.27827		1,308.40000	1.30840	1,278.270	10.27	0.34	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,378.95000	1.37895		1,363.96000	1.36396	1,378.950	11.42	0.32	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.75398	84.82746		11.73835	84.89820		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	486.22000	0.48622		499.20000	0.49920	486.220	9.93	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	937.80000	0.93780		958.85000	0.95885	937.800	9.79	0.24	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,118.76000	1.11876		1,142.58000	1.14258	1,118.760	9.76	0.27	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,141.82000	1.14182		1,165.98000	1.16598	1,141.820	9.75	0.28	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,561.13000	1.56113		1,590.84000	1.59084	1,561.130	9.75	0.35	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,910.18000	2.91018		2,881.64000	2.88164	2,910.180	10.14	0.48	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,683.69000	1.68369		1,666.67000	1.66667	1,683.690	10.87	0.32	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,543.19000	1.54319		1,527.62000	1.52762	1,543.190	11.00	0.30	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,424.63000	1.42463		1,410.30000	1.41030	1,424.630	11.12	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.86920	82.58703		11.85284	82.65933		9.72	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	764.38000	0.76438		781.42000	0.78142	764.380	9.16	0.19	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	967.64000	0.96764		987.89000	0.98789	967.640	9.13	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,027.10000	1.02710		1,048.24000	1.04824	1,027.100	9.12	0.24	0.00	0	1,214.00

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 02/05/2024	Bond Future	10.86	Call	1,256.91000	1.25691	1,281.29000	1.28129	1,256.910	9.09	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,566.84000	1.56684	1,595.09000	1.59509	1,566.840	9.12	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,006.52000	2.00652	2,039.46000	2.03946	2,006.520	9.25	0.40	0.00	0	1,214.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,590.01000	1.59001	1,573.83000	1.57383	1,590.010	10.60	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,327.39000	1.32739	1,313.92000	1.31392	1,327.390	10.89	0.24	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,190.56000	1.19056	1,178.53000	1.17853	1,190.560	11.06	0.22	0.00	0	1,214.00	
R2032	On 01/08/2024	Bond Future			12.02259	84.32583	12.00552	84.39928		9.48	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			11.99880	84.60143	12.00536	84.56666		11.92	0.00	59,728,609.58	706	55,469.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,518.84000	2.51884	2,550.70000	2.55070	2,518.840	11.20	0.61	0.00	0	4,870.00	
R2035	On 02/11/2023	Bond Future			12.11826	81.94504	12.12506	81.90967		12.38	0.00	0.00	0	104,851.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	327.12000	0.32712	326.71000	0.32671	327.120	11.29	0.11	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	735.70000	0.73570	733.56000	0.73356	735.700	11.28	0.21	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,409.58000	1.40958	1,427.31000	1.42731	1,409.580	13.23	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			12.24000	83.78016	12.24708	83.74405		11.89	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	588.18000	0.58818	586.25000	0.58625	588.180	11.06	0.15	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,073.27000	1.07327	1,069.18000	1.06918	1,073.270	11.03	0.24	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,357.75000	1.35775	1,371.80000	1.37180	1,357.750	13.05	0.24	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.35429	81.16513	12.36167	81.12816		11.83	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.50001	82.87448	12.50779	82.83633		11.08	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			12.30760	75.42766	12.31947	75.36508		13.49	0.00	68,186,604.64	904	131,663.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	6.75000	0.00675	6.82000	0.00682	6.750	12.03	0.01	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	87.41000	0.08741	87.03000	0.08703	87.410	12.05	0.05	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.42407	77.08051	12.43636	77.01677		13.28	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			12.54204	74.55038	12.55482	74.48522		13.51	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.66338	76.23985	12.67667	76.17321		13.10	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			12.81808	73.59011	12.83201	73.52170		12.94	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			12.42568	76.40272	12.45306	76.24918		14.26	0.00	22,997,218.72	301	133,421.00	
R2040	On 02/11/2023	Bond Future			12.54022	78.07698	12.56861	77.92025		14.05	0.00	8,120,005.92	104	104.00	
R2040	On 01/02/2024	Bond Future			12.65616	75.31880	12.68566	75.15860		14.34	0.00	0.00	0	18.00	
R2040	On 02/05/2024	Bond Future			12.77484	77.02564	12.80549	76.86181		13.65	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			12.92504	74.14179	12.95705	73.97410		13.61	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			12.47657	72.82137	12.50906	72.63874		15.11	0.00	7,791,886.59	107	85,498.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	462.66000	0.46266	436.61000	0.43661	462.660	13.51	0.19	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	4,758.39000	4.75839	4,914.97000	4.91497	4,758.390	13.51	0.81	0.00	0	3,076.00	

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
R2044	On 03/08/2023	Bond Future	12.00	Put	3,603.94000	3.60394	3,744.37000	3.74437	3,603.940	13.85	0.71	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	1,909.98000	1.90998	2,010.66000	2.01066	1,909.980	14.63	0.48	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.58688	74.41719	12.62056	74.23071		14.90	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.69837	71.70220	12.73334	71.51161		15.24	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.81208	73.32714	12.84840	73.13218		14.52	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			12.95546	70.49039	12.99335	70.29094		14.51	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			12.41140	75.84551	12.44372	75.66040		14.82	0.00	3,868,121.01	51	240,263.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	617.48000	0.61748	584.37000	0.58437	617.480	13.32	0.23	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	1,674.00000	1.67400	1,602.29000	1.60229	1,674.000	14.01	0.46	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	650.05000	0.65005	698.51000	0.69851	650.050	15.69	0.20	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.52215	73.06086	12.55568	72.87183		15.51	0.00	0.00	0	11,069.00	
R2048	On 01/02/2024	Bond Future			12.63439	74.69698	12.66922	74.50379		14.93	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.73922	71.93966	12.77538	71.74201		15.12	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			12.86898	73.45390	12.90665	73.25176		14.22	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 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			12.02359	65.15244	12.03000	65.12267		13.49	0.00	22,868,506.44	351	12,055.00	
R209	On 03/08/2023	Bond Future	10.00	Call	4.74000	0.00474	4.90000	0.00490	4.740	12.04	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	66.77000	0.06677	67.61000	0.06761	66.770	12.05	0.05	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	78.30000	0.07830	79.21000	0.07921	78.300	12.05	0.05	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	315.83000	0.31583	316.63000	0.31663	315.830	12.06	0.17	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	1,637.02000	1.63702	1,661.88000	1.66188	1,637.020	13.07	0.50	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.12834	63.42623	12.13496	63.39593		13.96	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future			12.23055	64.84667	12.23741	64.81570		13.45	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.33423	63.16258	12.34134	63.13094		13.78	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.46543	64.49249	12.47289	64.45985		12.81	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			228.30007	228.30007	227.86411	227.86411			0.00	2,967,900.91	13	421.00	
R210	On 02/11/2023	Bond Future			230.15003	230.15003	229.70498	229.70498			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			235.35616	235.35616	234.90114	234.90114			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			237.44474	237.44474	236.97951	236.97951			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			242.51185	242.51185	242.03554	242.03554			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
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	11.27662	81.67057		11.25708	81.75443		9.50	0.00	3,920,187.36	48	23,415.00
R213	On 02/11/2023	Bond Future	11.38830	79.90270		11.36779	79.98858		9.96	0.00	0.00	0	6,998.00
R213	On 01/02/2024	Bond Future	11.50236	81.69200		11.48082	81.77986		9.54	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.60907	79.98334		11.58648	80.07316		9.23	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.75479	81.66937		11.73114	81.76071		8.87	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	12.31239	61.41545		12.33427	61.31230		14.77	0.00	21,802,484.75	355	19,292.00
R214	On 02/11/2023	Bond Future	12.41870	59.45799		12.44133	59.35273		15.40	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.52613	60.78950		12.54958	60.68193		14.85	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.62634	58.86134		12.65063	58.75128		14.98	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.75070	60.10091		12.77596	59.98822		14.10	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 :											971,660,464.56	11,010	1 399 883.00
Grand Total:											971,660,464.56	11,010	1 399 883.00