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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2023

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	856.85300	856.85300	858.58600	858.58600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	876.01700	876.01700	877.79100	877.79100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	896.01300	896.01300	897.82900	897.82900				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	916.49200	916.49200	918.34900	918.34900				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	936.27100	936.27100	938.16400	938.16400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	966.53800	966.53800	970.20600	970.20600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	988.15400	988.15400	991.90800	991.90800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,010.71100	1,010.71100	1,014.55100	1,014.55100				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,033.81100	1,033.81100	1,037.73800	1,037.73800				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,056.12200	1,056.12200	1,060.12900	1,060.12900				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	850.24400	850.24400	853.72100	853.72100				0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	869.25900	869.25900	872.81800	872.81800				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	889.10200	889.10200	892.74200	892.74200				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	909.42200	909.42200		913.14500	913.14500			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	929.04900	929.04900		932.84800	932.84800			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	13.21533	71.57817		13.12391	71.96750			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.37701	69.39745		13.28154	69.79579			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.54370	70.99783		13.44394	71.40541			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.71604	68.83456		13.61179	69.25152			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.92085	70.32730		13.81185	70.75297			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	13.56025	68.29102		13.47403	68.70617			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.71091	65.57122		13.62101	65.99596			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.85814	67.08356		13.76454	67.51810			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	14.01562	64.36765		13.91800	64.81220			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.19688	65.76043		14.09509	66.21435			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	837.89300	837.89300		841.30800	841.30800			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	856.63200	856.63200		860.12700	860.12700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	876.18600	876.18600		879.76200	879.76200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	896.21200	896.21200		899.86900	899.86900			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	915.55300	915.55300		919.28500	919.28500			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.08519	170.08519		170.15101	170.15101			0.00	0.00	0	6,270.00
I2025	On 02/11/2023	Bond Future	173.93044	173.93044		173.99837	173.99837			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.12103	176.12103		176.19508	176.19508			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.18430	180.18430		180.25986	180.25986			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.23815	182.23815		182.31967	182.31967			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	123.49496	123.49496		123.54675	123.54675			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.94005	124.94005		124.99403	124.99403			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.82079	127.82079		127.87614	127.87614			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.38171	129.38171		129.44191	129.44191			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.19816	132.19816		132.25908	132.25908			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	115.78434	115.78434		115.86775	115.86775			0.00	0.00	0	7,455.00
I2033	On 02/11/2023	Bond Future	116.96233	116.96233		117.04817	117.04817			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.65913	119.65913		119.74703	119.74703			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	120.93526	120.93526		121.02901	121.02901			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.56802	123.56802		123.66318	123.66318			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	124.57811	124.57811		125.60084	125.60084			0.00	0.00	0	3,369.00
I2038	On 02/11/2023	Bond Future	127.39470	127.39470		128.44095	128.44095			0.00	39,874,541.10	313	1,656.00
I2038	On 01/02/2024	Bond Future	128.28502	128.28502		129.36036	129.36036			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	131.24438	131.24438		132.34450	132.34450			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	131.99773	131.99773		133.12692	133.12692			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	109.66119	109.66119		110.33147	110.33147			0.00	0.00	0	12,981.00
I2046	On 02/11/2023	Bond Future	110.02430	110.02430		110.71093	110.71093			0.00	6,711,482.30	61	4,292.00
I2046	On 01/02/2024	Bond Future	112.56119	112.56119		113.26383	113.26383			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	112.97679	112.97679		113.70131	113.70131			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	115.43407	115.43407		116.17389	116.17389			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	109.56184	109.56184		110.12017	110.12017			0.00	0.00	0	10,929.00
I2050	On 02/11/2023	Bond Future	112.03891	112.03891		112.61007	112.61007			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	112.34325	112.34325		112.93274	112.93274			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	114.93481	114.93481		115.53783	115.53783			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.09366	115.09366		115.71555	115.71555			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	323.95300	323.95300		324.88100	324.88100			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	331.27600	331.27600		332.22600	332.22600			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	338.91400	338.91400		339.88600	339.88600			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	346.73400	346.73400		347.72900	347.72900			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	354.28900	354.28900		355.30400	355.30400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.64000	91.36000		8.62000	91.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.78500	91.21500		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	9.03000	90.97000		8.99000	91.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.09500	90.90500		9.07000	90.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.22000	90.78000		9.16500	90.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.24500	90.75500		9.18500	90.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.28500	90.71500		9.22500	90.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.27500	90.72500		9.20000	90.80000			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			9.14000	90.86000		9.06500	90.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.96000	91.04000		8.91000	91.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.89000	91.11000		8.83000	91.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.77500	91.22500		8.76000	91.24000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			10.07262	102.54803		10.02568	102.68058		5.34	0.00	0.00	0	82,550.00
R186	On 02/11/2023	Bond Future			10.16452	104.84204		10.11297	104.97797		4.99	0.00	68,776,378.24	656	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	422.83000	0.42283		456.66000	0.45666	422.830	4.80	0.22	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,155.01000	1.15501		1,103.08000	1.10308	1,155.010	5.20	0.42	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.25331	101.92391		10.19649	102.06300		4.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.35851	104.25220		10.29547	104.39439		4.43	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			10.55340	101.18475		10.48298	101.32952		4.14	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			334.35761	334.35761		334.32697	334.32697			0.00	12,371,231.57	37	49.00
R197	On 02/11/2023	Bond Future			341.91632	341.91632		341.88619	341.88619			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			247.16777	247.16777		247.13247	247.13247			0.00	0.00	0	5,388.00
R202	On 02/11/2023	Bond Future			252.75520	252.75520		252.72013	252.72013			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.54829	253.54829		253.52151	253.52151			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.39747	259.39747		259.36977	259.36977			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			259.86538	259.86538		259.85004	259.85004			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			11.31917	85.21533		11.25277	85.48583		9.29	0.00	292,203,366.57	3,429	103,751.00
R2030	On 03/08/2023	Bond Future	10.40	Call	220.35000	0.22035		264.09000	0.26409	220.350	8.56	0.13	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	407.20000	0.40720		475.58000	0.47558	407.200	8.70	0.22	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	241.73000	0.24173		217.86000	0.21786	241.730	11.11	0.11	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	153.95000	0.15395		138.59000	0.13859	153.950	11.51	0.08	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.43160	87.12215		11.36159	87.39904		9.14	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	222.06000	0.22206		251.11000	0.25111	222.060	9.22	0.09	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	336.33000	0.33633		377.41000	0.37741	336.330	9.01	0.13	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	421.67000	0.42167		471.10000	0.47110	421.670	8.90	0.16	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	640.27000	0.64027		708.52000	0.70852	640.270	8.80	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	2,185.54000	2.18554		2,059.75000	2.05975	2,185.540	9.28	0.49	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,941.77000	1.94177		1,826.93000	1.82693	1,941.770	9.40	0.45	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.54623	85.10515		11.47229	85.38842		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	378.14000	0.37814		417.06000	0.41706	378.140	8.93	0.12	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	529.50000	0.52950		580.74000	0.58074	529.500	8.80	0.16	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	551.66000	0.55166		604.62000	0.60462	551.660	8.79	0.17	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	635.54000	0.63554		694.84000	0.69484	635.540	8.73	0.19	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	694.96000	0.69496		758.60000	0.75860	694.960	8.70	0.21	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	889.66000	0.88966		966.14000	0.96614	889.660	8.70	0.25	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	3,780.79000	3.78079	3,614.06000	3.61406	3,780.790	8.94	0.61	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	3,109.86000	3.10986	2,964.53000	2.96453	3,109.860	9.17	0.54	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	2,340.35000	2.34035	2,223.56000	2.22356	2,340.350	9.54	0.44	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	2,178.84000	2.17884	2,068.65000	2.06865	2,178.840	9.64	0.42	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,860.95000	1.86095	1,764.29000	1.76429	1,860.950	9.86	0.37	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.67507	87.04903		11.59693	87.33869		7.90	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	387.43000	0.38743	427.29000	0.42729	387.430	7.50	0.13	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	660.79000	0.66079	721.78000	0.72178	660.790	7.42	0.20	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,291.14000	1.29114	1,390.26000	1.39026	1,291.140	7.51	0.32	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	2,325.61000	2.32561	2,207.69000	2.20769	2,325.610	8.25	0.43	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,782.46000	1.78246	1,688.14000	1.68814	1,782.460	8.62	0.35	0.00	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.85084	84.91561		11.76805	85.21112		8.01	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			11.95883	83.25487		11.91364	83.46238		10.85	0.00	0.00	0	118,341.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1.39000	0.00139		1.83000	0.00183	1.390	9.65	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	22.53000	0.02253		27.59000	0.02759	22.530	9.55	0.02	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	3,056.25000	3.05625	2,918.51000	2.91851	3,056.250	10.36	0.72	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	2,739.94000	2.73994	2,612.05000	2.61205	2,739.940	10.52	0.67	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	1,554.37000	1.55437	1,668.04000	1.66804	1,554.370	11.11	0.48	0.00	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			12.08445	80.95381		12.03710	81.16630		11.72	0.00	0.00	0	64,900.00
R2032	On 02/11/2023	Bond Future	10.59	Call	421.74000	0.42174	456.66000	0.45666	421.740	11.11	0.14	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	820.16000	0.82016	877.98000	0.87798	820.160	11.02	0.24	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	2,240.74000	2.24074	2,157.06000	2.15706	2,240.740	12.02	0.44	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			12.20910	82.80220		12.15952	83.01961		11.24	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	357.17000	0.35717	382.96000	0.38296	357.170	10.80	0.10	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	682.93000	0.68293	726.19000	0.72619	682.930	10.66	0.18	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	814.58000	0.81458	864.15000	0.86415	814.580	10.62	0.20	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	831.25000	0.83125	881.59000	0.88159	831.250	10.61	0.21	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,141.76000	1.14176	1,205.37000	1.20537	1,141.760	10.61	0.27	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	4,222.61000	4.22261	4,102.25000	4.10225	4,222.610	11.01	0.59	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,645.94000	2.64594	2,562.15000	2.56215	2,645.940	11.75	0.42	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,453.79000	2.45379	2,375.16000	2.37516	2,453.790	11.88	0.39	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	2,289.72000	2.28972	2,215.62000	2.21562	2,289.720	12.01	0.37	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.34263	80.53044		12.29070	80.75270		9.75	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	440.70000	0.44070	471.82000	0.47182	440.700	9.22	0.13	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	572.06000	0.57206	610.40000	0.61040	572.060	9.18	0.16	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	611.20000	0.61120	651.58000	0.65158	611.200	9.17	0.17	0.00	0.00	0	1,550.00

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	765.03000	0.76503		813.13000	0.81313	765.030	9.15	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	966.37000	0.96637		1,023.85000	1.02385	966.370	9.11	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,257.78000	1.25778		1,327.32000	1.32732	1,257.780	9.14	0.29	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2,179.39000	2.17939		2,103.40000	2.10340	2,179.390	10.38	0.37	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,828.89000	1.82889		1,763.63000	1.76363	1,828.890	10.67	0.32	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,644.59000	1.64459		1,585.20000	1.58520	1,644.590	10.84	0.29	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			12.51108	82.25995		12.45667	82.48666		9.63	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			12.40310	82.49793		12.31144	82.96791		12.88	0.00	82,497.93	1	55,595.00
R2035	On 03/08/2023	Bond Future	11.75	Put	4,065.79000	4.06579		3,726.04000	3.72604	4,065.790	12.16	0.76	0.00	0	4,870.00
R2035	On 02/11/2023	Bond Future			12.53205	79.83224		12.43651	80.31299		13.39	0.00	79,832.24	1	104,850.00
R2035	On 02/11/2023	Bond Future	10.62	Call	214.62000	0.21462		256.18000	0.25618	214.620	12.29	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	486.97000	0.48697		567.00000	0.56700	486.970	12.28	0.15	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,318.91000	2.31891		2,141.31000	2.14131	2,318.910	14.26	0.40	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.66445	81.65498		12.56478	82.14677		12.84	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	438.65000	0.43865		500.97000	0.50097	438.650	12.00	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	798.42000	0.79842		898.34000	0.89834	798.420	11.98	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2,160.20000	2.16020		2,012.54000	2.01254	2,160.200	14.02	0.32	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.79366	79.00554		12.68980	79.50851		11.69	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.95148	80.70283		12.84314	81.21625		11.29	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			12.69577	73.42061		12.60944	73.86004		14.59	0.00	0.00	0	132,465.00
R2037	On 03/08/2023	Bond Future	10.30	Call	2.86000	0.00286		4.29000	0.00429	2.860	13.14	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	38.92000	0.03892		52.79000	0.05279	38.920	13.15	0.02	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.82058	75.06371		12.73080	75.51325		14.38	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.94800	72.52105		12.85454	72.98093		14.61	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			13.08307	74.17726		12.98583	74.64755		12.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.24919	71.51530		13.14781	71.99540		12.90	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			12.80361	74.32600		12.71728	74.79239		15.38	0.00	74,920,608.00	1,008	133,082.00
R2040	On 02/11/2023	Bond Future			12.92617	75.98943		12.83645	76.46650		15.17	0.00	2,203,693.47	29	104.00
R2040	On 01/02/2024	Bond Future			13.05119	73.21753		12.95784	73.70563		15.47	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			13.18300	74.88954		13.08594	75.38869		13.51	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.34422	71.99224		13.24308	72.50179		13.79	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			12.84441	70.79838		12.76322	71.23659		16.29	0.00	0.00	0	85,498.00
R2044	On 03/08/2023	Bond Future	11.75	Call	237.49000	0.23749		294.79000	0.29479	237.490	14.69	0.11	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,556.21000	6.55621		6,175.30000	6.17530	6,556.210	14.69	0.89	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	5,248.74000	5.24874	4,903.17000	4.90317	5,248.740	15.04	0.82	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	3,147.47000	3.14747	2,892.06000	2.89206	3,147.470	15.82	0.63	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.96247	72.38285	12.87812	72.83118		16.08	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			13.08269	69.65386	12.99499	70.11245		16.43	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			13.20901	71.24443	13.11786	71.71348		15.31	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			13.36307	68.39385	13.26813	68.87264		15.38	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			12.78486	73.75715	12.69842	74.23080		15.97	0.00	0.00	0	240,263.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	321.85000	0.32185	398.52000	0.39852	321.850	14.48	0.13	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	985.97000	0.98597	1,153.81000	1.15381	985.970	15.16	0.31	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	1,298.73000	1.29873	1,161.22000	1.16122	1,298.730	16.84	0.33	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.90403	70.95952	12.81416	71.44402		16.73	0.00	0.00	0	11,069.00	
R2048	On 01/02/2024	Bond Future			13.02563	72.57972	12.93213	73.07534		16.09	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			13.14321	69.78645	13.04607	70.29335		16.24	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			13.28366	71.28487	13.18258	71.80236		15.30	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			12.42735	63.31536	12.33590	63.72476		14.59	0.00	0.00	0	12,261.00	
R209	On 03/08/2023	Bond Future	10.00	Call	1.82000	0.00182	2.84000	0.00284	1.820	13.15	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	27.46000	0.02746	38.35000	0.03835	27.460	13.16	0.02	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	32.44000	0.03244	44.98000	0.04498	32.440	13.16	0.02	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	143.36000	0.14336	185.97000	0.18597	143.360	13.16	0.08	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	2,808.94000	2.80894	2,552.87000	2.55287	2,808.940	14.16	0.67	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.54060	61.57756	12.44568	61.99636		15.12	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future			12.65194	62.98355	12.55346	63.41196		14.55	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.76896	61.26834	12.66674	61.70648		13.20	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.91086	62.58422	12.80471	63.03154		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			226.38270	226.38270	226.35615	226.35615			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future			228.29257	228.29257	228.26762	228.26762			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			233.55650	233.55650	233.53115	233.53115			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			235.63824	235.63824	235.62086	235.62086			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			240.76623	240.76623	240.74739	240.74739			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	11.72939	79.75885		11.67888	79.96917		10.25	0.00	0.00	0	23,415.00
R213	On 02/11/2023	Bond Future	11.85387	77.98492		11.80088	78.20019		10.87	0.00	92,724,069.88	1,189	4,414.00
R213	On 01/02/2024	Bond Future	11.98246	79.76535		11.92680	79.98564		10.37	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	12.10932	78.02676		12.05092	78.25200		9.22	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	12.27201	79.70456		12.21068	79.93430		9.00	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	12.68015	59.71924		12.59385	60.11022		15.93	0.00	8,659,289.80	145	19,803.00
R214	On 02/11/2023	Bond Future	12.79381	57.75123		12.70432	58.15117		16.63	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future	12.90943	59.06977		12.81658	59.47890		16.02	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	13.02110	57.11262		12.92490	57.53102		15.09	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.15466	58.33947		13.05487	58.76662		14.47	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 :											598,606,991.10	6,869	1 405 159.00
Grand Total:											598,606,991.10	6,869	1 405 159.00