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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2023

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	864.16000	864.16000		857.72600	857.72600				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	883.47100	883.47100		876.89700	876.89700				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	903.63400	903.63400		896.91000	896.91000				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	924.29200	924.29200		917.41300	917.41300				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	944.25800	944.25800		937.22700	937.22700				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	973.21900	973.21900		963.83800	963.83800				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	994.96800	994.96800		985.38100	985.38100				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,017.67600	1,017.67600		1,007.87000	1,007.87000				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,040.94000	1,040.94000		1,030.91000	1,030.91000				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,063.42600	1,063.42600		1,053.17500	1,053.17500				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	855.51600	855.51600		848.37800	848.37800				0.00	0.00	0	101.0
ALBI	On 02/11/2023	Index Future	874.63400	874.63400		867.34000	867.34000				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	894.59500	894.59500		887.13500	887.13500				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		915.04600	915.04600		907.41500	907.41500			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		934.81300	934.81300		927.01300	927.01300			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		13.17490	71.74998		13.29439	71.24391			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.33511	69.57189		13.45967	69.05511			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.49999	71.17600		13.63011	70.64747			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.67026	69.01724		13.80631	68.47631			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.87252	70.51559		14.01517	69.96187			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		13.49990	68.58114		13.61877	68.01174			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.64827	65.86668		13.77202	65.28512			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.79298	67.38555		13.92181	66.79074			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.94757	64.67700		14.08201	64.06823			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		14.12551	66.07813		14.26603	65.45513			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		843.15800	843.15800		836.04000	836.04000			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		862.00000	862.00000		854.72600	854.72600			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		881.67300	881.67300		874.23300	874.23300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		901.82800	901.82800		894.21800	894.21800			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		921.30900	921.30900		913.53100	913.53100			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.10720	170.10720		170.06603	170.06603			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		173.94999	173.94999		173.90967	173.90967			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.16206	176.16206		176.09971	176.09971			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.22718	180.22718		180.16286	180.16286			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.30902	182.30902		182.21825	182.21825			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.23720	123.23720		123.39164	123.39164			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		124.68669	124.68669		124.83354	124.83354			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.56120	127.56120		127.71166	127.71166			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.13352	129.13352		129.27049	129.27049			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		131.94751	131.94751		132.08575	132.08575			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		115.96312	115.96312	115.71710	115.71710			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		117.15546	117.15546	116.89271	116.89271			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		119.85625	119.85625	119.58775	119.58775			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.15558	121.15558	120.86277	120.86277			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		123.79573	123.79573	123.49490	123.49490			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		125.65064	125.65064	124.91088	124.91088			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		128.48916	128.48916	127.73425	127.73425			0.00	0.00	0	1,656.0
I2038	On 01/02/2024		Bond Future		129.42853	129.42853	128.63226	128.63226			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		132.41501	132.41501	131.60001	131.60001			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		133.22283	133.22283	132.36270	132.36270			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		110.59737	110.59737	109.52199	109.52199			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		110.99908	110.99908	109.88118	109.88118			0.00	13,985,884.08	126	4,418.0
I2046	On 01/02/2024		Bond Future		113.55824	113.55824	112.41461	112.41461			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.02367	114.02367	112.82726	112.82726			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		116.50653	116.50653	115.28234	115.28234			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		110.98833	110.98833	109.40342	109.40342			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		113.49569	113.49569	111.87599	111.87599			0.00	24,742,060.42	218	3,364.0
I2050	On 01/02/2024		Bond Future		113.85973	113.85973	112.17668	112.17668			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.48695	116.48695	114.76462	114.76462			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.71055	116.71055	114.92122	114.92122			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		325.49800	325.49800	324.16400	324.16400			0.00	0.00	0	638.0
IGOV	On 02/11/2023		Index Future		332.85000	332.85000	331.48700	331.48700			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		340.52300	340.52300	339.12900	339.12900			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		348.38200	348.38200	346.95600	346.95600			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		355.98100	355.98100	354.52200	354.52200			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.55000	91.45000	8.66000	91.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.70000	91.30000	8.84000	91.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.94000	91.06000	9.06500	90.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		9.08000	90.92000	9.23500	90.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.12000	90.88000	9.27000	90.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.16000	90.84000	9.32000	90.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.17000	90.83000	9.34500	90.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.13500	90.86500	9.34000	90.66000			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 19/06/2024	Jibar Tradeable Future			8.97500		91.02500		9.22000	90.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.84000		91.16000		9.01000	90.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.65500		91.34500		8.86000	91.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.65000		91.35000		8.85500	91.14500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.77148		103.40219		9.99470	102.76818		5.34	0.00	163,272,058.01	1,579	81,868.0
R186	On 02/11/2023	Bond Future			9.83557		105.71338		10.07949	105.06637		4.99	0.00	13,848,452.78	131	13,885.0
R186	On 02/11/2023	Bond Future	9.15	Call	631.50000		0.63150		461.67000	0.46167	631.500	4.80	0.30	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	807.44000		0.80744		1,046.12000	1.04612	807.440	5.20	0.33	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.89115		102.81465		10.15972	102.15314		4.83	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.95630		105.16381		10.25452	104.48689		4.43	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,504.84000		1.50484		0.00000	0.00000	1,504.840	4.29	0.46	98,295,052.05	2,030	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,422.28000		1.42228		0.00000	0.00000	1,422.280	4.64	0.41	173,406,705.74	4,060	2,030.0
R186	On 01/08/2024	Bond Future			10.10148		102.11849		10.43638	101.42547		4.14	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			334.54147		334.54147		334.51550	334.51550			0.00	0.00	0	49.0
R197	On 02/11/2023	Bond Future			342.09816		342.09816		342.07542	342.07542			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			247.36008		247.36008		247.87651	247.87651			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			252.94746		252.94746		253.47843	253.47843			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			253.80063		253.80063		254.28809	254.28809			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.65705		259.65705		260.15482	260.15482			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.19888		260.19888		260.64246	260.64246			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			11.11860		86.03574		11.33170	85.16441		9.29	0.00	585,559,246.44	6,806	96,957.0
R2030	On 03/08/2023	Bond Future	10.40	Call	323.19000		0.32319		195.16000	0.19516	323.190	8.56	0.19	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	575.60000		0.57560		370.55000	0.37055	575.600	8.70	0.29	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	141.83000		0.14183		225.59000	0.22559	141.830	11.11	0.07	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	86.49000		0.08649		141.07000	0.14107	86.490	11.51	0.05	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.22079		87.95934		11.44495	87.06948		9.14	0.00	0.00	0	116.0
R2030	On 02/11/2023	Bond Future	9.57	Call	292.78000		0.29278		206.95000	0.20695	292.780	9.22	0.11	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	439.78000		0.43978		316.29000	0.31629	439.780	9.01	0.16	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	548.39000		0.54839		398.48000	0.39848	548.390	8.90	0.20	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	820.08000		0.82008		610.37000	0.61037	820.080	8.80	0.27	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.43	Put	1,769.72000		1.76972		2,185.07000	2.18507	1,769.720	9.28	0.43	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.57	Put	1,558.96000		1.55896		1,939.06000	1.93906	1,558.960	9.40	0.39	0.00	0	800.0

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 01/02/2024	Bond Future			11.32376		85.96105		11.56037	85.05111		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	481.26000				361.53000	0.36153	481.260	8.93	0.15	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	667.64000				508.72000	0.50872	667.640	8.80	0.20	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	694.73000				530.32000	0.53032	694.730	8.79	0.20	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	796.90000				612.20000	0.61220	796.900	8.73	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	868.92000				670.28000	0.67028	868.920	8.70	0.24	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,100.67000				861.07000	0.86107	1,100.670	8.70	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	3,252.50000			3,795.08000	3,795.080	3,252.500		8.94	0.56	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	2,644.50000			3,118.88000	3,118.888	2,644.500		9.17	0.49	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,959.98000			2,343.20000	2,343.320	1,959.980		9.54	0.39	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,818.31000			2,180.41000	2,180.410	1,818.310		9.64	0.37	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,541.39000			1,860.14000	1,860.140	1,541.390		9.86	0.32	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.43980		87.92490	11.68997	86.99394			7.90	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	499.75000			373.06000	0.37306	499.750		7.50	0.15	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	835.01000			640.20000	0.64020	835.010		7.42	0.23	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,577.88000			1,260.37000	1.26037	1,577.880		7.51	0.37	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,951.89000			2,333.46000	2.33346	1,951.890		8.25	0.38	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,479.68000			1,786.01000	1.78601	1,479.680		8.62	0.30	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.60069		85.81242		11.86643	84.86011		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			11.77516		84.10270		11.99205	83.10278		10.85	0.00	658,524,141.00	7,830	112,838.00
R2032	On 03/08/2023	Bond Future	9.60	Call	2.15000		0.00215		0.86000	0.00086	2.150	9.65	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	34.44000		0.03444		16.44000	0.01644	34.440	9.55	0.03	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	2,431.26000		2.43126	3,131.67000	3.13167	2,431.260		10.36	0.64	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	2,150.69000		2.15069	2,805.64000	2.80564	2,150.690		10.52	0.60	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	1,942.90000		1.94290	1,437.07000	1.43707	1,942.900		11.11	0.57	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	2,228.12000		2.22812	1,678.65000	1.67865	2,228.120		11.28	0.61	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.89265		81.81912		12.11934	80.79772		11.72	0.00	0.00	0	64,900.00
R2032	On 02/11/2023	Bond Future	10.59	Call	534.00000		0.53400		384.51000	0.38451	534.000	11.11	0.17	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,016.05000		1.01605		761.37000	0.76137	1,016.050	11.02	0.28	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,846.83000		1.84683	2,278.31000	2.27831	1,846.830		12.02	0.38	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			12.00845		83.68689		12.24565	82.64241		11.24	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	443.27000		0.44327		330.79000	0.33079	443.270	10.80	0.12	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	833.10000		0.83310		640.39000	0.64039	833.100	10.66	0.21	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	988.47000		0.98847		766.43000	0.76643	988.470	10.62	0.24	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,008.07000		1.00807		782.41000	0.78241	1,008.070	10.61	0.24	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,369.09000		1.36909		1,081.35000	1.08135	1,369.090	10.61	0.30	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	3,694.28000		3.69428	4,293.80000	4.29380	3,694.280		11.01	0.54	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,263.21000		2.26321	2,688.58000	2.68858	2,263.210		11.75	0.38	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,092.09000		2.09209	2,492.63000	2.49263	2,092.090		11.88	0.35	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,946.57000		1.94657	2,325.28000	2.32528	1,946.570		12.01	0.33	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.13229		81.43572		12.38091	80.36712		9.75	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
R2032	On 02/05/2024	Bond Future	10.36	Call	555.18000	0.55518	411.99000	0.41199	555.180	9.22	0.15	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	714.31000	0.71431	537.12000	0.53712	714.310	9.18	0.19	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	761.39000	0.76139	574.50000	0.57450	761.390	9.17	0.20	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	945.27000	0.94527	721.81000	0.72181	945.270	9.15	0.23	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,183.44000	1.18344	915.36000	0.91536	1,183.440	9.11	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,522.34000	1.52234	1,196.87000	1.19687	1,522.340	9.14	0.33	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,844.57000	1.84457	2,222.13000	2.22213	1,844.570	10.38	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,538.00000	1.53800	1,863.98000	1.86398	1,538.000	10.67	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,377.96000	1.37796	1,675.60000	1.67560	1,377.960	10.84	0.25	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			12.28992	83.18672	12.55106	82.09391		9.63	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			12.36968	82.66883	12.48278	82.09262		12.88	0.00	331,088,664.15	4,005	59,453.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,888.33000	3.88833	4,344.55000	4.34455	3,888.330	12.16	0.76	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,272.08000	2.27208	1,972.83000	1.97283	2,272.080	13.27	0.57	227,434,227.92	4,900	5,000.0	
R2035	On 02/11/2023	Bond Future			12.49752	80.00551	12.61519	79.41728		13.39	0.00	136,009,367.00	1,700	109,781.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	213.43000	0.21343	175.33000	0.17533	213.430	12.29	0.08	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	489.52000	0.48952	411.65000	0.41165	489.520	12.28	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	2,205.74000	2.20574	2,453.02000	2.45302	2,205.740	14.26	0.39	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			12.62851	81.83181	12.75123	81.23036		12.84	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	443.38000	0.44338	380.80000	0.38080	443.380	12.00	0.12	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	809.99000	0.80999	706.20000	0.70620	809.990	11.98	0.19	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	2,070.33000	2.07033	2,273.36000	2.27336	2,070.330	14.02	0.31	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.75611	79.18686	12.88408	78.57139		11.69	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.91189	80.88989	13.04574	80.26003		11.29	0.00	0.00	0	0.0	
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			12.65145	73.64571	12.77519	73.01980		14.59	0.00	9,353,005.17	127	131,680.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	2.36000	0.00236	1.52000	0.00152	2.360	13.14	0.00	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	36.02000	0.03602	25.10000	0.02510	36.020	13.15	0.02	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			12.77479	75.29247	12.90325	74.65338		14.38	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			12.90040	72.75474	13.03409	72.10124		14.61	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			13.03346	74.41663	13.17266	73.74794		12.60	0.00	0.00	0	0.0	
R2037	On 01/08/2024	Bond Future			13.19706	71.76158	13.34252	71.07748		12.90	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			12.75428	74.59193	12.87790	73.92837		15.38	0.00	5,146,843.17	69	133,387.0	
R2040	On 02/11/2023	Bond Future			12.87520	76.25985	13.00347	75.58230		15.17	0.00	0.00	0	104.0	
R2040	On 01/02/2024	Bond Future			12.99823	73.49381	13.13164	72.80100		15.47	0.00	0.00	0	28.0	
R2040	On 02/05/2024	Bond Future			13.12784	75.17255	13.26665	74.46368		13.51	0.00	0.00	0	0.0	
R2040	On 01/08/2024	Bond Future			13.28635	72.28310	13.43134	71.55785		13.79	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	

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			12.78506	71.11826		12.89813	70.51096			16.29	0.00	0.00	0	85,310.0
R2044	On 03/08/2023	Bond Future	11.75	Call	242.68000	0.24268		187.25000	0.18725	242.680		14.69	0.11	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	6,241.52000	6.24152		6,793.39000	6.79339	6,241.520		14.69	0.89	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	4,944.22000	4.94422		5,455.60000	5.45560	4,944.220		15.04	0.81	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	2,884.06000	2.88406		3,281.12000	3.28112	2,884.060		15.82	0.61	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.90110	72.70855		13.01835	72.08851			16.08	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			13.01895	69.98665		13.14083	69.35265			16.43	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			13.14268	71.58523		13.26943	70.93648			15.31	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			13.29359	68.74369		13.42594	68.07990			15.38	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			12.72111	74.10592		12.84914	73.40862			15.97	0.00	0.00	0	240,196.0
R2048	On 03/08/2023	Bond Future	11.80	Call	334.02000	0.33402		252.24000	0.25224	334.020		14.48	0.14	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,036.56000	1.03656		835.60000	0.83560	1,036.560		15.16	0.33	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	1,119.42000	1.11942		1,362.73000	1.36273	1,119.420		16.84	0.31	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.83802	71.31479		12.97095	70.60265			16.73	0.00	0.00	0	11,069.0
R2048	On 01/02/2024	Bond Future			12.95703	72.94272		13.09530	72.21454			16.09	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			13.07185	70.15816		13.21559	69.41310			16.24	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			13.20903	71.66626		13.35892	70.90414			15.30	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 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			12.38960	63.48389		12.50703	62.96178			14.59	0.00	8,697,292.93	137	11,735.0
R209	On 03/08/2023	Bond Future	10.00	Call	1.45000	0.00145		0.94000	0.00094	1.450		13.15	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	24.72000	0.02472		17.34000	0.01734	24.720		13.16	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	29.41000	0.02941		20.74000	0.02074	29.410		13.16	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	137.87000	0.13787		102.72000	0.10272	137.870		13.16	0.08	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	2,647.04000	2.64704		3,013.28000	3.01328	2,647.040		14.16	0.66	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.50169	61.74875		12.62337	61.21564			15.12	0.00	0.00	0	2.0
R209	On 01/02/2024	Bond Future			12.61164	63.15835		12.73785	62.61325			14.55	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.72705	61.44745		12.85814	60.88967			13.20	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.86697	62.76862		13.00340	62.19796			12.81	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			227.27397	227.27397		226.78999	226.78999				0.00	0.00	0	421.0

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
R210	On 02/11/2023	Bond Future	229.22951	229.22951		228.70763	228.70763			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	234.51413	234.51413		233.98072	233.98072			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	236.65929	236.65929		236.07333	236.07333			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future	241.81483	241.81483		241.21287	241.21287			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	11.54060	80.54871		11.75758	79.64179		10.25	0.00	3,302,497.11	41	23,437.0
R213	On 02/11/2023	Bond Future	11.65641	78.79098		11.88356	77.86464		10.87	0.00	38,843,953.14	493	3,398.0
R213	On 01/02/2024	Bond Future	11.77525	80.58950		12.01366	79.64222		10.37	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	11.89175	78.87012		12.14203	77.90097		9.22	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future	12.04271	80.56794		12.30623	79.57675		9.00	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	12.62198	59.98231		12.73926	59.45388		15.93	0.00	599,823.10	10	19,506.0
R214	On 02/11/2023	Bond Future	12.73376	58.01911		12.85518	57.47953		16.63	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future	12.84719	59.34351		12.97313	58.79179		16.02	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.95654	57.39286		13.08711	56.82835		15.09	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	13.08732	58.62715		13.22306	58.04964		14.47	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 :											2,492,109,274.21	34,262	1 411 953.
Grand Total:											2,492,109,274.21	34,262	1 411 953.