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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2023

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	863.35200	863.35200		864.16000	864.16000				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	882.64300	882.64300		883.47100	883.47100				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	902.78600	902.78600		903.63400	903.63400				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	923.42500	923.42500		924.29200	924.29200				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	943.37600	943.37600		944.25800	944.25800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	970.05600	970.05600		973.21900	973.21900				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	991.73100	991.73100		994.96800	994.96800				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,014.36400	1,014.36400		1,017.67600	1,017.67600				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,037.55300	1,037.55300		1,040.94000	1,040.94000				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,059.97100	1,059.97100		1,063.42600	1,063.42600				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	852.30500	852.30500		855.51600	855.51600				0.00	0.00	0	101.0
ALBI	On 02/11/2023	Index Future	871.34900	871.34900		874.63400	874.63400				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	891.23400	891.23400		894.59500	894.59500				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		911.60900	911.60900		915.04600	915.04600			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		931.30500	931.30500		934.81300	934.81300			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		13.26088	71.38531		13.17490	71.74998			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.42492	69.19874		13.33511	69.57189			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.59385	70.79419		13.49999	71.17600			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.76833	68.62673		13.67026	69.01724			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.97508	70.11687		13.87252	70.51559			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		13.59104	68.14383		13.49990	68.58114			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.74331	65.41927		13.64827	65.86668			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.89195	66.92779		13.79298	67.38555			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		14.05079	64.20874		13.94757	64.67700			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		14.23316	65.59994		14.12551	66.07813			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		840.00000	840.00000		843.15800	843.15800			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		858.76900	858.76900		862.00000	862.00000			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		878.36700	878.36700		881.67300	881.67300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		898.44700	898.44700		901.82800	901.82800			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		917.86000	917.86000		921.30900	921.30900			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.15323	170.15323		170.10720	170.10720			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		173.99648	173.99648		173.94999	173.94999			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.20939	176.20939		176.16206	176.16206			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.27580	180.27580		180.22718	180.22718			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.35929	182.35929		182.30902	182.30902			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		123.71890	123.71890		123.23720	123.23720			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.17887	125.17887		124.68669	124.68669			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.06459	128.06459		127.56120	127.56120			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.64859	129.64859		129.13352	129.13352			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.47434	132.47434		131.94751	131.94751			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	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.37678	116.37678	115.96312	115.96312			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		117.57794	117.57794	117.15546	117.15546			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		120.28841	120.28841	119.85625	119.85625			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		121.59777	121.59777	121.15558	121.15558			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.24814	124.24814	123.79573	123.79573			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		126.19219	126.19219	125.65064	125.65064			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		129.04272	129.04272	128.48916	128.48916			0.00	0.00	0	1,656.0
I2038	On 01/02/2024		Bond Future		129.99450	129.99450	129.42853	129.42853			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		132.99420	132.99420	132.41501	132.41501			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		133.81503	133.81503	133.22283	133.22283			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		110.61305	110.61305	110.59737	110.59737			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		111.01461	111.01461	110.99908	110.99908			0.00	0.00	0	4,418.0
I2046	On 01/02/2024		Bond Future		113.57388	113.57388	113.55824	113.55824			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.03975	114.03975	114.02367	114.02367			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		116.52347	116.52347	116.50653	116.50653			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		111.00422	111.00422	110.98833	110.98833			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		113.51155	113.51155	113.49569	113.49569			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		113.87590	113.87590	113.85973	113.85973			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.50361	116.50361	116.48695	116.48695			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.72802	116.72802	116.71055	116.71055			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		325.95500	325.95500	325.49800	325.49800			0.00	0.00	0	638.0
IGOV	On 02/11/2023		Index Future		333.31600	333.31600	332.85000	332.85000			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		341.00000	341.00000	340.52300	340.52300			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		348.87000	348.87000	348.38200	348.38200			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		356.48200	356.48200	355.98100	355.98100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.55000	91.45000	8.55000	91.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.71000	91.29000	8.70000	91.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.95000	91.05000	8.94000	91.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		9.13000	90.87000	9.08000	90.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.16000	90.84000	9.12000	90.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.22000	90.78000	9.16000	90.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.22500	90.77500	9.17000	90.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.21500	90.78500	9.13500	90.86500			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			9.09500		90.90500		8.97500	91.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.96500		91.03500		8.84000	91.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.78000		91.22000		8.65500	91.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.77500		91.22500		8.65000	91.35000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.75965		103.43593		9.77148	103.40219		5.34	0.00	874,343,916.29	8,453	73,415.0
R186	On 02/11/2023	Bond Future			9.82277		105.74748		9.83557	105.71338		4.99	0.00	0.00	0	13,885.0
R186	On 02/11/2023	Bond Future	9.15	Call	638.13000		0.63813		631.50000	0.63150	638.130	4.80	0.30	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	792.19000		0.79219		807.44000	0.80744	792.190	5.20	0.33	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.87709		102.84943		9.89115	102.81465		4.83	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.94065		105.19950		9.95630	105.16381		4.43	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	1,518.83000		1.51883		1,504.84000	1.50484	1,518.830	4.29	0.46	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	1,405.14000		1.40514		1,422.28000	1.42228	1,405.140	4.64	0.40	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			10.08371		102.15543		10.10148	102.11849		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			334.57109		334.57109		334.54147	334.54147			0.00	0.00	0	49.0
R197	On 02/11/2023	Bond Future			342.12727		342.12727		342.09816	342.09816			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			247.39435		247.39435		247.36008	247.36008			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			252.98162		252.98162		252.94746	252.94746			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			253.83517		253.83517		253.80063	253.80063			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			259.69295		259.69295		259.65705	259.65705			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.23611		260.23611		260.19888	260.19888			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			11.17442		85.80642		11.11860	86.03574		9.29	0.00	109,832,217.60	1,280	95,686.0
R2030	On 03/08/2023	Bond Future	10.40	Call	277.12000		0.27712		323.19000	0.32319	277.120	8.56	0.17	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	505.27000		0.50527		575.60000	0.57560	505.270	8.70	0.26	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	155.20000		0.15520		141.83000	0.14183	155.200	11.11	0.08	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	94.61000		0.09461		86.49000	0.08649	94.610	11.51	0.05	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.27965		87.72455		11.22079	87.95934		9.14	0.00	0.00	0	116.0
R2030	On 02/11/2023	Bond Future	9.57	Call	263.87000		0.26387		292.78000	0.29278	263.870	9.22	0.11	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	399.18000		0.39918		439.78000	0.43978	399.180	9.01	0.15	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	499.76000		0.49976		548.39000	0.54839	499.760	8.90	0.18	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	753.75000		0.75375		820.08000	0.82008	753.750	8.80	0.25	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.43	Put	1,865.32000		1.86532		1,769.72000	1.76972	1,865.320	9.28	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.57	Put	1,645.45000		1.64545		1,558.96000	1.55896	1,645.450	9.40	0.40	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			11.38592	85.72082		11.32376	85.96105		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	443.41000	0.44341		481.26000	0.48126	443.410	8.93	0.14	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	618.19000	0.61819		667.64000	0.66764	618.190	8.80	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	643.67000	0.64367		694.73000	0.69473	643.670	8.79	0.19	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	739.94000	0.73994		796.90000	0.79690	739.940	8.73	0.22	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	807.94000	0.80794		868.92000	0.86892	807.940	8.70	0.23	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,027.99000	1.02799		1,100.67000	1.10067	1,027.990	8.70	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	3,384.63000	3.38463		3,252.50000	3.25250	3,384.630	8.94	0.58	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	2,758.32000	2.75832		2,644.50000	2.64450	2,758.320	9.17	0.50	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	2,049.95000	2.04995		1,959.98000	1.95998	2,049.950	9.54	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,902.85000	1.90285		1,818.31000	1.81831	1,902.850	9.64	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,614.91000	1.61491		1,541.39000	1.54139	1,614.910	9.86	0.33	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.50547	87.67929		11.43980	87.92490		7.90	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	460.76000	0.46076		499.75000	0.49975	460.760	7.50	0.15	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	776.33000	0.77633		835.01000	0.83501	776.330	7.42	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,484.90000	1.48490		1,577.88000	1.57788	1,484.900	7.51	0.36	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	2,042.93000	2.04293		1,951.89000	1.95189	2,042.930	8.25	0.39	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,551.57000	1.55157		1,479.68000	1.47968	1,551.570	8.62	0.31	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.67023	85.56193		11.60069	85.81242		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			11.80475	83.96531		11.77516	84.10270		10.85	0.00	25,357,523.62	302	112,723.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1.74000	0.00174		2.15000	0.00215	1.740	9.65	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	29.65000	0.02965		34.44000	0.03444	29.650	9.55	0.02	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	2,510.83000	2.51083		2,431.26000	2.43126	2,510.830	10.36	0.66	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	2,223.09000	2.22309		2,150.69000	2.15069	2,223.090	10.52	0.61	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	1,854.60000	1.85460		1,942.90000	1.94290	1,854.600	11.11	0.55	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	2,134.02000	2.13402		2,228.12000	2.22812	2,134.020	11.28	0.60	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.92367	81.67834		11.89265	81.81912		11.72	0.00	0.00	0	64,900.00
R2032	On 02/11/2023	Bond Future	10.59	Call	505.78000	0.50578		534.00000	0.53400	505.780	11.11	0.16	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	970.64000	0.97064		1,016.05000	1.01605	970.640	11.02	0.27	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,893.75000	1.89375		1,846.83000	1.84683	1,893.750	12.02	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			12.04093	83.54281		12.00845	83.68689		11.24	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	422.78000	0.42278		443.27000	0.44327	422.780	10.80	0.12	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	799.49000	0.79949		833.10000	0.83310	799.490	10.66	0.20	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	950.23000	0.95023		988.47000	0.98847	950.230	10.62	0.23	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	969.26000	0.96926		1,008.07000	1.00807	969.260	10.61	0.23	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,320.71000	1.32071		1,369.09000	1.36909	1,320.710	10.61	0.30	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	3,766.83000	3.76683		3,694.28000	3.69428	3,766.830	11.01	0.55	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,311.79000	2.31179		2,263.21000	2.26321	2,311.790	11.75	0.38	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,137.38000	2.13738		2,092.09000	2.09209	2,137.380	11.88	0.36	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,989.02000	1.98902		1,946.57000	1.94657	1,989.020	12.01	0.34	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.16630	81.28844		12.13229	81.43572		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	530.64000	0.53064	555.18000	0.55518	530.640	9.22	0.15	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	10.59	Call	684.38000	0.68438	714.31000	0.71431	684.380	9.18	0.18	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	10.65	Call	729.94000	0.72994	761.39000	0.76139	729.940	9.17	0.19	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	908.14000	0.90814	945.27000	0.94527	908.140	9.15	0.23	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	1,139.53000	1.13953	1,183.44000	1.18344	1,139.530	9.11	0.27	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	1,469.87000	1.46987	1,522.34000	1.52234	1,469.870	9.14	0.33	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,888.61000	1.88861	1,844.57000	1.84457	1,888.610	10.38	0.33	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,575.38000	1.57538	1,538.00000	1.53800	1,575.380	10.67	0.28	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	1,411.74000	1.41174	1,377.96000	1.37796	1,411.740	10.84	0.26	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			12.32551	83.03663	12.28992	83.18672		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			12.45591	82.22896	12.36968	82.66883		12.88	0.00	160,757,616.80	1,955	61,092.0		
R2035	On 03/08/2023	Bond Future	11.75	Put	4,218.84000	4.21884	3,888.33000	3.88833	4,218.840	12.16	0.79	0.00	0	4,870.0		
R2035	On 03/08/2023	Bond Future	12.50	Call	2,017.38000	2.01738	2,272.08000	2.27208	2,017.380	13.27	0.53	0.00	0	5,000.0		
R2035	On 02/11/2023	Bond Future			12.58742	79.55553	12.49752	80.00551		13.39	0.00	0.00	0	109,781.0		
R2035	On 02/11/2023	Bond Future	10.62	Call	179.18000	0.17918	213.43000	0.21343	179.180	12.29	0.07	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	421.32000	0.42132	489.52000	0.48952	421.320	12.28	0.13	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.74	Call	1,100.58000	1.10058	0.00000	0.00000	1,100.580	12.74	0.28	33,288,460.10	1,500	750.0		
R2035	On 02/11/2023	Bond Future	12.24	Call	2,055.87000	2.05587	0.00000	0.00000	2,055.870	13.38	0.42	25,273,234.35	750	750.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	2,377.26000	2.37726	2,205.74000	2.20574	2,377.260	14.26	0.41	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	13.59	Put	1,304.85000	1.30485	0.00000	0.00000	1,304.850	15.32	0.25	30,664,857.68	1,500	750.0		
R2035	On 01/02/2024	Bond Future			12.72232	81.37145	12.62851	81.83181		12.84	0.00	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	389.63000	0.38963	443.38000	0.44338	389.630	12.00	0.10	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	722.29000	0.72229	809.99000	0.80999	722.290	11.98	0.17	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	13.46	Put	2,212.44000	2.21244	2,070.33000	2.07033	2,212.440	14.02	0.33	0.00	0	400.0		
R2035	On 02/05/2024	Bond Future			12.85387	78.71606	12.75611	79.18686		11.69	0.00	0.00	0	0.0		
R2035	On 01/08/2024	Bond Future			13.01388	80.40930	12.91189	80.88989		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			12.73238	73.23544	12.65145	73.64571		14.59	0.00	13,328,850.08	182	131,661.0		
R2037	On 03/08/2023	Bond Future	10.30	Call	1.54000	0.00154	2.36000	0.00236	1.540	13.14	0.00	0.00	0	1,800.0		
R2037	On 03/08/2023	Bond Future	11.00	Call	26.26000	0.02626	36.02000	0.03602	26.260	13.15	0.02	0.00	0	1,800.0		
R2037	On 02/11/2023	Bond Future			12.85896	74.87278	12.77479	75.29247		14.38	0.00	0.00	0	0.0		
R2037	On 02/11/2023	Bond Future	12.02	Call	1,101.35000	1.10135	0.00000	0.00000	1,101.350	13.46	0.28	31,545,804.17	1,500	750.0		
R2037	On 02/11/2023	Bond Future	12.52	Call	2,044.04000	2.04404	0.00000	0.00000	2,044.040	14.05	0.42	23,914,120.03	750	750.0		
R2037	On 02/11/2023	Bond Future	13.89	Put	1,256.69000	1.25669	0.00000	0.00000	1,256.690	16.16	0.25	28,148,912.12	1,500	750.0		
R2037	On 01/02/2024	Bond Future			12.98804	72.32535	12.90040	72.75474		14.61	0.00	0.00	0	0.0		
R2037	On 02/05/2024	Bond Future			13.12466	73.97749	13.03346	74.41663		12.60	0.00	0.00	0	0.0		
R2037	On 01/08/2024	Bond Future			13.29213	71.31337	13.19706	71.76158		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		

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
R2040	On 03/08/2023	Bond Future			12.84554	74.10115		12.75428	74.59193		15.38	0.00	1,407,921.85	19	133,387.0
R2040	On 02/11/2023	Bond Future			12.97005	75.75788		12.87520	76.25985		15.17	0.00	0.00	0	104.0
R2040	On 02/11/2023	Bond Future	11.80	Call	735.35000	0.73535		0.00000	0.00000	735.350	13.96	0.20	3,851,699.96	256	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,145.52000	2.14552		0.00000	0.00000	2,145.520	14.94	0.42	4,074,930.16	128	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,843.52000	1.84352		0.00000	0.00000	1,843.520	16.65	0.32	6,250,445.49	256	128.0
R2040	On 01/02/2024	Bond Future			13.09692	72.98030		12.99823	73.49381		15.47	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			13.23047	74.64738		13.12784	75.17255		13.51	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			13.39331	71.74696		13.28635	72.28310		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
R2044	On 03/08/2023	Bond Future			12.88151	70.59967		12.78506	71.11826		16.29	0.00	0.00	0	85,310.0
R2044	On 03/08/2023	Bond Future	11.75	Call	184.78000	0.18478		242.68000	0.24268	184.780	14.69	0.09	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	6,702.21000	6.70221		6,241.52000	6.24152	6,702.210	14.69	0.91	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	5,364.98000	5.36498		4,944.22000	4.94422	5,364.980	15.04	0.84	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	3,197.62000	3.19762		2,884.06000	2.88406	3,197.620	15.82	0.65	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			13.00129	72.17815		12.90110	72.70855		16.08	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			13.12314	69.44406		13.01895	69.98665		16.43	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			13.25097	71.03032		13.14268	71.58523		15.31	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			13.40642	68.17711		13.29359	68.74369		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			12.82278	73.55117		12.72111	74.10592		15.97	0.00	0.00	0	240,196.0
R2048	On 03/08/2023	Bond Future	11.80	Call	255.76000	0.25576		334.02000	0.33402	255.760	14.48	0.12	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	852.77000	0.85277		1,036.56000	1.03656	852.770	15.16	0.29	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	1,284.89000	1.28489		1,119.42000	1.11942	1,284.890	16.84	0.34	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.94374	70.74736		12.83802	71.31479		16.73	0.00	0.00	0	11,069.0
R2048	On 01/02/2024	Bond Future			13.06703	72.36230		12.95703	72.94272		16.09	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			13.18615	69.56451		13.07185	70.15816		16.24	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			13.32799	71.06014		13.20903	71.66626		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			12.47567	63.10059		12.38960	63.48389		14.59	0.00	53,761,702.68	852	11,710.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.91000	0.00091		1.45000	0.00145	0.910	13.15	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	17.44000	0.01744		24.72000	0.02472	17.440	13.16	0.01	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	20.91000	0.02091		29.41000	0.02941	20.910	13.16	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	105.29000	0.10529		137.87000	0.13787	105.290	13.16	0.07	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	2,896.78000	2.89678		2,647.04000	2.64704	2,896.780	14.16	0.70	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.59104	61.35665		12.50169	61.74875		15.12	0.00	0.00	0	2.0
R209	On 01/02/2024	Bond Future			12.70436	62.75722		12.61164	63.15835		14.55	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.82330	61.03721		12.72705	61.44745		13.20	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.96692	62.34982		12.86697	62.76862		12.81	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
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	227.40129	227.40129		227.27397	227.27397			0.00	0.00	0	421.0
R210	On 02/11/2023		Bond Future	229.35903	229.35903		229.22951	229.22951			0.00	0.00	0	0.0
R210	On 01/02/2024		Bond Future	234.64646	234.64646		234.51413	234.51413			0.00	0.00	0	0.0
R210	On 02/05/2024		Bond Future	236.79460	236.79460		236.65929	236.65929			0.00	0.00	0	0.0
R210	On 01/08/2024		Bond Future	241.95425	241.95425		241.81483	241.81483			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	11.58583	80.35854		11.54060	80.54871		10.25	0.00	3,294,700.14	41	23,437.0
R213	On 02/11/2023		Bond Future	11.70387	78.59627		11.65641	78.79098		10.87	0.00	5,501,738.90	70	3,393.0
R213	On 02/11/2023	10.94	Call	960.68000	0.96068		0.00000	0.00000	960.680	10.38	0.29	34,594,235.52	1,500	750.0
R213	On 02/11/2023	11.44	Call	1,722.93000	1.72293		0.00000	0.00000	1,722.930	10.62	0.44	25,824,366.03	750	750.0
R213	On 02/11/2023	12.70	Put	940.75000	0.94075		0.00000	0.00000	940.750	11.92	0.25	28,996,194.68	1,500	750.0
R213	On 01/02/2024		Bond Future	11.82509	80.39025		11.77525	80.58950		10.37	0.00	0.00	0	0.0
R213	On 02/05/2024		Bond Future	11.94403	78.66641		11.89175	78.87012		9.22	0.00	0.00	0	0.0
R213	On 01/08/2024		Bond Future	12.09760	80.36016		12.04271	80.56794		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	12.71321	59.57058		12.62198	59.98231		15.93	0.00	0.00	0	19,506.0
R214	On 02/11/2023		Bond Future	12.82837	57.59797		12.73376	58.01911		16.63	0.00	0.00	0	12.0
R214	On 01/02/2024		Bond Future	12.94536	58.91271		12.84719	59.34351		16.02	0.00	0.00	0	0.0
R214	On 02/05/2024		Bond Future	13.05827	56.95227		12.95654	57.39286		15.09	0.00	0.00	0	0.0
R214	On 01/08/2024		Bond Future	13.19286	58.17731		13.08732	58.62715		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 :												1,524,013,448.27	25,044	1 410 838.
Grand Total:												1,524,013,448.27	25,044	1 410 838.