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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2023

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
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	863.00800	863.00800	863.43600	863.43600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	882.56700	882.56700	883.01400	883.01400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	903.11300	903.11300	903.57500	903.57500					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	924.57800	924.57800	925.05200	925.05200					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	945.32400	945.32400	945.79800	945.79800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	971.28300	971.28300	971.61400	971.61400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	993.29500	993.29500	993.64500	993.64500					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,016.41900	1,016.41900	1,016.78100	1,016.78100					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,040.57700	1,040.57700	1,040.94900	1,040.94900					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,063.92600	1,063.92600	1,064.29500	1,064.29500					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	855.08900	855.08900	855.09900	855.09900					0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	874.46800	874.46800	874.48800	874.48800					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	894.82600	894.82600	894.85000	894.85000					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	916.09400	916.09400		916.12000	916.12000			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	936.65000	936.65000		936.66600	936.66600			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	13.19177	71.67822		13.18327	71.71436			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.34731	69.52103		13.33838	69.55825			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.50484	71.15620		13.49548	71.19442			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.65932	69.06099		13.64953	69.10018			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.84620	70.61843		13.83604	70.65819			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	13.48677	68.64455		13.49360	68.61155			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.62994	65.95356		13.63700	65.92008			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.76731	67.50517		13.77464	67.47098			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.90730	64.86124		13.91493	64.82627			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.07127	66.32136		14.07928	66.28534			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	842.67700	842.67700		842.69600	842.69600			0.00	0.00	0	838.00
GOVI	On 02/11/2023	GOVI	861.77500	861.77500		861.80300	861.80300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	881.83700	881.83700		881.87000	881.87000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	902.79600	902.79600		902.83100	902.83100			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	923.05400	923.05400		923.07900	923.07900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.96169	169.96169		170.02637	170.02637			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	173.85624	173.85624		173.92306	173.92306			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.14088	176.14088		176.20920	176.20920			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.36623	180.36623		180.43627	180.43627			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.59406	182.59406		182.66444	182.66444			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	123.10790	123.10790		123.49205	123.49205			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.59458	124.59458		124.98789	124.98789			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.52436	127.52436		127.92708	127.92708			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.20663	129.20663		129.61880	129.61880			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.12957	132.12957		132.55054	132.55054			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	116.33184	116.33184		116.31643	116.31643			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	117.56975	117.56975		117.55440	117.55440			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.33436	120.33436		120.31874	120.31874			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.74849	121.74849		121.73233	121.73233			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.50281	124.50281		124.48581	124.48581			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	125.65550	125.65550		125.63787	125.63787			0.00	0.00	0	3,022.00
I2038	On 02/11/2023	Bond Future	128.53506	128.53506		128.51741	128.51741			0.00	0.00	0	1,656.00
I2038	On 01/02/2024	Bond Future	129.52856	129.52856		129.51036	129.51036			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.63585	132.63585		132.61736	132.61736			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.55101	133.55101		133.53095	133.53095			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	110.51087	110.51087		109.87812	109.87812			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	110.94677	110.94677		110.29981	110.29981			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	113.55583	113.55583		112.89369	112.89369			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.11640	114.11640		113.43803	113.43803			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.69638	116.69638		116.00217	116.00217			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	109.90296	109.90296		111.23703	111.23703			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.42125	112.42125		113.78641	113.78641			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	112.80758	112.80758		114.20480	114.20480			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.51380	115.51380		116.94450	116.94450			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.80311	115.80311		117.26509	117.26509			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	325.10800	325.10800		325.44200	325.44200			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	332.55500	332.55500		332.90000	332.90000			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	340.37300	340.37300		340.72800	340.72800			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.53800	348.53800		348.90100	348.90100			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.43100	356.43100		356.79900	356.79900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.56000	91.44000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.72500	91.27500		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.97000	91.03000		8.96500	91.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.12500	90.87500		9.12500	90.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.14500	90.85500		9.14000	90.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.20500	90.79500		9.19000	90.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.23500	90.76500		9.21000	90.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.21500	90.78500		9.19500	90.80500			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			9.11500	90.88500		9.09000	90.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.99500	91.00500		8.97000	91.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.81000	91.19000		8.79000	91.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.80500	91.19500		8.79500	91.20500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.76074	103.43282		9.74043	103.49077		5.51	0.00	7,240,297.40	70	73,345.00
R186	On 02/11/2023	Bond Future			9.81126	105.77815		9.78888	105.83782		5.08	0.00	0.00	0	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	663.60000	0.66360		693.73000	0.69373	663.600	4.93	0.31	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	822.49000	0.82249		815.98000	0.81598	822.490	5.43	0.33	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.84510	102.92862		9.82039	102.98985		4.82	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.86350	105.37564		9.83607	105.43836		4.34	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,608.04000	1.60804		1,646.11000	1.64611	1,608.040	4.33	0.48	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,342.94000	1.34294		1,326.68000	1.32668	1,342.940	4.69	0.39	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.95602	102.42141		9.92550	102.48512		4.03	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			334.78688	334.78688		334.67315	334.67315			0.00	0.00	0	49.00
R197	On 02/11/2023	Bond Future			342.45748	342.45748		342.34240	342.34240			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			247.72456	247.72456		247.69102	247.69102			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			253.40033	253.40033		253.36688	253.36688			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.37446	254.37446		254.34013	254.34013			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.47653	260.47653		260.44154	260.44154			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.23134	261.23134		261.19318	261.19318			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			11.19833	85.70842		11.18416	85.76648		9.49	0.00	85,451,294.74	997	96,503.00
R2030	On 03/08/2023	Bond Future	10.40	Call	233.35000	0.23335		258.71000	0.25871	233.350	8.49	0.15	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	452.11000	0.45211		489.32000	0.48932	452.110	8.71	0.24	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	169.44000	0.16944		179.38000	0.17938	169.440	11.55	0.09	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	105.06000	0.10506		112.96000	0.11296	105.060	11.99	0.06	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.29777	87.65243		11.28276	87.71217		9.31	0.00	9,291,157.58	106	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	264.39000	0.26439		280.27000	0.28027	264.390	9.41	0.10	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	398.14000	0.39814		419.05000	0.41905	398.140	9.20	0.15	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	497.51000	0.49751		521.63000	0.52163	497.510	9.08	0.18	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	747.64000	0.74764		778.45000	0.77845	747.640	8.98	0.25	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,002.42000	1.00242		1,038.62000	1.03862	1,002.420	9.00	0.31	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,786.69000	1.78669		1,834.28000	1.83428	1,786.690	9.22	0.46	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,909.45000	1.90945	1,903.18000	1.90318	1,909.450	9.45	0.45	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,686.19000	1.68619	1,682.14000	1.68214	1,686.190	9.57	0.41	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	890.37000	0.89037	893.32000	0.89332	890.370	10.24	0.25	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			11.39455	85.68753	11.37867	85.74879		9.19	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	442.23000	0.44223	459.61000	0.45961	442.230	9.03	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	615.08000	0.61508	636.75000	0.63675	615.080	8.89	0.19	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	640.25000	0.64025	662.50000	0.66250	640.250	8.87	0.19	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	735.64000	0.73564	759.96000	0.75996	735.640	8.82	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	802.86000	0.80286	828.55000	0.82855	802.860	8.78	0.23	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,020.43000	1.02043	1,050.10000	1.05010	1,020.430	8.78	0.28	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,403.41000	3.40341	3,383.03000	3.38303	3,403.410	9.01	0.58	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,774.06000	2.77406	2,758.97000	2.75897	2,774.060	9.24	0.50	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,061.58000	2.06158	2,052.73000	2.05273	2,061.580	9.61	0.40	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,914.06000	1.91406	1,906.53000	1.90653	1,914.060	9.71	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,625.46000	1.62546	1,620.42000	1.62042	1,625.460	9.94	0.33	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.49329	87.72478	11.47650	87.78753		8.08	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	497.68000	0.49768	514.14000	0.51414	497.680	7.69	0.15	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	824.44000	0.82444	847.56000	0.84756	824.440	7.61	0.23	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,275.35000	1.27535	1,305.60000	1.30560	1,275.350	7.61	0.32	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,543.26000	1.54326	1,576.92000	1.57692	1,543.260	7.68	0.36	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,013.43000	2.01343	2,052.10000	2.05210	2,013.430	7.82	0.43	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,065.19000	2.06519	2,052.76000	2.05276	2,065.190	8.42	0.39	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,575.15000	1.57515	1,567.17000	1.56717	1,575.150	8.80	0.31	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	984.13000	0.98413	981.21000	0.98121	984.130	9.46	0.21	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.63705	85.68133	11.61934	85.74515		8.05	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			11.82408	83.87573	11.80999	83.94102		10.91	0.00	134,285,043.73	1,601	114,829.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.58000	0.00058	0.83000	0.00083	0.580	9.15	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	17.11000	0.01711	21.16000	0.02116	17.110	9.17	0.01	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,525.70000	2.52570	2,512.10000	2.51210	2,525.700	10.33	0.67	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,235.13000	2.23513	2,226.81000	2.22681	2,235.130	10.52	0.62	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,772.16000	1.77216	1,843.48000	1.84348	1,772.160	11.20	0.54	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,050.79000	2.05079	2,124.89000	2.12489	2,050.790	11.40	0.59	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.93795	81.61364	11.92313	81.68079		11.84	0.00	0.00	0	65,200.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	491.92000	0.49192	516.97000	0.51697	491.920	11.22	0.16	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	947.81000	0.94781	984.96000	0.98496	947.810	11.13	0.27	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,910.77000	1.91077	1,908.07000	1.90807	1,910.770	12.13	0.40	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			12.04730	83.51460	12.03178	83.58337		11.28	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	414.29000	0.41429	431.47000	0.43147	414.290	10.85	0.12	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	786.00000	0.78600	812.35000	0.81235	786.000	10.70	0.20	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	934.69000	0.93469	964.06000	0.96406	934.690	10.66	0.23	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	953.55000	0.95355	983.28000	0.98328	953.550	10.66	0.23	0.00	0	200.00	

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 01/02/2024	Bond Future	11.09	Call	1,301.62000	1.30162	1,337.34000	1.33734	1,301.620	10.65	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,769.15000	3.76915	3,749.57000	3.74957	3,769.150	11.05	0.55	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,310.95000	2.31095	2,303.32000	2.30332	2,310.950	11.80	0.38	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,135.32000	2.13532	2,129.13000	2.12913	2,135.320	11.93	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,985.63000	1.98563	1,980.63000	1.98063	1,985.630	12.05	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			12.15550	81.33517	12.13923	81.40564		9.94	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	565.61000	0.56561	584.29000	0.58429	565.610	9.42	0.15	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	724.28000	0.72428	746.40000	0.74640	724.280	9.39	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	770.87000	0.77087	793.93000	0.79393	770.870	9.38	0.20	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	952.97000	0.95297	979.46000	0.97946	952.970	9.34	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,188.95000	1.18895	1,219.40000	1.21940	1,188.950	9.31	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,524.44000	1.52444	1,559.73000	1.55973	1,524.440	9.33	0.33	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,912.62000	1.91262	1,902.65000	1.90265	1,912.620	10.58	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,598.58000	1.59858	1,591.32000	1.59132	1,598.580	10.87	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,434.20000	1.43420	1,428.34000	1.42834	1,434.200	11.04	0.26	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			12.29802	83.15253	12.28103	83.22426		9.55	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			12.38773	82.57646	12.38404	82.59533		12.86	0.00	0.00	0	61,185.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,877.92000	3.87792	3,891.38000	3.89138	3,877.920	11.86	0.78	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,094.99000	2.09499	2,145.60000	2.14560	2,094.990	12.86	0.56	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.51121	79.93675	12.50731	79.95633		13.56	0.00	639,494.00	8	109,789.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	203.94000	0.20394	214.05000	0.21405	203.940	12.42	0.07	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	472.68000	0.47268	489.86000	0.48986	472.680	12.42	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,164.32000	1.16432	1,191.76000	1.19176	1,164.320	12.65	0.29	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,150.06000	2.15006	2,184.64000	2.18464	2,150.060	13.21	0.44	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	2,151.42000	2.15142	2,170.72000	2.17072	2,151.420	14.08	0.39	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	1,156.05000	1.15605	1,174.76000	1.17476	1,156.050	15.18	0.24	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.63527	81.79851	12.63118	81.81865		12.95	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	433.75000	0.43375	445.60000	0.44560	433.750	12.08	0.11	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	796.79000	0.79679	813.82000	0.81382	796.790	12.06	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	2,002.41000	2.00241	2,016.03000	2.01603	2,002.410	13.83	0.31	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.74805	79.22585	12.74378	79.24652		12.35	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.88940	80.99644	12.88501	81.01726		11.58	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			12.65388	73.63334	12.64515	73.67779		14.53	0.00	3,681,667.00	50	131,611.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	1.47000	0.00147	1.97000	0.00197	1.470	13.09	0.00	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	27.13000	0.02713	32.46000	0.03246	27.130	13.09	0.02	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.77255	75.30369	12.76342	75.34944		14.52	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,216.59000	1.21659	1,252.62000	1.25262	1,216.590	13.57	0.30	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,221.93000	2.22193	2,268.78000	2.26878	2,221.930	14.18	0.45	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,148.58000	1.14858	1,161.38000	1.16138	1,148.580	16.34	0.23	0.00	0	750.00	

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
R2037	On 01/02/2024	Bond Future			12.89103	72.80087		12.88150	72.84783		14.69	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,712.08000	1.71208		0.00000	0.00000	1,712.080	13.73	0.33	121,514,425.18	5,000	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	3,393.61000	3.39361		0.00000	0.00000	3,393.610	14.60	0.47	84,980,082.14	2,500	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,770.54000	1.77054		0.00000	0.00000	1,770.540	16.03	0.28	101,074,105.83	5,000	2,500.00
R2037	On 02/05/2024	Bond Future			13.00966	74.53188		12.99975	74.57995		13.86	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.15908	71.94179		13.14880	71.99069		13.80	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			12.73633	74.68907		12.75333	74.59707		15.29	0.00	23,900,502.40	320	133,067.00
R2040	On 02/11/2023	Bond Future			12.85201	76.38341		12.86961	76.28961		15.29	0.00	0.00	0	104.00
R2040	On 02/11/2023	Bond Future	11.80	Call	843.72000	0.84372		842.86000	0.84286	843.720	13.99	0.22	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,327.46000	2.32746		2,313.42000	2.31342	2,327.460	14.68	0.45	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,566.47000	1.56647		1,620.49000	1.62049	1,566.470	16.36	0.29	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.96740	73.65540		12.98568	73.55952		15.52	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			13.08246	75.40669		13.10144	75.30861		14.73	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.22656	72.58557		13.24641	72.48493		14.71	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			12.76227	71.24175		12.76891	71.20573		16.15	0.00	17,026,778.25	239	85,549.00
R2044	On 03/08/2023	Bond Future	11.75	Call	217.10000	0.21710		231.54000	0.23154	217.100	14.55	0.11	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,092.45000	6.09245		6,142.91000	6.14291	6,092.450	14.55	0.89	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	4,758.87000	4.75887		4,814.30000	4.81430	4,758.870	14.54	0.82	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	2,670.85000	2.67085		2,732.58000	2.73258	2,670.850	15.22	0.61	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.87313	72.85785		12.87996	72.82135		16.16	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.98349	70.17297		12.99057	70.13570		16.45	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			13.09317	71.84147		13.10051	71.80338		15.62	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.23016	69.06573		13.23786	69.02650		15.65	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			12.69884	74.22849		12.71048	74.16437		15.78	0.00	0.00	0	240,196.00
R2048	On 03/08/2023	Bond Future	11.80	Call	300.22000	0.30022		313.63000	0.31363	300.220	14.29	0.14	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	990.94000	0.99094		1,008.21000	1.00821	990.940	14.97	0.33	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	995.57000	0.99557		1,055.19000	1.05519	995.570	16.67	0.29	0.00	0	1,100.00
R2048	On 02/11/2023	Bond Future			12.81065	71.46306		12.82268	71.39782		16.78	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	922.08000	0.92208		0.00000	0.00000	922.080	15.37	0.23	3,640,846.07	220	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,235.19000	2.23519		0.00000	0.00000	2,235.190	15.96	0.43	6,786,574.92	220	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,610.79000	1.61079		0.00000	0.00000	1,610.790	17.88	0.29	4,550,663.39	220	220.00
R2048	On 01/02/2024	Bond Future			12.92236	73.12749		12.93485	73.06083		16.06	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			13.02345	70.41235		13.03640	70.34417		16.23	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			13.14716	71.98538		13.16069	71.91537		15.28	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

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
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			12.40839	63.39992		12.39944	63.43990		14.55	0.00	1,267,998.40	20	11,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.83000	0.00083		1.14000	0.00114	0.830	13.12	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	17.51000	0.01751		21.22000	0.02122	17.510	13.12	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	21.10000	0.02110		25.38000	0.02538	21.100	13.12	0.02	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	110.30000	0.11030		124.54000	0.12454	110.300	13.11	0.07	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	2,608.77000	2.60877	2,611.65000	2.61165	2,608.770		13.72	0.68	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.51662	61.68298		12.50728	61.72411		15.30	0.00	30,533,075.10	495	497.00
R209	On 01/02/2024	Bond Future			12.62054	63.11969		12.61082	63.16192		14.65	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.72293	61.46509		12.71285	61.50830		14.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.85040	62.83844		12.83998	62.88240		13.58	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			226.89179	226.89179		226.86616	226.86616			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			228.91272	228.91272		228.88722	228.88722			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.29569	234.29569		234.26987	234.26987			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			236.63648	236.63648		236.60949	236.60949			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			241.98838	241.98838		241.95988	241.95988			0.00	0.00	0	0.00
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			11.59992	80.29942		11.59093	80.33713		10.37	0.00	1,766,587.24	22	23,525.00
R213	On 02/11/2023	Bond Future			11.71242	78.56126		11.70292	78.60016		10.93	0.00	30,481,768.88	388	3,781.00
R213	On 02/11/2023	Bond Future	10.94	Call	937.92000	0.93792	966.76000	0.96676	937.920		10.44	0.29	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,690.99000	1.69099	1,728.49000	1.72849	1,690.990		10.67	0.43	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	934.60000	0.93460	943.52000	0.94352	934.600		11.98	0.25	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.82493	80.39089		11.81493	80.43081		10.40	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.92537	78.73904		11.91487	78.77994		9.38	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			12.06061	80.50010		12.04966	80.54159		8.95	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			12.61026	60.03555		12.61668	60.00638		15.81	0.00	0.00	0	20,176.00
R214	On 02/11/2023	Bond Future			12.71745	58.09221		12.72405	58.06261		16.74	0.00	0.00	0	20.00
R214	On 01/02/2024	Bond Future			12.82419	59.44519		12.83101	59.41501		16.05	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.92056	57.55001		12.92762	57.51912		16.15	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
R214	On 01/08/2024	Bond Future	13.03874	58.83615		13.04612	58.80432		15.23	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
<b>Total for Derivatives :</b>											<b>668,112,362.23</b>	<b>17,476</b>	<b>1 426 852.00</b>
<b>Grand Total:</b>											<b>668,112,362.23</b>	<b>17,476</b>	<b>1 426 852.00</b>