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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2023

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	856.94600	856.94600	856.71900	856.71900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	876.36000	876.36000	876.13100	876.13100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	896.76000	896.76000	896.52600	896.52600				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	918.07300	918.07300	917.83400	917.83400				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	938.68000	938.68000	938.43200	938.43200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	961.37800	961.37800	961.47000	961.47000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	983.15800	983.15800	983.25600	983.25600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,006.04300	1,006.04300	1,006.14500	1,006.14500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,029.95400	1,029.95400	1,030.05800	1,030.05800				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,053.07200	1,053.07200	1,053.17500	1,053.17500				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	847.67400	847.67400	847.52200	847.52200				0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	866.87800	866.87800	866.72600	866.72600				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	887.05700	887.05700	886.90300	886.90300				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	908.13900	908.13900		907.98200	907.98200			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	928.52300	928.52300		928.35900	928.35900			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	13.33906	71.05604		13.34474	71.03220			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.50131	68.88354		13.50705	68.85994			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.66583	70.50335		13.67176	70.47947			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.82755	68.39239		13.83373	68.36799			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	14.02191	69.93586		14.02860	69.91005			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	13.61898	68.01074		13.61903	68.01050			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.76793	65.30421		13.76782	65.30472			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.91102	66.84020		13.91085	66.84098			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	14.05711	64.18025		14.05692	64.18111			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.22725	65.62604		14.22723	65.62613			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	835.31100	835.31100		835.15400	835.15400			0.00	0.00	0	838.00
GOVI	On 02/11/2023	GOVI	854.23500	854.23500		854.07700	854.07700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	874.12000	874.12000		873.95900	873.95900			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	894.89400	894.89400		894.73100	894.73100			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	914.98100	914.98100		914.81100	914.81100			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.30799	170.30799		170.07242	170.07242			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	174.20787	174.20787		173.96888	173.96888			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.49987	176.49987		176.25584	176.25584			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.73358	180.73358		180.48388	180.48388			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.97241	182.97241		182.71489	182.71489			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	123.22101	123.22101		123.03673	123.03673			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.70840	124.70840		124.52126	124.52126			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.64028	127.64028		127.44920	127.44920			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.32507	129.32507		129.12956	129.12956			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.25272	132.25272		132.05124	132.05124			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	116.17211	116.17211		115.79587	115.79587			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	117.40460	117.40460		117.02110	117.02110			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.16474	120.16474		119.77268	119.77268			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.57464	121.57464		121.17321	121.17321			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.32689	124.32689		123.91496	123.91496			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	125.32397	125.32397		125.28992	125.28992			0.00	0.00	0	3,022.00
I2038	On 02/11/2023	Bond Future	128.19391	128.19391		128.16046	128.16046			0.00	0.00	0	1,656.00
I2038	On 01/02/2024	Bond Future	129.17884	129.17884		129.14503	129.14503			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.27759	132.27759		132.24296	132.24296			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.18651	133.18651		133.14957	133.14957			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	109.47254	109.47254		109.30280	109.30280			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	109.88298	109.88298		109.71063	109.71063			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	112.46639	112.46639		112.29032	112.29032			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	113.00070	113.00070		112.82041	112.82041			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	115.55712	115.55712		115.37142	115.37142			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	110.42289	110.42289		109.76991	109.76991			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.95154	112.95154		112.28470	112.28470			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	113.34991	113.34991		112.66779	112.66779			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.06883	116.06883		115.37044	115.37044			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.37234	116.37234		115.65685	115.65685			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
IGOV	On 03/08/2023	Index Future	324.26900	324.26900		324.24600	324.24600			0.00	3,242,690.00	1	639.00
IGOV	On 02/11/2023	Index Future	331.69400	331.69400		331.67100	331.67100			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	339.49100	339.49100		339.46800	339.46800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.63400	347.63400		347.61100	347.61100			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	355.51000	355.51000		355.48500	355.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.57500	91.42500		8.56500	91.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.75000	91.25000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	9.00000	91.00000		9.01000	90.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.15000	90.85000		9.16000	90.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.16500	90.83500		9.18500	90.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.23500	90.76500		9.26500	90.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.26500	90.73500		9.30000	90.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.25000	90.75000		9.28500	90.71500			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			9.17000	90.83000		9.20000	90.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			9.05000	90.95000		9.09000	90.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.86500	91.13500		8.90500	91.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.84500	91.15500		8.89500	91.10500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.95837	102.87103		9.98333	102.80036		5.69	0.00	0.00	0	73,345.00
R186	On 02/11/2023	Bond Future			10.02822	105.20194		10.05506	105.13094		5.10	0.00	7,995,347.44	76	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	497.23000	0.49723		481.60000	0.48160	497.230	4.93	0.25	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	984.91000	0.98491		1,050.22000	1.05022	984.910	5.30	0.38	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.08429	102.33838		10.11367	102.26618		4.92	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.12897	104.77117		10.16151	104.69739		4.30	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,211.55000	1.21155		1,300.32000	1.30032	1,211.550	4.03	0.42	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,466.21000	1.46621		1,623.42000	1.62342	1,466.210	4.38	0.44	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			10.25255	101.80511		10.28963	101.72839		4.02	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			334.98850	334.98850		334.93322	334.93322			0.00	3,349,885.00	10	44.00
R197	On 02/11/2023	Bond Future			342.65866	342.65866		342.60590	342.60590			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			247.17244	247.17244		247.85182	247.85182			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			252.83189	252.83189		253.52955	253.52955			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.79164	253.79164		254.50633	254.50633			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.87936	259.87936		260.61135	260.61135			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			260.62417	260.62417		261.36980	261.36980			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			11.40016	84.88686		11.39962	84.88905		10.16	0.00	5,602,532.76	66	96,453.00
R2030	On 03/08/2023	Bond Future	10.40	Call	149.98000	0.14998		130.78000	0.13078	149.980	8.88	0.10	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	296.28000	0.29628		276.79000	0.27679	296.280	9.00	0.18	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	274.97000	0.27497		247.16000	0.24716	274.970	12.02	0.13	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	177.34000	0.17734		155.19000	0.15519	177.340	12.49	0.09	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.51065	86.81087		11.50981	86.81417		9.87	0.00	21,529,095.76	248	258.00
R2030	On 02/11/2023	Bond Future	9.57	Call	249.37000	0.24937		185.04000	0.18504	249.370	10.16	0.10	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	366.54000	0.36654		284.28000	0.28428	366.540	9.94	0.13	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	452.38000	0.45238		359.41000	0.35941	452.380	9.82	0.16	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	649.42000	0.64942		554.38000	0.55438	649.420	9.60	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	851.30000	0.85130		760.02000	0.76002	851.300	9.53	0.27	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,504.81000	1.50481		1,421.78000	1.42178	1,504.810	9.64	0.40	0.00	0	500.00

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
R2030	On 02/11/2023	Bond Future	11.43	Put	2,382.77000	2.38277	2,304.93000	2.30493	2,382.770	9.82	0.51	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	2,122.31000	2.12231	2,048.02000	2.04802	2,122.310	9.93	0.47	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	1,168.84000	1.16884	1,109.86000	1.10986	1,168.840	10.57	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			11.61944	84.82583	11.61845	84.82960		9.60	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	345.27000	0.34527	331.55000	0.33155	345.270	9.15	0.11	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	507.41000	0.50741	468.21000	0.46821	507.410	9.15	0.16	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	531.32000	0.53132	488.31000	0.48831	531.320	9.15	0.16	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	622.07000	0.62207	564.88000	0.56488	622.070	9.15	0.19	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	686.45000	0.68645	619.19000	0.61919	686.450	9.15	0.20	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	874.16000	0.87416	798.55000	0.79855	874.160	9.15	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,987.39000	3.98739	3,918.86000	3.91886	3,987.390	9.28	0.63	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	3,283.30000	3.28330	3,224.48000	3.22448	3,283.300	9.46	0.56	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,473.48000	2.47348	2,424.70000	2.42470	2,473.480	9.80	0.46	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	2,304.33000	2.30433	2,256.93000	2.25693	2,304.330	9.90	0.43	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,972.47000	1.97247	1,926.76000	1.92676	1,972.470	10.13	0.38	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.73101	86.84242	11.72993	86.84641		8.67	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	484.47000	0.48447	375.49000	0.37549	484.470	8.32	0.14	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	782.39000	0.78239	638.61000	0.63861	782.390	8.25	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,165.59000	1.16559	1,013.91000	1.01391	1,165.590	8.16	0.29	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,383.53000	1.38353	1,243.47000	1.24347	1,383.530	8.17	0.32	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	1,797.12000	1.79712	1,653.92000	1.65392	1,797.120	8.29	0.39	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,553.14000	2.55314	2,426.43000	2.42643	2,553.140	8.81	0.44	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,983.78000	1.98378	1,865.40000	1.86540	1,983.780	9.18	0.36	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1,280.91000	1.28091	1,177.87000	1.17787	1,280.910	9.86	0.25	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.88878	84.78062	11.88794	84.78361		8.57	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			12.02478	82.95331	12.02416	82.95614		11.56	0.00	912,486.41	11	114,908.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.28000	0.00028	0.17000	0.00017	0.280	9.54	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	9.22000	0.00922	6.90000	0.00690	9.220	9.57	0.01	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	3,178.32000	3.17832	3,176.43000	3.17643	3,178.320	10.41	0.76	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,843.00000	2.84300	2,841.31000	2.84131	2,843.000	10.60	0.72	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,307.81000	1.30781	1,301.83000	1.30183	1,307.810	11.34	0.45	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	1,546.95000	1.54695	1,538.34000	1.53834	1,546.950	11.56	0.50	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			12.14817	80.66904	12.14731	80.67287		12.55	0.00	24,362,050.08	302	65,502.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	438.48000	0.43848	353.99000	0.35399	438.480	12.01	0.14	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	816.55000	0.81655	712.18000	0.71218	816.550	11.83	0.23	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	2,384.82000	2.38482	2,301.87000	2.30187	2,384.820	12.56	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			12.26740	82.54753	12.26642	82.55180		11.78	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	366.44000	0.36644	310.24000	0.31024	366.440	11.35	0.10	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	698.32000	0.69832	607.42000	0.60742	698.320	11.26	0.18	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	827.66000	0.82766	728.88000	0.72888	827.660	11.21	0.20	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	844.13000	0.84413	744.38000	0.74438	844.130	11.21	0.21	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	1,132.46000	1.13246	1,034.61000	1.03461	1,132.460	11.12	0.26	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	4,390.42000	4.39042	4,317.78000	4.31778	4,390.420	11.34	0.60	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,753.34000	2.75334	2,696.63000	2.69663	2,753.340	12.03	0.43	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,553.14000	2.55314	2,497.84000	2.49784	2,553.140	12.16	0.41	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	2,381.61000	2.38161	2,327.78000	2.32778	2,381.610	12.28	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			12.38611	80.34497	12.38506	80.34944		10.77	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	564.18000	0.56418	427.36000	0.42736	564.180	10.26	0.14	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	715.19000	0.71519	554.30000	0.55430	715.190	10.25	0.18	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	758.06000	0.75806	591.90000	0.59190	758.060	10.24	0.18	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	924.56000	0.92456	740.13000	0.74013	924.560	10.20	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,138.41000	1.13841	934.86000	0.93486	1,138.410	10.17	0.25	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,422.67000	1.42267	1,217.47000	1.21747	1,422.670	10.12	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	2,422.38000	2.42238	2,256.02000	2.25602	2,422.380	11.16	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	2,054.21000	2.05421	1,894.78000	1.89478	2,054.210	11.45	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,859.37000	1.85937	1,704.47000	1.70447	1,859.370	11.63	0.31	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			12.53961	82.14142	12.53874	82.14503		10.19	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			12.53113	81.84813	12.54088	81.79896		13.17	0.00	0.00	0	61,185.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	4,473.47000	4.47347	4,495.60000	4.49560	4,473.470	12.16	0.82	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	1,724.69000	1.72469	1,671.67000	1.67167	1,724.690	13.17	0.50	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.66087	79.19062	12.67084	79.14127		13.90	0.00	0.00	0	109,778.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	170.09000	0.17009	150.17000	0.15017	170.090	12.74	0.06	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	398.39000	0.39839	363.00000	0.36300	398.390	12.74	0.13	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	962.30000	0.96230	941.72000	0.94172	962.300	12.74	0.25	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	1,824.17000	1.82417	1,810.56000	1.81056	1,824.170	13.22	0.40	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	2,433.73000	2.43373	2,470.33000	2.47033	2,433.730	14.05	0.43	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	1,324.18000	1.32418	1,347.95000	1.34795	1,324.180	15.17	0.26	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.79147	81.03458	12.80181	80.98439		13.35	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	393.17000	0.39317	345.68000	0.34568	393.170	12.47	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	719.90000	0.71990	651.14000	0.65114	719.900	12.45	0.17	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	2,340.70000	2.34070	2,263.21000	2.26321	2,340.700	14.25	0.35	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.91084	78.44357	12.92158	78.39235		12.65	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			13.05902	80.19794	13.07044	80.14459		11.89	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			12.77106	73.04056	12.78626	72.96419		14.86	0.00	0.00	0	131,926.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	0.99000	0.00099	0.73000	0.00073	0.990	13.44	0.00	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	19.39000	0.01939	15.98000	0.01598	19.390	13.43	0.01	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.89457	74.69630	12.91019	74.61909		14.86	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,039.80000	1.03980	1,016.48000	1.01648	1,039.800	13.63	0.27	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	1,941.88000	1.94188	1,920.99000	1.92099	1,941.880	14.17	0.41	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,272.92000	1.27292	1,307.94000	1.30794	1,272.920	16.29	0.25	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			13.01811	72.17889		13.03429	72.10027		15.13	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,587.23000	1.58723		1,483.02000	1.48302	1,587.230	14.14	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	3,782.36000	3.78236		3,725.19000	3.72519	3,782.360	15.04	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	2,029.54000	2.02954		1,967.22000	1.96722	2,029.540	16.48	0.30	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			13.14189	73.89497		13.15871	73.81454		13.66	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.29672	71.29183		13.31446	71.20869		13.58	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			12.86391	74.00299		12.87385	73.94996		15.62	0.00	0.00	0	132,957.00
R2040	On 02/11/2023	Bond Future			12.98476	75.68052		12.99491	75.62721		15.62	0.00	7,870,774.08	104	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	730.74000	0.73074		683.57000	0.68357	730.740	14.31	0.20	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,071.18000	2.07118		1,996.48000	1.99648	2,071.180	15.01	0.41	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,822.90000	1.82290		1,787.53000	1.78753	1,822.900	16.71	0.32	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			13.10554	72.93572		13.11604	72.88148		15.96	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			13.22607	74.66978		13.23696	74.61438		14.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.37599	71.83335		13.38753	71.77577		14.66	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			12.89006	70.55401		12.89467	70.52941		16.48	0.00	0.00	0	84,933.00
R2044	On 03/08/2023	Bond Future	11.75	Call	158.43000	0.15843		146.90000	0.14690	158.430	14.88	0.08	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,721.52000	6.72152		6,734.59000	6.73459	6,721.520	14.88	0.92	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	5,345.20000	5.34520		5,352.26000	5.35226	5,345.200	14.87	0.86	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	3,119.71000	3.11971		3,113.40000	3.11340	3,119.710	15.55	0.66	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			13.00600	72.15338		13.01062	72.12910		16.50	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			13.12167	69.45166		13.12641	69.42714		16.89	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			13.23672	71.10291		13.24163	71.07788		15.20	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.37946	68.31177		13.38475	68.28531		15.25	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			12.82712	73.52766		12.83129	73.50509		16.10	0.00	0.00	0	240,236.00
R2048	On 03/08/2023	Bond Future	11.80	Call	221.59000	0.22159		208.24000	0.20824	221.590	14.60	0.11	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	786.34000	0.78634		759.94000	0.75994	786.340	15.28	0.28	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	1,222.50000	1.22250		1,208.72000	1.20872	1,222.500	16.99	0.34	0.00	0	1,100.00
R2048	On 02/11/2023	Bond Future			12.94414	70.74523		12.94831	70.72302		17.12	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	795.84000	0.79584		756.17000	0.75617	795.840	15.69	0.21	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,980.04000	1.98004		1,921.93000	1.92193	1,980.040	16.29	0.39	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,867.38000	1.86738		1,826.29000	1.82629	1,867.380	18.23	0.32	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			13.06125	72.39258		13.06554	72.37010		16.48	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			13.16768	69.65982		13.17211	69.63694		15.76	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			13.29700	71.21710		13.30178	71.19285		14.85	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			12.55702	62.74142		12.56118	62.72314		14.91	0.00	0.00	0	11,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.48000	0.00048		0.36000	0.00036	0.480	13.49	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	11.09000	0.01109		9.28000	0.00928	11.090	13.48	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	13.43000	0.01343		11.34000	0.01134	13.430	13.48	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	74.65000	0.07465		67.16000	0.06716	74.650	13.46	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	3,088.51000	3.08851	3,081.40000	3.08140	3,088.510		14.07	0.74	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.67103	61.00862		12.67519	60.99060		15.69	0.00	0.00	0	497.00
R209	On 01/02/2024	Bond Future			12.78081	62.42926		12.78505	62.41114		15.11	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.88930	60.75814		12.89369	60.73964		14.28	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			13.02299	62.11664		13.02773	62.09699		13.47	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			227.23683	227.23683		227.20541	227.20541			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.26218	229.26218		229.23258	229.23258			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.65223	234.65223		234.62279	234.62279			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.00111	237.00111		236.97106	236.97106			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			242.36499	242.36499		242.33154	242.33154			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			11.80626	79.44018		11.79513	79.48622		11.05	0.00	8,658,979.62	109	23,634.00
R213	On 02/11/2023	Bond Future			11.92893	77.68131		11.91703	77.72934		11.59	0.00	24,158,887.41	311	3,328.00
R213	On 02/11/2023	Bond Future	10.94	Call	795.10000	0.79510		713.93000	0.71393	795.100	11.06	0.25	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,420.25000	1.42025		1,348.65000	1.34865	1,420.250	11.17	0.38	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	1,225.17000	1.22517		1,150.24000	1.15024	1,225.170	12.37	0.30	0.00	0	750.00
R213	On 01/02/2024	Bond Future			12.05232	79.49000		12.03975	79.53945		10.84	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			12.16401	77.81659		12.15079	77.86732		10.03	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			12.31120	79.55821		12.29754	79.60918		9.50	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			12.74362	59.43438		12.74249	59.43944		16.15	0.00	0.00	0	20,176.00
R214	On 02/11/2023	Bond Future			12.85587	57.47649		12.85454	57.48236		17.11	0.00	0.00	0	20.00
R214	On 01/02/2024	Bond Future			12.96784	58.81479		12.96640	58.82105		16.50	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			13.06938	56.90448		13.06787	56.91097		15.98	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	13.19291	58.17710		13.19151	58.18303		15.09	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 :											107,682,728.56	1,238	1 426 597.00
Grand Total:											107,682,728.56	1,238	1 426 597.00