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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2023

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	873.51800	873.51800	868.88100	868.88100					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	892.65000	892.65000	887.91700	887.91700					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	912.63700	912.63700	907.79900	907.79900					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	933.32500	933.32500	928.37700	928.37700					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	953.07800	953.07800	948.01300	948.01300					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	990.78700	990.78700	985.51800	985.51800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,012.48800	1,012.48800	1,007.10900	1,007.10900					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,035.15700	1,035.15700	1,029.66000	1,029.66000					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,058.62300	1,058.62300	1,053.00100	1,053.00100					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,081.02800	1,081.02800	1,075.27300	1,075.27300					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	870.07000	870.07000	865.81600	865.81600					0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	889.12700	889.12700	884.78500	884.78500					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	909.03400	909.03400	904.59700	904.59700					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	929.64100	929.64100		925.10300	925.10300			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	949.31600	949.31600		944.66900	944.66900			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	12.81929	73.28682		12.88857	72.98376			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.97140	71.11189		13.04365	70.80224			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.12743	72.72069		13.20287	72.40410			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.28419	70.58460		13.36299	70.26075			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.47661	72.08507		13.55912	71.75396			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	13.21558	69.97722		13.26905	69.71093			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.35839	67.26363		13.41404	66.99161			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.49740	68.78553		13.55530	68.50736			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.64216	66.09661		13.70250	65.81202			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.81354	67.49853		13.87652	67.20756			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	857.53100	857.53100		853.31200	853.31200			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	876.31300	876.31300		872.00800	872.00800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	895.93400	895.93400		891.53300	891.53300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	916.24400	916.24400		911.74300	911.74300			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	935.63500	935.63500		931.02700	931.02700			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.02933	170.02933		170.03895	170.03895			0.00	0.00	0	6,270.00
I2025	On 02/11/2023	Bond Future	173.79521	173.79521		173.80537	173.80537			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.91139	175.91139		175.92177	175.92177			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.93719	179.93719		179.94775	179.94775			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.91429	181.91429		181.92401	181.92401			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	123.91946	123.91946		123.56800	123.56800			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	125.31812	125.31812		124.95908	124.95908			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.15293	128.15293		127.78585	127.78585			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.70149	129.70149		129.32579	129.32579			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.46958	132.46958		132.08531	132.08531			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	116.96749	116.96749		116.24957	116.24957			0.00	0.00	0	7,527.00
I2033	On 02/11/2023	Bond Future	118.11919	118.11919		117.38555	117.38555			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.79111	120.79111		120.04095	120.04095			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.07514	122.07514		121.30763	121.30763			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.68053	124.68053		123.89610	123.89610			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	125.93664	125.93664		124.20567	124.20567			0.00	0.00	0	3,595.00
I2038	On 02/11/2023	Bond Future	128.72598	128.72598		126.95696	126.95696			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	129.59584	129.59584		127.78679	127.78679			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.56151	132.56151		130.71109	130.71109			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.29309	133.29309		131.40217	131.40217			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	111.27281	111.27281		109.87414	109.87414			0.00	0.00	0	13,030.00
I2046	On 02/11/2023	Bond Future	111.62249	111.62249		110.19286	110.19286			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	114.14766	114.14766		112.68576	112.68576			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.58462	114.58462		113.08908	113.08908			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.02805	117.02805		115.50006	115.50006			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	111.57143	111.57143		110.96983	110.96983			0.00	0.00	0	11,060.00
I2050	On 02/11/2023	Bond Future	114.04246	114.04246		113.42796	113.42796			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	114.34860	114.34860		113.72015	113.72015			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.96543	116.96543		116.32240	116.32240			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	117.12533	117.12533		116.46779	116.46779			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	326.73900	326.73900		325.34800	325.34800			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	333.97400	333.97400		332.55400	332.55400			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	341.52800	341.52800		340.07700	340.07700			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	349.34500	349.34500		347.86000	347.86000			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.81200	356.81200		355.29100	355.29100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.10000	91.90000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.52500	91.47500		8.61000	91.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.56500	91.43500		8.62500	91.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.81500	91.18500		8.88000	91.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.83000	91.17000		8.89000	91.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.87500	91.12500		8.97500	91.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.86500	91.13500		8.95500	91.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.77500	91.22500		8.86500	91.13500			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			8.61500	91.38500		8.70000	91.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.51000	91.49000		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.41000	91.59000		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.39000	91.61000		8.51500	91.48500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.45065	104.32218		9.65154	103.74491		4.89	0.00	103,696,246.92	994	83,113.00
R186	On 02/11/2023	Bond Future			9.50152	106.60795		9.72131	106.01826		4.56	0.00	0.00	0	14,843.00
R186	On 02/11/2023	Bond Future	9.15	Call	861.12000	0.86112		662.04000	0.66204	861.120	4.38	0.39	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	518.30000	0.51830		686.78000	0.68678	518.300	4.92	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.54125	103.68473		9.78328	103.08188		4.41	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.57636	106.03465		9.84492	105.41812		4.03	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			9.69823	102.96114		9.99935	102.33105		3.78	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			334.67318	334.67318		334.72753	334.72753			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future			342.08549	342.08549		342.14171	342.14171			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			247.55195	247.55195		249.87782	249.87782			0.00	0.00	0	5,413.00
R202	On 02/11/2023	Bond Future			253.03463	253.03463		255.41247	255.41247			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.73382	253.73382		256.16557	256.16557			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.54052	259.54052		262.02765	262.02765			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			259.91586	259.91586		262.45465	262.45465			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			10.82400	87.25897		10.93545	86.79364		8.56	0.00	0.00	0	97,833.00
R2030	On 03/08/2023	Bond Future	10.40	Call	622.58000	0.62258		512.98000	0.51298	622.580	8.10	0.30	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,014.26000	1.01426		853.96000	0.85396	1,014.260	8.24	0.42	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	72.96000	0.07296		103.17000	0.10317	72.960	10.47	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	43.08000	0.04308		62.47000	0.06247	43.080	10.84	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.92018	89.17117		11.03746	88.69585		8.42	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	388.47000	0.38847		332.09000	0.33209	388.470	8.48	0.15	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	585.38000	0.58538		503.52000	0.50352	585.380	8.28	0.21	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	730.15000	0.73015		630.52000	0.63052	730.150	8.17	0.25	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,084.86000	1.08486		946.35000	0.94635	1,084.860	8.08	0.34	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,198.69000	1.19869		1,383.31000	1.38331	1,198.690	8.56	0.34	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,038.03000	1.03803		1,204.55000	1.20455	1,038.030	8.68	0.30	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.01622	87.16212		11.14000	86.67619		8.39	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	572.59000	0.57259		498.45000	0.49845	572.590	8.19	0.18	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	803.31000	0.80331		703.84000	0.70384	803.310	8.07	0.24	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	836.86000	0.83686		733.85000	0.73385	836.860	8.06	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	963.76000	0.96376		847.66000	0.84766	963.760	8.01	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,052.86000	1.05286		0.00000	0.00000	1,052.860	7.97	0.29	5,122,889.20	200	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,335.70000	1.33570		1,185.14000	1.18514	1,335.700	7.98	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,454.17000	2.45417		0.00000	0.00000	2,454.170	8.22	0.49	8,546,283.00	200	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,937.40000	1.93740		2,159.24000	2.15924	1,937.400	8.44	0.41	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,382.69000	1.38269		0.00000	0.00000	1,382.690	8.81	0.32	5,502,878.94	200	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,271.57000	1.27157		1,434.31000	1.43431	1,271.570	8.91	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,057.96000	1.05796		1,198.95000	1.19895	1,057.960	9.13	0.25	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.11898	89.13752		11.24978	88.64056		7.89	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	723.91000	0.72391		634.77000	0.63477	723.910	7.43	0.20	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,169.06000	1.16906		1,037.01000	1.03701	1,169.060	7.37	0.30	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,142.98000	2.14298		1,939.22000	1.93922	2,142.980	7.61	0.45	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,622.52000	1.62252		1,800.03000	1.80003	1,622.520	8.44	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,230.75000	1.23075		1,373.17000	1.37317	1,230.750	8.81	0.25	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.27142	87.01099		11.41025	86.50310		7.82	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			11.51339	85.33160		11.61885	84.83357		10.14	0.00	385,357,505.60	4,516	118,114.00
R2032	On 03/08/2023	Bond Future	9.60	Call	7.97000	0.00797		6.17000	0.00617	7.970	9.28	0.01	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	88.18000	0.08818		69.57000	0.06957	88.180	9.13	0.06	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	1,706.37000	1.70637		2,007.09000	2.00709	1,706.370	9.72	0.52	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	1,483.28000	1.48328		1,760.49000	1.76049	1,483.280	9.85	0.47	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	2,693.38000	2.69338		2,394.85000	2.39485	2,693.380	10.36	0.68	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.62690	83.03852		11.73714	82.52977		10.83	0.00	0.00	0	64,682.00
R2032	On 02/11/2023	Bond Future	10.59	Call	661.27000	0.66127		574.30000	0.57430	661.270	10.13	0.21	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,308.40000	1.30840		1,157.94000	1.15794	1,308.400	10.27	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,363.96000	1.36396		1,550.86000	1.55086	1,363.960	11.42	0.31	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.73835	84.89820		11.85367	84.37813		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	499.20000	0.49920		438.00000	0.43800	499.200	9.93	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	958.85000	0.95885		851.46000	0.85146	958.850	9.79	0.24	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,142.58000	1.14258		1,018.30000	1.01830	1,142.580	9.76	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,165.98000	1.16598		0.00000	0.00000	1,165.980	9.75	0.28	4,751,169.27	200	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,590.84000	1.59084		1,429.25000	1.42925	1,590.840	9.75	0.35	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,881.64000	2.88164		0.00000	0.00000	2,881.640	10.14	0.48	8,147,771.52	200	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,666.67000	1.66667		0.00000	0.00000	1,666.670	10.87	0.31	5,333,395.44	200	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,527.62000	1.52762		1,701.51000	1.70151	1,527.620	11.00	0.29	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,410.30000	1.41030		1,573.77000	1.57377	1,410.300	11.12	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.85284	82.65933		11.97364	82.12744		9.72	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	781.42000	0.78142		690.03000	0.69003	781.420	9.16	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	987.89000	0.98789		876.76000	0.87676	987.890	9.13	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,048.24000	1.04824		0.00000	0.00000	1,048.240	9.12	0.25	63,591,236.25	3,100	1,214.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/05/2024	Bond Future	10.86	Call	1,281.29000	1.28129	1,143.92000	1.14392	1,281.290	9.09	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,595.09000	1.59509	1,432.44000	1.43244	1,595.090	9.12	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,039.46000	2.03946	0.00000	0.00000	2,039.460	9.25	0.40	51,298,125.74	1,550	1,214.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,573.83000	1.57383	1,740.66000	1.74066	1,573.830	10.60	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,313.92000	1.31392	1,458.19000	1.45819	1,313.920	10.89	0.24	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,178.53000	1.17853	0.00000	0.00000	1,178.530	11.06	0.22	55,651,935.71	3,100	1,214.00	
R2032	On 01/08/2024	Bond Future			12.00552	84.39928	12.13232	83.85574		9.48	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			12.00536	84.56666	12.06899	84.23054		11.92	0.00	0.00	0	55,050.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,550.70000	2.55070	2,791.46000	2.79146	2,550.700	11.20	0.61	0.00	0	4,870.00	
R2035	On 02/11/2023	Bond Future			12.12506	81.90967	12.19128	81.56637		12.38	0.00	409,548.35	5	104,851.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	326.71000	0.32671	300.31000	0.30031	326.710	11.29	0.11	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	733.56000	0.73356	678.74000	0.67874	733.560	11.28	0.21	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,427.31000	1.42731	1,552.95000	1.55295	1,427.310	13.23	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			12.24708	83.74405	12.31611	83.39310		11.89	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	586.25000	0.58625	545.30000	0.54530	586.250	11.06	0.15	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,069.18000	1.06918	1,000.14000	1.00014	1,069.180	11.03	0.24	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,371.80000	1.37180	1,474.29000	1.47429	1,371.800	13.05	0.24	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.36167	81.12816	12.43358	80.76918		11.83	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.50779	82.83633	12.58289	82.46942		11.08	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			12.31947	75.36508	12.38320	75.03041		13.49	0.00	0.00	0	131,648.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	6.82000	0.00682	6.29000	0.00629	6.820	12.03	0.01	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	87.03000	0.08703	78.89000	0.07889	87.030	12.05	0.05	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.43636	77.01677	12.50253	76.67493		13.28	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			12.55482	74.48522	12.62365	74.13574		13.51	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.67667	76.17321	12.74825	75.81580		13.10	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			12.83201	73.52170	12.90672	73.15635		12.94	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			12.45306	76.24918	12.51157	75.92271		14.26	0.00	0.00	0	133,120.00	
R2040	On 02/11/2023	Bond Future			12.56861	77.92025	12.62931	77.58686		14.05	0.00	0.00	0	29.00	
R2040	On 01/02/2024	Bond Future			12.68566	75.15860	12.74876	74.81774		14.34	0.00	0.00	0	18.00	
R2040	On 02/05/2024	Bond Future			12.80549	76.86181	12.87106	76.51323		13.65	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			12.95705	73.97410	13.02545	73.61776		13.61	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			12.50906	72.63874	12.56232	72.34105		15.11	0.00	4,721,518.10	65	85,401.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	436.61000	0.43661	406.62000	0.40662	436.610	13.51	0.18	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	4,914.97000	4.91497	5,182.67000	5.18267	4,914.970	13.51	0.82	0.00	0	3,076.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/08/2023	Bond Future	12.00	Put	3,744.37000	3.74437	3,990.12000	3.99012	3,744.370	13.85	0.72	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,010.66000	2.01066	2,196.90000	2.19690	2,010.660	14.63	0.49	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.62056	74.23071	12.67578	73.92671		14.90	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.73334	71.51161	12.79070	71.20085		15.24	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.84840	73.13218	12.90798	72.81430		14.52	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			12.99335	70.29094	13.05547	69.96600		14.51	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			12.44372	75.66040	12.49678	75.35832		14.82	0.00	0.00	0	240,212.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	584.37000	0.58437	545.00000	0.54500	584.370	13.32	0.22	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	1,602.29000	1.60229	1,506.88000	1.50688	1,602.290	14.01	0.45	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	698.51000	0.69851	796.68000	0.79668	698.510	15.69	0.21	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.55568	72.87183	12.61075	72.56328		15.51	0.00	0.00	0	11,069.00	
R2048	On 01/02/2024	Bond Future			12.66922	74.50379	12.72645	74.18839		14.93	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.77538	71.74201	12.83478	71.41948		15.12	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			12.90665	73.25176	12.96852	72.92200		14.22	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/08/2023	Bond Future			12.03000	65.12267	12.09843	64.80611		13.49	0.00	57,307,949.60	880	11,704.00	
R209	On 03/08/2023	Bond Future	10.00	Call	4.90000	0.00490	4.42000	0.00442	4.900	12.04	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	67.61000	0.06761	60.19000	0.06019	67.610	12.05	0.05	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	79.21000	0.07921	70.50000	0.07050	79.210	12.05	0.05	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	316.63000	0.31663	283.02000	0.28302	316.630	12.06	0.17	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	1,661.88000	1.66188	1,855.02000	1.85502	1,661.880	13.07	0.50	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.13496	63.39593	12.20588	63.07257		13.96	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future			12.23741	64.81570	12.31093	64.48518		13.45	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.34134	63.13094	12.41763	62.79287		13.78	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.47289	64.45985	12.55218	64.11436		12.81	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future			227.86411	227.86411	227.94017	227.94017			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future			229.70498	229.70498	229.78298	229.78298			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			234.90114	234.90114	234.98107	234.98107			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			236.97951	236.97951	237.06094	237.06094			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			242.03554	242.03554	242.11765	242.11765			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.25708	81.75443		11.37304	81.25843		9.50	0.00	0.00	0	23,367.00
R213	On 02/11/2023	Bond Future	11.36779	79.98858		11.48922	79.48188		9.96	0.00	0.00	0	6,998.00
R213	On 01/02/2024	Bond Future	11.48082	81.77986		11.60825	81.26186		9.54	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.58648	80.07316		11.72018	79.54340		9.23	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.73114	81.76071		11.87181	81.21936		8.87	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	12.33427	61.31230		12.38715	61.06421		14.77	0.00	0.00	0	18,937.00
R214	On 02/11/2023	Bond Future	12.44133	59.35273		12.49608	59.09931		15.40	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.54958	60.68193		12.60634	60.42284		14.85	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.65063	58.75128		12.70940	58.48634		14.98	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.77596	59.98822		12.83698	59.71742		14.10	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 :											759,438,453.63	15,410	1 398 657.00
Grand Total:											759,438,453.63	15,410	1 398 657.00