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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2023

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	858.58600	858.58600	862.71900	862.71900					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	877.79100	877.79100	881.61100	881.61100					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	897.82900	897.82900	901.34900	901.34900					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	918.34900	918.34900	921.78200	921.78200					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	938.16400	938.16400	941.29900	941.29900					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	970.20600	970.20600	975.80200	975.80200					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	991.90800	991.90800	997.17100	997.17100					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,014.55100	1,014.55100	1,019.49600	1,019.49600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,037.73800	1,037.73800	1,042.60800	1,042.60800					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,060.12900	1,060.12900	1,064.68200	1,064.68200					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	853.72100	853.72100	858.07900	858.07900					0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	872.81800	872.81800	876.87000	876.87000					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	892.74200	892.74200	896.50200	896.50200					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	913.14500	913.14500		916.82500	916.82500			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	932.84800	932.84800		936.23700	936.23700			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	13.12391	71.96750		13.04045	72.32557			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.28154	69.79579		13.20231	70.12878			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.44394	71.40541		13.36865	71.71521			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.61179	69.25152		13.53615	69.55623			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.81185	70.75297		13.73986	71.03609			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	13.47403	68.70617		13.41086	69.01312			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.62101	65.99596		13.56192	66.27767			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.76454	67.51810		13.70925	67.77709			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.91800	64.81220		13.86294	65.06522			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.09509	66.21435		14.04351	66.44644			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	841.30800	841.30800		845.63800	845.63800			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	860.12700	860.12700		864.15700	864.15700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	879.76200	879.76200		883.50400	883.50400			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	899.86900	899.86900		903.53300	903.53300			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	919.28500	919.28500		922.66300	922.66300			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.15101	170.15101		170.14587	170.14587			0.00	13,612,080.80	80	6,270.00
I2025	On 02/11/2023	Bond Future	173.99837	173.99837		173.91299	173.91299			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.19508	176.19508		176.03134	176.03134			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.25986	180.25986		180.06018	180.06018			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.31967	182.31967		182.04269	182.04269			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	123.54675	123.54675		123.71175	123.71175			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.99403	124.99403		125.10479	125.10479			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.87614	127.87614		127.93455	127.93455			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.44191	129.44191		129.47818	129.47818			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.25908	132.25908		132.24382	132.24382			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	115.86775	115.86775		116.33027	116.33027			0.00	0.00	0	7,455.00
I2033	On 02/11/2023	Bond Future	117.04817	117.04817		117.46682	117.46682			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.74703	119.74703		120.12378	120.12378			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.02901	121.02901		121.39251	121.39251			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.66318	123.66318		123.98562	123.98562			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	125.60084	125.60084		124.37250	124.37250			0.00	0.00	0	3,369.00
I2038	On 02/11/2023	Bond Future	128.44095	128.44095		127.12620	127.12620			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	129.36036	129.36036		127.95940	127.95940			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.34450	132.34450		130.88795	130.88795			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.12692	133.12692		131.58559	131.58559			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	110.33147	110.33147		111.07532	111.07532			0.00	0.00	0	12,981.00
I2046	On 02/11/2023	Bond Future	110.71093	110.71093		111.41977	111.41977			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	113.26383	113.26383		113.94000	113.94000			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	113.70131	113.70131		114.37217	114.37217			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.17389	116.17389		116.81315	116.81315			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	110.12017	110.12017		110.08522	110.08522			0.00	0.00	0	10,929.00
I2050	On 02/11/2023	Bond Future	112.61007	112.61007		112.52272	112.52272			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	112.93274	112.93274		112.79391	112.79391			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.53783	115.53783		115.37543	115.37543			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.71555	115.71555		115.50295	115.50295			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	324.88100	324.88100		324.86300	324.86300			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	332.22600	332.22600		332.05500	332.05500			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	339.88600	339.88600		339.56600	339.56600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.72900	347.72900		347.33800	347.33800			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	355.30400	355.30400		354.76500	354.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.62000	91.38000		8.60500	91.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.74000	91.26000		8.71000	91.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.99000	91.01000		8.95000	91.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.07000	90.93000		9.00500	90.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.16500	90.83500		9.06000	90.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.18500	90.81500		8.89500	91.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.22500	90.77500		9.08000	90.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.20000	90.80000		9.03000	90.97000			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			9.06500	90.93500		8.95000	91.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.91000	91.09000		8.78500	91.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.83000	91.17000		8.62000	91.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.76000	91.24000		8.63500	91.36500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			10.02568	102.68058		9.85039	103.17750		5.34	0.00	359,895,432.90	3,505	82,550.00
R186	On 02/11/2023	Bond Future			10.11297	104.97797		9.93941	105.43731		4.99	0.00	15,326,783.62	146	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	456.66000	0.45666	478.37000	0.47837	456.660	4.80	0.23	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	1,103.08000	1.10308	856.46000	0.85646	1,103.080	5.20	0.41	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			10.19649	102.06300		10.02366	102.48758		4.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.29547	104.39439		10.11163	104.81051		4.43	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			10.48298	101.32952		10.29702	101.71310		4.14	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			334.32697	334.32697		334.24847	334.24847			0.00	0.00	0	49.00
R197	On 02/11/2023	Bond Future			341.88619	341.88619		341.64872	341.64872			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			247.13247	247.13247		247.05548	247.05548			0.00	0.00	0	5,388.00
R202	On 02/11/2023	Bond Future			252.72013	252.72013		252.52518	252.52518			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.52151	253.52151		253.21206	253.21206			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.36977	259.36977		259.00732	259.00732			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			259.85004	259.85004		259.37549	259.37549			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			11.25277	85.48583		11.14292	85.93573		9.29	0.00	722,355,263.50	8,450	101,705.00
R2030	On 03/08/2023	Bond Future	10.40	Call	264.09000	0.26409	298.10000	0.29810	264.090	8.56	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	475.58000	0.47558	540.61000	0.54061	475.580	8.70	0.24	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	217.86000	0.21786	141.84000	0.14184	217.860	11.11	0.10	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	138.59000	0.13859	85.33000	0.08533	138.590	11.51	0.07	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.36159	87.39904		11.25614	87.81823		9.14	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	251.11000	0.25111	219.44000	0.21944	251.110	9.22	0.10	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	377.41000	0.37741	343.15000	0.34315	377.410	9.01	0.14	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	471.10000	0.47110	437.30000	0.43730	471.100	8.90	0.17	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	708.52000	0.70852	680.68000	0.68068	708.520	8.80	0.24	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	2,059.75000	2.05975	1,706.98000	1.70698	2,059.750	9.28	0.47	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,826.93000	1.82693	1,493.98000	1.49398	1,826.930	9.40	0.43	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			11.47229	85.38842		11.37093	85.77867		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	417.06000	0.41706	357.52000	0.35752	417.060	8.93	0.13	0.00	0	400.00	

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R2030	On 01/02/2024	Bond Future	9.89	Call	580.74000	0.58074		516.25000	0.51625	580.740	8.80	0.18	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	604.62000	0.60462		539.76000	0.53976	604.620	8.79	0.18	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	694.84000	0.69484		629.59000	0.62959	694.840	8.73	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	758.60000	0.75860		693.41000	0.69341	758.600	8.70	0.22	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	966.14000	0.96614		903.16000	0.90316	966.140	8.70	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	3,614.06000	3.61406		3,186.61000	3.18661	3,614.060	8.94	0.60	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	2,964.53000	2.96453		2,559.56000	2.55956	2,964.530	9.17	0.52	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	2,223.56000	2.22356		1,864.21000	1.86421	2,223.560	9.54	0.42	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	2,068.65000	2.06865		1,721.75000	1.72175	2,068.650	9.64	0.40	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,764.29000	1.76429		1,445.17000	1.44517	1,764.290	9.86	0.35	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.59693	87.33869		11.49382	87.72280		7.90	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	427.29000	0.42729		471.26000	0.47126	427.290	7.50	0.14	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	721.78000	0.72178		795.04000	0.79504	721.780	7.42	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,390.26000	1.39026		1,562.70000	1.56270	1,390.260	7.51	0.34	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	2,207.69000	2.20769		2,119.94000	2.11994	2,207.690	8.25	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,688.14000	1.68814		1,626.10000	1.62610	1,688.140	8.62	0.33	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.76805	85.21112		11.66853	85.56804		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			11.91364	83.46238		11.80395	83.96902		10.85	0.00	8,179,313.24	98	118,341.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1.83000	0.00183		2.06000	0.00206	1.830	9.65	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	27.59000	0.02759		31.42000	0.03142	27.590	9.55	0.02	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	2,918.51000	2.91851		2,493.99000	2.49399	2,918.510	10.36	0.70	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	2,612.05000	2.61205		2,203.59000	2.20359	2,612.050	10.52	0.65	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	1,668.04000	1.66804		1,831.95000	1.83195	1,668.040	11.11	0.50	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			12.03710	81.16630		11.93094	81.64540		11.72	0.00	17,694,253.40	218	64,900.00
R2032	On 02/11/2023	Bond Future	10.59	Call	456.66000	0.45666		407.04000	0.40704	456.660	11.11	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	877.98000	0.87798		873.40000	0.87340	877.980	11.02	0.25	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	2,157.06000	2.15706		1,840.04000	1.84004	2,157.060	12.02	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			12.15952	83.01961		12.05654	83.47369		11.24	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	382.96000	0.38296		322.16000	0.32216	382.960	10.80	0.11	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	726.19000	0.72619		652.14000	0.65214	726.190	10.66	0.19	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	864.15000	0.86415		788.85000	0.78885	864.150	10.62	0.21	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	881.59000	0.88159		806.44000	0.80644	881.590	10.61	0.22	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,205.37000	1.20537		1,133.15000	1.13315	1,205.370	10.61	0.28	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	4,102.25000	4.10225		3,610.29000	3.61029	4,102.250	11.01	0.57	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,562.15000	2.56215		2,150.59000	2.15059	2,562.150	11.75	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	2,375.16000	2.37516		1,978.45000	1.97845	2,375.160	11.88	0.39	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	2,215.62000	2.21562		1,832.38000	1.83238	2,215.620	12.01	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.29070	80.75270		12.18615	81.20264		9.75	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	471.82000	0.47182		527.32000	0.52732	471.820	9.22	0.13	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	610.40000	0.61040		679.41000	0.67941	610.400	9.18	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	651.58000	0.65158		724.47000	0.72447	651.580	9.17	0.17	0.00	0	1,550.00

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	813.13000	0.81313		900.69000	0.90069	813.130	9.15	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,023.85000	1.02385		1,144.66000	1.14466	1,023.850	9.11	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,327.32000	1.32732		1,502.11000	1.50211	1,327.320	9.14	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2,103.40000	2.10340		2,014.95000	2.01495	2,103.400	10.38	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,763.63000	1.76363		1,692.55000	1.69255	1,763.630	10.67	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,585.20000	1.58520		1,523.17000	1.52317	1,585.200	10.84	0.28	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			12.45667	82.48666		12.35481	82.91334		9.63	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			12.31144	82.96791		12.22244	83.42810		12.88	0.00	119,058,950.85	1,435	55,594.00
R2035	On 03/08/2023	Bond Future	11.75	Put	3,726.04000	3.72604		3,281.31000	3.28131	3,726.040	12.16	0.73	0.00	0	4,870.00
R2035	On 02/11/2023	Bond Future			12.43651	80.31299		12.35127	80.74547		13.39	0.00	0.00	0	104,851.00
R2035	On 02/11/2023	Bond Future	10.62	Call	256.18000	0.25618		211.65000	0.21165	256.180	12.29	0.09	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	567.00000	0.56700		507.43000	0.50743	567.000	12.28	0.17	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,141.31000	2.14131		1,783.51000	1.78351	2,141.310	14.26	0.38	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.56478	82.14677		12.48300	82.55358		12.84	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	500.97000	0.50097		421.67000	0.42167	500.970	12.00	0.13	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	898.34000	0.89834		800.20000	0.80020	898.340	11.98	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2,012.54000	2.01254		1,668.35000	1.66835	2,012.540	14.02	0.30	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.68980	79.50851		12.60741	79.91079		11.69	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.84314	81.21625		12.76392	81.59473		11.29	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			12.60944	73.86004		12.53079	74.26380		14.59	0.00	57,610,831.20	780	132,465.00
R2037	On 03/08/2023	Bond Future	10.30	Call	4.29000	0.00429		2.50000	0.00250	4.290	13.14	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	52.79000	0.05279		41.41000	0.04141	52.790	13.15	0.03	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.73080	75.51325		12.65604	75.89073		14.38	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.85454	72.98093		12.78343	73.33374		14.61	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.98583	74.64755		12.91443	74.99576		12.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.14781	71.99540		13.07967	72.32076		12.90	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			12.71728	74.79239		12.64886	75.16535		15.38	0.00	4,936,297.74	66	133,487.00
R2040	On 02/11/2023	Bond Future			12.83645	76.46650		12.77204	76.81203		15.17	0.00	0.00	0	104.00
R2040	On 01/02/2024	Bond Future			12.95784	73.70563		12.89722	74.02536		15.47	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			13.08594	75.38869		13.02536	75.70299		13.51	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.24308	72.50179		13.18593	72.79225		13.79	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			12.76322	71.23659		12.69465	71.61031		16.29	0.00	0.00	0	85,498.00
R2044	On 03/08/2023	Bond Future	11.75	Call	294.79000	0.29479		267.71000	0.26771	294.790	14.69	0.13	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,175.30000	6.17530		5,774.50000	5.77450	6,175.300	14.69	0.87	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	4,903.17000	4.90317	4,504.08000	4.50408	4,903.170	15.04	0.80	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,892.06000	2.89206	2,533.33000	2.53333	2,892.060	15.82	0.60	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.87812	72.83118	12.81328	73.17913		16.08	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.99499	70.11245	12.93365	70.43627		16.43	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			13.11786	71.71348	13.05645	72.03255		15.31	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			13.26813	68.87264	13.20983	69.16949		15.38	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			12.69842	74.23080	12.63487	74.58271		15.97	0.00	663,994,506.00	8,945	240,263.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	398.52000	0.39852	365.66000	0.36566	398.520	14.48	0.16	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	1,153.81000	1.15381	1,143.53000	1.14353	1,153.810	15.16	0.35	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	1,161.22000	1.16122	937.48000	0.93748	1,161.220	16.84	0.30	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.81416	71.44402	12.75433	71.76994		16.73	0.00	0.00	0	11,069.00	
R2048	On 01/02/2024	Bond Future			12.93213	73.07534	12.87580	73.37703		16.09	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			13.04607	70.29335	12.98985	70.58980		16.24	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			13.18258	71.80236	13.12958	72.07655		15.30	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			12.33590	63.72476	12.25193	64.10410		14.59	0.00	0.00	0	12,261.00	
R209	On 03/08/2023	Bond Future	10.00	Call	2.84000	0.00284	1.65000	0.00165	2.840	13.15	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	38.35000	0.03835	30.22000	0.03022	38.350	13.16	0.03	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	44.98000	0.04498	36.07000	0.03607	44.980	13.16	0.03	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	185.97000	0.18597	171.24000	0.17124	185.970	13.16	0.10	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	2,552.87000	2.55287	2,205.83000	2.20583	2,552.870	14.16	0.63	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.44568	61.99636	12.36522	62.35454		15.12	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future			12.55346	63.41196	12.47624	63.75084		14.55	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.66674	61.70648	12.58915	62.04200		13.20	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.80471	63.03154	12.73002	63.34905		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			226.35615	226.35615	226.29132	226.29132			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future			228.26762	228.26762	228.09538	228.09538			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			233.53115	233.53115	233.25474	233.25474			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			235.62086	235.62086	235.29538	235.29538			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			240.74739	240.74739	240.31973	240.31973			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	11.67888	79.96917		11.56915	80.42860		10.25	0.00	0.00	0	23,415.00
R213	On 02/11/2023	Bond Future	11.80088	78.20019		11.69489	78.63306		10.87	0.00	1,564,003.80	20	5,603.00
R213	On 01/02/2024	Bond Future	11.92680	79.98564		11.82421	80.39376		10.37	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	12.05092	78.25200		11.94677	78.65575		9.22	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	12.21068	79.93430		12.10960	80.31482		9.00	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	12.59385	60.11022		12.53036	60.40060		15.93	0.00	133,084,027.08	2,214	19,658.00
R214	On 02/11/2023	Bond Future	12.70432	58.15117		12.64461	58.42051		16.63	0.00	697,814.04	12	12.00
R214	On 01/02/2024	Bond Future	12.81658	59.47890		12.76041	59.72869		16.02	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.92490	57.53102		12.86897	57.77654		15.09	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.05487	58.76662		13.00224	58.99399		14.47	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 :											2,118,009,558.17	25,969	1 404 188.00
Grand Total:											2,118,009,558.17	25,969	1 404 188.00