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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2023

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	857.11200	857.11200	857.11200	856.85300	856.85300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	876.27300	876.27300	876.27300	876.01700	876.01700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	896.27300	896.27300	896.27300	896.01300	896.01300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	916.76000	916.76000	916.76000	916.49200	916.49200				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	936.55600	936.55600	936.55600	936.27100	936.27100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	964.56500	964.56500	964.56500	966.53800	966.53800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	986.12800	986.12800	986.12800	988.15400	988.15400				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,008.63500	1,008.63500	1,008.63500	1,010.71100	1,010.71100				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,031.69100	1,031.69100	1,031.69100	1,033.81100	1,033.81100				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,053.96900	1,053.96900	1,053.96900	1,056.12200	1,056.12200				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	848.73600	848.73600	848.73600	850.24400	850.24400				0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	867.70900	867.70900	867.70900	869.25900	869.25900				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	887.51400	887.51400	887.51400	889.10200	889.10200				0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	907.80100	907.80100		909.42200	909.42200			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	927.40300	927.40300		929.04900	929.04900			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	13.27560	71.32315		13.21533	71.57817			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.43999	69.13640		13.37701	69.39745			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.60952	70.73073		13.54370	70.99783			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.78482	68.56136		13.71604	68.83456			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.99276	70.04845		13.92085	70.32730			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	13.61021	68.05246		13.56025	68.29102			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.76304	65.32703		13.71091	65.57122			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.91244	66.83369		13.85814	67.08356			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	14.07225	64.11210		14.01562	64.36765			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.25592	65.49961		14.19688	65.76043			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	836.40900	836.40900		837.89300	837.89300			0.00	16,728,180.00	2	838.00
GOVI	On 02/11/2023	GOVI	855.10600	855.10600		856.63200	856.63200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	874.62300	874.62300		876.18600	876.18600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	894.61600	894.61600		896.21200	896.21200			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	913.93400	913.93400		915.55300	915.55300			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.04765	170.04765		170.08519	170.08519			0.00	24,486,861.60	144	6,305.00
I2025	On 02/11/2023	Bond Future	173.89149	173.89149		173.93044	173.93044			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.08125	176.08125		176.12103	176.12103			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.14378	180.14378		180.18430	180.18430			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.19794	182.19794		182.23815	182.23815			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	123.37649	123.37649		123.49496	123.49496			0.00	36,889,570.51	299	2,275.00
I2029	On 02/11/2023	Bond Future	124.81851	124.81851		124.94005	124.94005			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.69636	127.69636		127.82079	127.82079			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.25471	129.25471		129.38171	129.38171			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.06902	132.06902		132.19816	132.19816			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	115.70115	115.70115		115.78434	115.78434			0.00	26,379,862.20	228	7,227.00
I2033	On 02/11/2023	Bond Future	116.87676	116.87676		116.96233	116.96233			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.57154	119.57154		119.65913	119.65913			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	120.84608	120.84608		120.93526	120.93526			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.47731	123.47731		123.56802	123.56802			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	124.59637	124.59637		124.57811	124.57811			0.00	43,234,940.39	347	3,022.00
I2038	On 02/11/2023	Bond Future	127.41296	127.41296		127.39470	127.39470			0.00	0.00	0	1,656.00
I2038	On 01/02/2024	Bond Future	128.30371	128.30371		128.28502	128.28502			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	131.26380	131.26380		131.24438	131.24438			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	132.01860	132.01860		131.99773	131.99773			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	109.84789	109.84789		109.66119	109.66119			0.00	10,874,941.11	99	12,882.00
I2046	On 02/11/2023	Bond Future	110.21471	110.21471		110.02430	110.02430			0.00	0.00	0	4,292.00
I2046	On 01/02/2024	Bond Future	112.75597	112.75597		112.56119	112.56119			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	113.17656	113.17656		112.97679	112.97679			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	115.63877	115.63877		115.43407	115.43407			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	109.38734	109.38734		109.56184	109.56184			0.00	23,955,827.46	219	10,710.00
I2050	On 02/11/2023	Bond Future	111.85996	111.85996		112.03891	112.03891			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	112.16036	112.16036		112.34325	112.34325			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	114.74785	114.74785		114.93481	114.93481			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	114.90354	114.90354		115.09366	115.09366			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	324.15200	324.15200		323.95300	323.95300			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	331.47600	331.47600		331.27600	331.27600			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	339.11800	339.11800		338.91400	338.91400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	346.94400	346.94400		346.73400	346.73400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	354.50900	354.50900		354.28900	354.28900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.65000	91.35000		8.64000	91.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.79000	91.21000		8.78500	91.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	9.01000	90.99000		9.03000	90.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.17500	90.82500		9.09500	90.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.20000	90.80000		9.22000	90.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.24000	90.76000		9.24500	90.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.26500	90.73500		9.28500	90.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.26000	90.74000		9.27500	90.72500			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			9.15500	90.84500		9.14000	90.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.96000	91.04000		8.96000	91.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.80000	91.20000		8.89000	91.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.81000	91.19000		8.77500	91.22500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			10.03363	102.65812		10.07262	102.54803		5.34	0.00	40,549,957.40	395	82,550.00
R186	On 02/11/2023	Bond Future			10.12197	104.95422		10.16452	104.84204		4.99	0.00	629,725.32	6	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	438.75000	0.43875		422.83000	0.42283	438.750	4.80	0.23	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,095.54000	1.09554	1,155.01000	1.15501	1,095.540		5.20	0.41	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.20648	102.03853		10.25331	101.92391		4.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.30647	104.36956		10.35851	104.25220		4.43	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			10.49483	101.30514		10.55340	101.18475		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			334.43239	334.43239		334.35761	334.35761			0.00	0.00	0	49.00
R197	On 02/11/2023	Bond Future			341.99162	341.99162		341.91632	341.91632			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			247.84162	247.84162		247.16777	247.16777			0.00	12,887,764.24	52	5,336.00
R202	On 02/11/2023	Bond Future			253.44335	253.44335		252.75520	252.75520			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.25243	254.25243		253.54829	253.54829			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.11836	260.11836		259.39747	259.39747			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			260.60384	260.60384		259.86538	259.86538			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			11.33849	85.13683		11.31917	85.21533		9.29	0.00	445,350,757.73	5,231	103,751.00
R2030	On 03/08/2023	Bond Future	10.40	Call	196.33000	0.19633		220.35000	0.22035	196.330	8.56	0.12	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	371.37000	0.37137		407.20000	0.40720	371.370	8.70	0.20	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	234.12000	0.23412		241.73000	0.24173	234.120	11.11	0.11	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	147.24000	0.14724		153.95000	0.15395	147.240	11.51	0.07	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.45203	87.04156		11.43160	87.12215		9.14	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	207.13000	0.20713		222.06000	0.22206	207.130	9.22	0.09	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	316.11000	0.31611		336.33000	0.33633	316.110	9.01	0.12	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	397.97000	0.39797		421.67000	0.42167	397.970	8.90	0.15	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	608.96000	0.60896		640.27000	0.64027	608.960	8.80	0.21	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	2,205.43000	2.20543	2,185.54000	2.18554	2,205.430		9.28	0.49	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,958.33000	1.95833	1,941.77000	1.94177	1,958.330		9.40	0.45	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.56782	85.02266		11.54623	85.10515		9.12	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	360.62000	0.36062		378.14000	0.37814	360.620	8.93	0.12	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	507.16000	0.50716	529.50000	0.52950	507.160	8.80	0.16	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	9.93	Call	528.67000	0.52867	551.66000	0.55166	528.670	8.79	0.17	0.00	0	1,360.00		
R2030	On 01/02/2024	Bond Future	10.07	Call	610.16000	0.61016	635.54000	0.63554	610.160	8.73	0.19	0.00	0	400.00		
R2030	On 01/02/2024	Bond Future	10.16	Call	667.98000	0.66798	694.96000	0.69496	667.980	8.70	0.20	0.00	0	200.00		
R2030	On 01/02/2024	Bond Future	10.39	Call	857.94000	0.85794	889.66000	0.88966	857.940	8.70	0.24	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	11.00	Put	3,817.45000	3.81745	3,780.79000	3.78079	3,817.450	8.94	0.62	0.00	0	200.00		
R2030	On 01/02/2024	Bond Future	11.31	Put	3,139.43000	3.13943	3,109.86000	3.10986	3,139.430	9.17	0.55	0.00	0	1,360.00		
R2030	On 01/02/2024	Bond Future	11.75	Put	2,361.04000	2.36104	2,340.35000	2.34035	2,361.040	9.54	0.44	0.00	0	200.00		
R2030	On 01/02/2024	Bond Future	11.86	Put	2,197.58000	2.19758	2,178.84000	2.17884	2,197.580	9.64	0.42	0.00	0	500.00		
R2030	On 01/02/2024	Bond Future	12.10	Put	1,875.85000	1.87585	1,860.95000	1.86095	1,875.850	9.86	0.37	0.00	0	400.00		
R2030	On 02/05/2024	Bond Future			11.69788	86.96471	11.67507	87.04903		7.90	0.00	0.00	0	0.00		
R2030	On 02/05/2024	Bond Future	9.66	Call	371.34000	0.37134	387.43000	0.38743	371.340	7.50	0.12	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	10.16	Call	637.09000	0.63709	660.79000	0.66079	637.090	7.42	0.19	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	10.82	Call	1,254.36000	1.25436	1,291.14000	1.29114	1,254.360	7.51	0.32	0.00	0	1,080.00		
R2030	On 02/05/2024	Bond Future	11.94	Put	2,350.07000	2.35007	2,325.61000	2.32561	2,350.070	8.25	0.43	0.00	0	1,000.00		
R2030	On 02/05/2024	Bond Future	12.38	Put	1,800.12000	1.80012	1,782.46000	1.78246	1,800.120	8.62	0.35	0.00	0	1,080.00		
R2030	On 01/08/2024	Bond Future			11.87492	84.82991	11.85084	84.91561		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			11.98323	83.14313	11.95883	83.25487		10.85	0.00	511,662,822.02	6,154	119,137.00		
R2032	On 03/08/2023	Bond Future	9.60	Call	0.98000	0.00098	1.39000	0.00139	0.980	9.65	0.00	0.00	0	1,500.00		
R2032	On 03/08/2023	Bond Future	10.30	Call	17.87000	0.01787	22.53000	0.02253	17.870	9.55	0.01	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.45	Put	3,110.81000	3.11081	3,056.25000	3.05625	3,110.810	10.36	0.73	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.55	Put	2,787.35000	2.78735	2,739.94000	2.73994	2,787.350	10.52	0.69	0.00	0	7,500.00		
R2032	On 03/08/2023	Bond Future	11.90	Call	1,467.36000	1.46736	1,554.37000	1.55437	1,467.360	11.11	0.47	0.00	0	5,000.00		
R2032	On 03/08/2023	Bond Future	12.00	Call	1,710.93000	1.71093	0.00000	0.00000	1,710.930	11.28	0.52	214,837,104.56	5,000	5,000.00		
R2032	On 02/11/2023	Bond Future			12.11004	80.83929	12.08445	80.95381		11.72	0.00	0.00	0	64,900.00		
R2032	On 02/11/2023	Bond Future	10.59	Call	393.98000	0.39398	421.74000	0.42174	393.980	11.11	0.13	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	11.09	Call	776.46000	0.77646	820.16000	0.82016	776.460	11.02	0.23	0.00	0	500.00		
R2032	On 02/11/2023	Bond Future	12.26	Put	2,267.69000	2.26769	2,240.74000	2.24074	2,267.690	12.02	0.44	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future			12.23591	82.68495	12.20910	82.80220		11.24	0.00	0.00	0	0.00		
R2032	On 01/02/2024	Bond Future	10.01	Call	337.52000	0.33752	357.17000	0.35717	337.520	10.80	0.10	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.59	Call	651.33000	0.65133	682.93000	0.68293	651.330	10.66	0.17	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	10.76	Call	778.83000	0.77883	814.58000	0.81458	778.830	10.62	0.20	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	10.78	Call	795.00000	0.79500	831.25000	0.83125	795.000	10.61	0.20	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	11.09	Call	1,096.97000	1.09697	1,141.76000	1.14176	1,096.970	10.61	0.26	0.00	0	500.00		
R2032	On 01/02/2024	Bond Future	11.75	Put	4,274.33000	4.27433	4,222.61000	4.22261	4,274.330	11.01	0.59	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.50	Put	2,676.73000	2.67673	2,645.94000	2.64594	2,676.730	11.75	0.42	0.00	0	200.00		
R2032	On 01/02/2024	Bond Future	12.62	Put	2,481.80000	2.48180	2,453.79000	2.45379	2,481.800	11.88	0.40	0.00	0	1,200.00		
R2032	On 01/02/2024	Bond Future	12.73	Put	2,315.34000	2.31534	2,289.72000	2.28972	2,315.340	12.01	0.38	0.00	0	500.00		
R2032	On 02/05/2024	Bond Future			12.37071	80.41060	12.34263	80.53044		9.75	0.00	0.00	0	0.00		
R2032	On 02/05/2024	Bond Future	10.36	Call	419.37000	0.41937	440.70000	0.44070	419.370	9.22	0.12	0.00	0	1,000.00		
R2032	On 02/05/2024	Bond Future	10.59	Call	546.13000	0.54613	572.06000	0.57206	546.130	9.18	0.15	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
R2032	On 02/05/2024	Bond Future	10.65	Call	583.97000	0.58397		611.20000	0.61120	583.970	9.17	0.16	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	732.98000	0.73298		765.03000	0.76503	732.980	9.15	0.19	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	928.58000	0.92858		966.37000	0.96637	928.580	9.11	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,212.70000	1.21270		1,257.78000	1.25778	1,212.700	9.14	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2,210.37000	2.21037		2,179.39000	2.17939	2,210.370	10.38	0.37	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,854.28000	1.85428		1,828.89000	1.82889	1,854.280	10.67	0.32	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,667.00000	1.66700		1,644.59000	1.64459	1,667.000	10.84	0.29	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			12.54045	82.13793		12.51108	82.25995		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			12.46365	82.18965		12.40310	82.49793		12.88	0.00	12,081,878.55	147	55,448.00
R2035	On 03/08/2023	Bond Future	11.75	Put	4,276.75000	4.27675		4,065.79000	4.06579	4,276.750	12.16	0.79	0.00	0	4,870.00
R2035	On 02/11/2023	Bond Future			12.59519	79.51681		12.53205	79.83224		13.39	0.00	112,198,218.91	1,411	106,261.00
R2035	On 02/11/2023	Bond Future	10.62	Call	184.34000	0.18434		214.62000	0.21462	184.340	12.29	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	429.12000	0.42912		486.97000	0.48697	429.120	12.28	0.13	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,420.50000	2.42050		2,318.91000	2.31891	2,420.500	14.26	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.73035	81.33223		12.66445	81.65498		12.84	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	394.27000	0.39427		438.65000	0.43865	394.270	12.00	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	727.81000	0.72781		798.42000	0.79842	727.810	11.98	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2,245.95000	2.24595		2,160.20000	2.16020	2,245.950	14.02	0.33	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.86233	78.67551		12.79366	79.00554		11.69	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			13.02310	80.36606		12.95148	80.70283		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			12.75619	73.11539		12.69577	73.42061		14.59	0.00	77,429,198.01	1,059	131,506.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1.78000	0.00178		2.86000	0.00286	1.780	13.14	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	28.05000	0.02805		38.92000	0.03892	28.050	13.15	0.02	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.88344	74.75139		12.82058	75.06371		14.38	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			13.01344	72.20161		12.94800	72.52105		14.61	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			13.15118	73.85053		13.08307	74.17726		12.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.32019	71.18187		13.24919	71.51530		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			12.85370	74.05752		12.80361	74.32600		15.38	0.00	29,697,065.52	401	132,681.00
R2040	On 02/11/2023	Bond Future			12.97826	75.71468		12.92617	75.98943		15.17	0.00	681,432.12	9	113.00
R2040	On 01/02/2024	Bond Future			13.10540	72.93645		13.05119	73.21753		15.47	0.00	729,364.50	10	28.00
R2040	On 02/05/2024	Bond Future			13.23937	74.60213		13.18300	74.88954		13.51	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.40295	71.69895		13.34422	71.99224		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			12.88420	70.58530		12.84441	70.79838		16.29	0.00	13,270,036.40	188	85,310.00
R2044	On 03/08/2023	Bond Future	11.75	Call	199.37000	0.19937		237.49000	0.23749	199.370	14.69	0.09	0.00	0	4,553.00

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	11.75	Put	6,731.17000	6.73117	6,556.21000	6.55621	6,731.170	14.69	0.91	0.00	0	3,076.00		
R2044	On 03/08/2023	Bond Future	12.00	Put	5,401.02000	5.40102	5,248.74000	5.24874	5,401.020	15.04	0.84	0.00	0	4,754.00		
R2044	On 03/08/2023	Bond Future	12.50	Put	3,245.39000	3.24539	3,147.47000	3.14747	3,245.390	15.82	0.65	0.00	0	9,106.00		
R2044	On 02/11/2023	Bond Future			13.00384	72.16474	12.96247	72.38285		16.08	0.00	0.00	0	0.00		
R2044	On 01/02/2024	Bond Future			13.12572	69.43071	13.08269	69.65386		16.43	0.00	0.00	0	0.00		
R2044	On 02/05/2024	Bond Future			13.25373	71.01627	13.20901	71.24443		15.31	0.00	0.00	0	0.00		
R2044	On 01/08/2024	Bond Future			13.40964	68.16106	13.36307	68.39385		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			12.83509	73.48453	12.78486	73.75715		15.97	0.00	9,332,535.31	127	240,136.00		
R2048	On 03/08/2023	Bond Future	11.80	Call	267.37000	0.26737	321.85000	0.32185	267.370	14.48	0.12	0.00	0	1,100.00		
R2048	On 03/08/2023	Bond Future	12.30	Call	868.87000	0.86887	985.97000	0.98597	868.870	15.16	0.29	0.00	0	1,100.00		
R2048	On 03/08/2023	Bond Future	13.20	Put	1,350.21000	1.35021	1,298.73000	1.29873	1,350.210	16.84	0.35	0.00	0	1,100.00		
R2048	On 02/11/2023	Bond Future			12.95629	70.68055	12.90403	70.95952		16.73	0.00	0.00	0	11,069.00		
R2048	On 01/02/2024	Bond Future			13.08003	72.29428	13.02563	72.57972		16.09	0.00	0.00	0	0.00		
R2048	On 02/05/2024	Bond Future			13.19973	69.49459	13.14321	69.78645		16.24	0.00	0.00	0	13,000.00		
R2048	On 01/08/2024	Bond Future			13.34247	70.98703	13.28366	71.28487		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			12.48782	63.04676	12.42735	63.31536		14.59	0.00	22,129,412.76	351	12,261.00		
R209	On 03/08/2023	Bond Future	10.00	Call	1.11000	0.00111	1.82000	0.00182	1.110	13.15	0.00	0.00	0	1,800.00		
R209	On 03/08/2023	Bond Future	10.70	Call	19.49000	0.01949	27.46000	0.02746	19.490	13.16	0.02	0.00	0	1,800.00		
R209	On 03/08/2023	Bond Future	10.75	Call	23.24000	0.02324	32.44000	0.03244	23.240	13.16	0.02	0.00	0	7,000.00		
R209	On 03/08/2023	Bond Future	11.25	Call	111.79000	0.11179	143.36000	0.14336	111.790	13.16	0.07	0.00	0	7,000.00		
R209	On 03/08/2023	Bond Future	12.00	Put	2,963.26000	2.96326	2,808.94000	2.80894	2,963.260	14.16	0.70	0.00	0	1,750.00		
R209	On 02/11/2023	Bond Future			12.60339	61.30273	12.54060	61.57756		15.12	0.00	0.00	0	2.00		
R209	On 01/02/2024	Bond Future			12.71710	62.70240	12.65194	62.98355		14.55	0.00	0.00	0	0.00		
R209	On 02/05/2024	Bond Future			12.83661	60.98079	12.76896	61.26834		13.20	0.00	0.00	0	0.00		
R209	On 01/08/2024	Bond Future			12.98109	62.29077	12.91086	62.58422		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			226.76363	226.76363	226.38270	226.38270			0.00	8,390,254.31	37	421.00		
R210	On 02/11/2023	Bond Future			228.68143	228.68143	228.29257	228.29257			0.00	0.00	0	0.00		
R210	On 01/02/2024	Bond Future			233.95415	233.95415	233.55650	233.55650			0.00	0.00	0	0.00		
R210	On 02/05/2024	Bond Future			236.04579	236.04579	235.63824	235.63824			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 01/08/2024	Bond Future	241.18370	241.18370		240.76623	240.76623			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	11.74868	79.67873		11.72939	79.75885		10.25	0.00	1,513,895.87	19	23,396.00
R213	On 02/11/2023	Bond Future	11.87417	77.90266		11.85387	77.98492		10.87	0.00	77,902.66	1	4,413.00
R213	On 01/02/2024	Bond Future	12.00378	79.68119		11.98246	79.76535		10.37	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	12.13168	77.94074		12.10932	78.02676		9.22	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	12.29544	79.61702		12.27201	79.70456		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	12.73032	59.49389		12.68015	59.71924		15.93	0.00	23,202,617.10	390	19,413.00
R214	On 02/11/2023	Bond Future	12.84587	57.52062		12.79381	57.75123		16.63	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future	12.96346	58.83385		12.90943	59.06977		16.02	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	13.07710	56.87131		13.02110	57.11262		15.09	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.21273	58.09326		13.15466	58.33947		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 :											1,719,202,126.56	22,326	1 409 245.00
Grand Total:											1,719,202,126.56	22,326	1 409 245.00