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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2023

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	863.43600	863.43600	863.35200	863.35200					0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	883.01400	883.01400	882.64300	882.64300					0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	903.57500	903.57500	902.78600	902.78600					0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	925.05200	925.05200	923.42500	923.42500					0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	945.79800	945.79800	943.37600	943.37600					0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	971.61400	971.61400	970.05600	970.05600					0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	993.64500	993.64500	991.73100	991.73100					0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,016.78100	1,016.78100	1,014.36400	1,014.36400					0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,040.94900	1,040.94900	1,037.55300	1,037.55300					0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,064.29500	1,064.29500	1,059.97100	1,059.97100					0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	855.09900	855.09900	852.30500	852.30500					0.00	0.00	0	101.0
ALBI	On 02/11/2023	Index Future	874.48800	874.48800	871.34900	871.34900					0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	894.85000	894.85000	891.23400	891.23400					0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/05/2024	Index Future		916.12000	916.12000		911.60900	911.60900			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		936.66600	936.66600		931.30500	931.30500			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.18327	71.71436		13.26088	71.38531			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.33838	69.55825		13.42492	69.19874			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.49548	71.19442		13.59385	70.79419			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.64953	69.10018		13.76833	68.62673			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.83604	70.65819		13.97508	70.11687			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.49360	68.61155		13.59104	68.14383			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.63700	65.92008		13.74331	65.41927			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.77464	67.47098		13.89195	66.92779			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.91493	64.82627		14.05079	64.20874			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		14.07928	66.28534		14.23316	65.59994			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		842.69600	842.69600		840.00000	840.00000			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		861.80300	861.80300		858.76900	858.76900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		881.87000	881.87000		878.36700	878.36700			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		902.83100	902.83100		898.44700	898.44700			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		923.07900	923.07900		917.86000	917.86000			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.02637	170.02637		170.15323	170.15323			0.00	34,005,274.00	200	6,305.0
I2025	On 02/11/2023	Bond Future		173.92306	173.92306		173.99648	173.99648			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.20920	176.20920		176.20939	176.20939			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.43627	180.43627		180.27580	180.27580			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.66444	182.66444		182.35929	182.35929			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.49205	123.49205		123.71890	123.71890			0.00	14,819,046.00	120	2,275.0
I2029	On 02/11/2023	Bond Future		124.98789	124.98789		125.17887	125.17887			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.92708	127.92708		128.06459	128.06459			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.61880	129.61880		129.64859	129.64859			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.55054	132.55054		132.47434	132.47434			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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	0.0
I2033	On 03/08/2023	Bond Future	116.31643		116.31643		116.37678	116.37678			0.00	0.00	0	7,227.0
I2033	On 02/11/2023	Bond Future	117.55440		117.55440		117.57794	117.57794			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	120.31874		120.31874		120.28841	120.28841			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	121.73233		121.73233		121.59777	121.59777			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	124.48581		124.48581		124.24814	124.24814			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	125.63787		125.63787		126.19219	126.19219			0.00	0.00	0	3,022.0
I2038	On 02/11/2023	Bond Future	128.51741		128.51741		129.04272	129.04272			0.00	0.00	0	1,656.0
I2038	On 01/02/2024	Bond Future	129.51036		129.51036		129.99450	129.99450			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	132.61736		132.61736		132.99420	132.99420			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	133.53095		133.53095		133.81503	133.81503			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	109.87812		109.87812		110.61305	110.61305			0.00	0.00	0	12,882.0
I2046	On 02/11/2023	Bond Future	110.29981		110.29981		111.01461	111.01461			0.00	34,744,440.15	315	4,626.0
I2046	On 01/02/2024	Bond Future	112.89369		112.89369		113.57388	113.57388			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	113.43803		113.43803		114.03975	114.03975			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	116.00217		116.00217		116.52347	116.52347			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	111.23703		111.23703		111.00422	111.00422			0.00	0.00	0	10,740.0
I2050	On 02/11/2023	Bond Future	113.78641		113.78641		113.51155	113.51155			0.00	0.00	0	3,364.0
I2050	On 01/02/2024	Bond Future	114.20480		114.20480		113.87590	113.87590			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	116.94450		116.94450		116.50361	116.50361			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	117.26509		117.26509		116.72802	116.72802			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	325.44200		325.44200		325.95500	325.95500			0.00	0.00	0	638.0
IGOV	On 02/11/2023	Index Future	332.90000		332.90000		333.31600	333.31600			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	340.72800		340.72800		341.00000	341.00000			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	348.90100		348.90100		348.87000	348.87000			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	356.79900		356.79900		356.48200	356.48200			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.54000		91.46000		8.55000	91.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.72500		91.27500		8.71000	91.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.96500		91.03500		8.95000	91.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.12500		90.87500		9.13000	90.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.14000		90.86000		9.16000	90.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.19000		90.81000		9.22000	90.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.21000		90.79000		9.22500	90.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.19500		90.80500		9.21500	90.78500			0.00	0.00	0	0.0

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		9.09000	90.91000		9.09500	90.90500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024	Jibar Tradeable Future		8.97000	91.03000		8.96500	91.03500				0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024	Jibar Tradeable Future		8.79000	91.21000		8.78000	91.22000				0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025	Jibar Tradeable Future		8.79500	91.20500		8.77500	91.22500				0.00	0.00	0	0.0
R186	On	03/08/2023	Bond Future		9.74043	103.49077		9.75965	103.43593			5.51	0.00	0.00	0	73,415.0
R186	On	02/11/2023	Bond Future		9.78888	105.83782		9.82277	105.74748			5.08	0.00	0.00	0	13,885.0
R186	On	02/11/2023	Bond Future	9.15	Call	693.73000	0.69373	638.13000	0.63813	693.730	4.93	0.32	0.00	0.00	0	1,715.0
R186	On	02/11/2023	Bond Future	10.42	Put	815.98000	0.81598	792.19000	0.79219	815.980	5.43	0.32	0.00	0.00	0	1,715.0
R186	On	01/02/2024	Bond Future		9.82039	102.98985		9.87709	102.84943			4.82	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future		9.83607	105.43836		9.94065	105.19950			4.34	0.00	0.00	0	0.0
R186	On	02/05/2024	Bond Future	9.73	Call	1,646.11000	1.64611	1,518.83000	1.51883	1,646.110	4.33	0.49	0.00	0.00	0	2,030.0
R186	On	02/05/2024	Bond Future	10.40	Put	1,326.68000	1.32668	1,405.14000	1.40514	1,326.680	4.69	0.39	0.00	0.00	0	2,030.0
R186	On	01/08/2024	Bond Future		9.92550	102.48512		10.08371	102.15543			4.03	0.00	0.00	0	0.0
R186	On	21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On	21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On	21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On	03/08/2023	Bond Future		334.67315	334.67315		334.57109	334.57109				0.00	0.00	0	49.0
R197	On	02/11/2023	Bond Future		342.34240	342.34240		342.12727	342.12727				0.00	0.00	0	0.0
R197	On	07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On	03/08/2023	Bond Future		247.69102	247.69102		247.39435	247.39435				0.00	0.00	0	5,336.0
R202	On	02/11/2023	Bond Future		253.36688	253.36688		252.98162	252.98162				0.00	0.00	0	0.0
R202	On	01/02/2024	Bond Future		254.34013	254.34013		253.83517	253.83517				0.00	0.00	0	0.0
R202	On	02/05/2024	Bond Future		260.44154	260.44154		259.69295	259.69295				0.00	0.00	0	0.0
R202	On	01/08/2024	Bond Future		261.19318	261.19318		260.23611	260.23611				0.00	0.00	0	0.0
R202	On	07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On	03/08/2023	Bond Future		11.18416	85.76648		11.17442	85.80642			9.49	0.00	0.00	0	95,686.0
R2030	On	03/08/2023	Bond Future	10.40	Call	258.71000	0.25871	277.12000	0.27712	258.710	8.49	0.16	0.00	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	10.65	Call	489.32000	0.48932	505.27000	0.50527	489.320	8.71	0.26	0.00	0.00	0	350.0
R2030	On	03/08/2023	Bond Future	12.59	Put	179.38000	0.17938	155.20000	0.15520	179.380	11.55	0.09	0.00	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	12.89	Put	112.96000	0.11296	94.61000	0.09461	112.960	11.99	0.06	0.00	0.00	0	350.0
R2030	On	02/11/2023	Bond Future		11.28276	87.71217		11.27965	87.72455			9.31	0.00	0.00	0	116.0
R2030	On	02/11/2023	Bond Future	9.57	Call	280.27000	0.28027	263.87000	0.26387	280.270	9.41	0.11	0.00	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	9.89	Call	419.05000	0.41905	399.18000	0.39918	419.050	9.20	0.15	0.00	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.07	Call	521.63000	0.52163	499.76000	0.49976	521.630	9.08	0.19	0.00	0.00	0	800.0
R2030	On	02/11/2023	Bond Future	10.39	Call	778.45000	0.77845	753.75000	0.75375	778.450	8.98	0.26	0.00	0.00	0	500.0
R2030	On	02/11/2023	Bond Future	10.62	Call	1,038.62000	1.03862	0.00000	0.00000	1,038.620	9.00	0.32	13,875,322.16	500	500.0	
R2030	On	02/11/2023	Bond Future	11.12	Call	1,834.28000	1.83428	0.00000	0.00000	1,834.280	9.22	0.46	20,324,477.26	500	500.0	

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,903.18000	1.90318	1,865.32000	1.86532	1,903.180	9.45	0.45	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,682.14000	1.68214	1,645.45000	1.64545	1,682.140	9.57	0.41	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	893.32000	0.89332	0.00000	0.00000	893.320	10.24	0.24	10,729,606.56	500	500.0	
R2030	On 01/02/2024	Bond Future			11.37867	85.74879	11.38592	85.72082		9.19	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	459.61000	0.45961	443.41000	0.44341	459.610	9.03	0.14	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	636.75000	0.63675	618.19000	0.61819	636.750	8.89	0.19	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	662.50000	0.66250	643.67000	0.64367	662.500	8.87	0.20	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	759.96000	0.75996	739.94000	0.73994	759.960	8.82	0.22	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	828.55000	0.82855	807.94000	0.80794	828.550	8.78	0.24	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,050.10000	1.05010	1,027.99000	1.02799	1,050.100	8.78	0.28	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,383.03000	3.38303	3,384.63000	3.38463	3,383.030	9.01	0.58	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,758.97000	2.75897	2,758.32000	2.75832	2,758.970	9.24	0.50	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,052.73000	2.05273	2,049.95000	2.04995	2,052.730	9.61	0.40	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,906.53000	1.90653	1,902.85000	1.90285	1,906.530	9.71	0.38	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,620.42000	1.62042	1,614.91000	1.61491	1,620.420	9.94	0.33	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.47650	87.78753	11.50547	87.67929		8.08	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	514.14000	0.51414	460.76000	0.46076	514.140	7.69	0.16	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	847.56000	0.84756	776.33000	0.77633	847.560	7.61	0.23	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,305.60000	1.30560	0.00000	0.00000	1,305.600	7.61	0.32	14,139,460.54	500	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,576.92000	1.57692	1,484.90000	1.48490	1,576.920	7.68	0.37	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,052.10000	2.05210	0.00000	0.00000	2,052.100	7.82	0.44	19,092,439.42	500	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,052.76000	2.05276	2,042.93000	2.04293	2,052.760	8.42	0.39	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,567.17000	1.56717	1,551.57000	1.55157	1,567.170	8.80	0.31	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	981.21000	0.98121	0.00000	0.00000	981.210	9.46	0.21	9,085,579.51	500	500.0	
R2030	On 01/08/2024	Bond Future			11.61934	85.74515	11.67023	85.56193		8.05	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.80999	83.94102	11.80475	83.96531		10.91	0.00	43,565,389.38	519	113,228.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.83000	0.00083	1.74000	0.00174	0.830	9.15	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	21.16000	0.02116	29.65000	0.02965	21.160	9.17	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,512.10000	2.51210	2,510.83000	2.51083	2,512.100	10.33	0.66	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,226.81000	2.22681	2,223.09000	2.22309	2,226.810	10.52	0.61	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,843.48000	1.84348	1,854.60000	1.85460	1,843.480	11.20	0.55	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,124.89000	2.12489	2,134.02000	2.13402	2,124.890	11.40	0.59	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.92313	81.68079	11.92367	81.67834		11.84	0.00	24,504,237.00	300	65,200.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	516.97000	0.51697	505.78000	0.50578	516.970	11.22	0.17	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	984.96000	0.98496	970.64000	0.97064	984.960	11.13	0.28	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,908.07000	1.90807	1,893.75000	1.89375	1,908.070	12.13	0.39	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			12.03178	83.58337	12.04093	83.54281		11.28	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	431.47000	0.43147	422.78000	0.42278	431.470	10.85	0.12	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	812.35000	0.81235	799.49000	0.79949	812.350	10.70	0.20	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	964.06000	0.96406	950.23000	0.95023	964.060	10.66	0.23	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	983.28000	0.98328	969.26000	0.96926	983.280	10.66	0.24	0.00	0	200.0	

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	1,337.34000		1.33734	1,320.71000	1.32071	1,337.340	10.65	0.30	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,749.57000		3.74957	3,766.83000	3.76683	3,749.570	11.05	0.55	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,303.32000		2.30332	2,311.79000	2.31179	2,303.320	11.80	0.38	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,129.13000		2.12913	2,137.38000	2.13738	2,129.130	11.93	0.36	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,980.63000		1.98063	1,989.02000	1.98902	1,980.630	12.05	0.34	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			12.13923	81.40564		12.16630	81.28844		9.94	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	584.29000	0.58429		530.64000	0.53064	584.290	9.42	0.16	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	746.40000	0.74640		684.38000	0.68438	746.400	9.39	0.19	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	793.93000	0.79393		729.94000	0.72994	793.930	9.38	0.20	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	979.46000	0.97946		908.14000	0.90814	979.460	9.34	0.24	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,219.40000	1.21940		1,139.53000	1.13953	1,219.400	9.31	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,559.73000	1.55973		1,469.87000	1.46987	1,559.730	9.33	0.34	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,902.65000	1.90265		1,888.61000	1.88861	1,902.650	10.58	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,591.32000	1.59132		1,575.38000	1.57538	1,591.320	10.87	0.28	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,428.34000	1.42834		1,411.74000	1.41174	1,428.340	11.04	0.26	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			12.28103	83.22426		12.32551	83.03663		9.55	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			12.38404	82.59533		12.45591	82.22896		12.86	0.00	7,681,365.69	93	61,185.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,891.38000	3.89138		4,218.84000	4.21884	3,891.380	11.86	0.77	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,145.60000	2.14560		2,017.38000	2.01738	2,145.600	12.86	0.56	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.50731	79.95633		12.58742	79.55553		13.56	0.00	0.00	0	109,781.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	214.05000	0.21405		179.18000	0.17918	214.050	12.42	0.08	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	489.86000	0.48986		421.32000	0.42132	489.860	12.42	0.15	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,191.76000	1.19176		1,100.58000	1.10058	1,191.760	12.65	0.29	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,184.64000	2.18464		2,055.87000	2.05587	2,184.640	13.21	0.44	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	2,170.72000	2.17072		2,377.26000	2.37726	2,170.720	14.08	0.39	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	1,174.76000	1.17476		1,304.85000	1.30485	1,174.760	15.18	0.24	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.63118	81.81865		12.72232	81.37145		12.95	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	445.60000	0.44560		389.63000	0.38963	445.600	12.08	0.12	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	813.82000	0.81382		722.29000	0.72229	813.820	12.06	0.19	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	2,016.03000	2.01603		2,212.44000	2.21244	2,016.030	13.83	0.31	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.74378	79.24652		12.85387	78.71606		12.35	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.88501	81.01726		13.01388	80.40930		11.58	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			12.64515	73.67779		12.73238	73.23544		14.53	0.00	0.00	0	131,661.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	1.97000	0.00197		1.54000	0.00154	1.970	13.09	0.00	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	32.46000	0.03246		26.26000	0.02626	32.460	13.09	0.02	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			12.76342	75.34944		12.85896	74.87278		14.52	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,252.62000	1.25262		1,101.35000	1.10135	1,252.620	13.57	0.30	0.00	0	750.0	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,268.78000	2.26878		2,044.04000	2.04404	2,268.780	14.18	0.45	0.00	0	750.0	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,161.38000	1.16138		1,256.69000	1.25669	1,161.380	16.34	0.23	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/02/2024	Bond Future			12.88150		72.84783		12.98804	72.32535		14.69	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.99975		74.57995		13.12466	73.97749		13.86	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			13.14880		71.99069		13.29213	71.31337		13.80	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.75333		74.59707		12.84554	74.10115		15.29	0.00	0.00	0	133,387.0
R2040	On 02/11/2023	Bond Future			12.86961		76.28961		12.97005	75.75788		15.29	0.00	0.00	0	104.0
R2040	On 02/11/2023	Bond Future	11.80	Call	842.86000		0.84286		735.35000	0.73535	842.860	13.99	0.22	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	2,313.42000		2.31342		2,145.52000	2.14552	2,313.420	14.68	0.44	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,620.49000		1.62049		1,843.52000	1.84352	1,620.490	16.36	0.29	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.98568		73.55952		13.09692	72.98030		15.52	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			13.10144		75.30861		13.23047	74.64738		14.73	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			13.24641		72.48493		13.39331	71.74696		14.71	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.76891		71.20573		12.88151	70.59967		16.15	0.00	0.00	0	85,310.0
R2044	On 03/08/2023	Bond Future	11.75	Call	231.54000		0.23154		184.78000	0.18478	231.540	14.55	0.11	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	6,142.91000		6.14291		6,702.21000	6.70221	6,142.910	14.55	0.89	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	4,814.30000		4.81430		5,364.98000	5.36498	4,814.300	14.54	0.82	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	2,732.58000		2.73258		3,197.62000	3.19762	2,732.580	15.22	0.61	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.87996		72.82135		13.00129	72.17815		16.16	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.99057		70.13570		13.12314	69.44406		16.45	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			13.10051		71.80338		13.25097	71.03032		15.62	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			13.23786		69.02650		13.40642	68.17711		15.65	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.71048		74.16437		12.82278	73.55117		15.78	0.00	0.00	0	240,196.0
R2048	On 03/08/2023	Bond Future	11.80	Call	313.63000		0.31363		255.76000	0.25576	313.630	14.29	0.14	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,008.21000		1.00821		852.77000	0.85277	1,008.210	14.97	0.33	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	1,055.19000		1.05519		1,284.89000	1.28489	1,055.190	16.67	0.30	0.00	0	1,100.0
R2048	On 02/11/2023	Bond Future			12.82268		71.39782		12.94374	70.74736		16.78	0.00	0.00	0	11,069.0
R2048	On 01/02/2024	Bond Future			12.93485		73.06083		13.06703	72.36230		16.06	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			13.03640		70.34417		13.18615	69.56451		16.23	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			13.16069		71.91537		13.32799	71.06014		15.28	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.39944		63.43990		12.47567	63.10059		14.55	0.00	5,392,391.50	85	11,710.0
R209	On 03/08/2023	Bond Future	10.00	Call	1.14000		0.00114		0.91000	0.00091	1.140	13.12	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	21.22000		0.02122		17.44000	0.01744	21.220	13.12	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	25.38000		0.02538		20.91000	0.02091	25.380	13.12	0.02	0.00	0	7,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R209	On 03/08/2023	Bond Future	11.25	Call	124.54000		0.12454		105.29000	0.10529	124.540	13.11	0.08	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	2,611.65000		2.61165		2,896.78000	2.89678	2,611.650	13.72	0.67	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.50728		61.72411		12.59104	61.35665		15.30	0.00	0.00	0	2.0
R209	On 01/02/2024	Bond Future			12.61082		63.16192		12.70436	62.75722		14.65	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.71285		61.50830		12.82330	61.03721		14.49	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.83998		62.88240		12.96692	62.34982		13.58	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			226.86616		226.86616		227.40129	227.40129			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			228.88722		228.88722		229.35903	229.35903			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.26987		234.26987		234.64646	234.64646			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			236.60949		236.60949		236.79460	236.79460			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			241.95988		241.95988		241.95425	241.95425			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.59093		80.33713		11.58583	80.35854		10.37	0.00	5,302,250.58	66	23,503.0
R213	On 02/11/2023	Bond Future			11.70292		78.60016		11.70387	78.59627		10.93	0.00	0.00	0	3,393.0
R213	On 02/11/2023	Bond Future	10.94	Call	966.76000		0.96676		960.68000	0.96068	966.760	10.44	0.29	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	1,728.49000		1.72849		1,722.93000	1.72293	1,728.490	10.67	0.44	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	943.52000		0.94352		940.75000	0.94075	943.520	11.98	0.25	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.81493		80.43081		11.82509	80.39025		10.40	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.91487		78.77994		11.94403	78.66641		9.38	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			12.04966		80.54159		12.09760	80.36016		8.95	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.61668		60.00638		12.71321	59.57058		15.81	0.00	129,913,812.70	2,165	20,176.0
R214	On 02/11/2023	Bond Future			12.72405		58.06261		12.82837	57.59797		16.74	0.00	464,500.88	8	20.0
R214	On 01/02/2024	Bond Future			12.83101		59.41501		12.94536	58.91271		16.05	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.92762		57.51912		13.05827	56.95227		16.15	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			13.04612		58.80432		13.19286	58.17731		15.23	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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
Total for Derivatives :											387,639,593.33	6,871	1 415 688.
Grand Total:											387,639,593.33	6,871	1 415 688.