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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2023

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
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	893.10300	893.10300	893.82000	893.82000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.53900	912.53900	913.27900	913.27900					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	932.55500	932.55500	933.31000	933.31000					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	953.52200	953.52200	954.29400	954.29400					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	973.30100	973.30100	974.07600	974.07600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,020.85600	1,020.85600	1,022.73400	1,022.73400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,043.07300	1,043.07300	1,044.99900	1,044.99900					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.95100	1,065.95100	1,067.91900	1,067.91900					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,089.91800	1,089.91800	1,091.93000	1,091.93000					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,112.52600	1,112.52600	1,114.56500	1,114.56500					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	892.97300	892.97300	894.99900	894.99900					0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	912.40600	912.40600	914.48300	914.48300					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	932.41900	932.41900	934.54100	934.54100					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
ALBI	On 02/05/2024	Index Future	953.38300	953.38300		955.55300	955.55300			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	973.15900	973.15900		975.36100	975.36100			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 04/05/2023	Bond Future	12.15000	74.11533		12.15000	74.11533			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.38746	75.21683		12.34218	75.42337			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.52334	73.07452		12.47610	73.28577			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.66748	74.69380		12.61818	74.90974			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.80706	72.58978		12.75561	72.81062			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.98522	74.10193		12.93154	74.32700			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 04/05/2023	Bond Future	12.60500	70.95697		12.60500	70.95697			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.85103	71.84048		12.80061	72.10489			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.98097	69.15823		12.92850	69.42865			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.11142	70.69064		13.05690	70.96703			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.24286	68.03265		13.18614	68.31529			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.40359	69.44651		13.34460	69.73472			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	880.29600	880.29600		882.29500	882.29500			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	899.45400	899.45400		901.50300	901.50300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	919.18200	919.18200		921.27600	921.27600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	939.84800	939.84800		941.99000	941.99000			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	959.34400	959.34400		961.51700	961.51700			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.85964	168.85964		168.85964	168.85964			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.66059	170.66059		170.64261	170.64261			0.00	0.00	0	6,158.00
I2025	On 02/11/2023	Bond Future	174.41664	174.41664		174.39868	174.39868			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.46401	176.46401		176.44558	176.44558			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.47000	180.47000		180.45113	180.45113			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.37703	182.37703		182.35696	182.35696			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 04/05/2023	Bond Future	122.59415	122.59415		122.59415	122.59415			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.10792	125.10792		125.19524	125.19524			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	126.51458	126.51458		126.60414	126.60414			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.31825	129.31825		129.40981	129.40981			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.86699	130.86699		130.96056	130.96056			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	133.60465	133.60465		133.69961	133.69961			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
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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	116.52590	116.52590		116.52590	116.52590			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.65664	118.65664		118.53811	118.53811			0.00	0.00	0	7,344.00
I2033	On 02/11/2023	Bond Future	119.82862	119.82862		119.70785	119.70785			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.48415	122.48415		122.36065	122.36065			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.78202	123.78202		123.65563	123.65563			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.37155	126.37155		126.24191	126.24191			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 04/05/2023	Bond Future	129.36566	129.36566		129.36566	129.36566			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	129.90834	129.90834		129.42300	129.42300			0.00	0.00	0	3,100.00
I2038	On 02/11/2023	Bond Future	132.76758	132.76758		132.27188	132.27188			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	133.66467	133.66467		133.15801	133.15801			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.69902	136.69902		136.18080	136.18080			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	137.45522	137.45522		136.92553	136.92553			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 04/05/2023	Bond Future	113.63382	113.63382		113.63382	113.63382			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	115.42060	115.42060		115.58760	115.58760			0.00	0.00	0	12,946.00
I2046	On 02/11/2023	Bond Future	115.84469	115.84469		116.01558	116.01558			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	118.41190	118.41190		118.58666	118.58666			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.92065	118.92065		119.09914	119.09914			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	121.40625	121.40625		121.58814	121.58814			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 04/05/2023	Bond Future	116.09876	116.09876		116.09876	116.09876			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	115.43857	115.43857		116.03951	116.03951			0.00	0.00	0	10,574.00
I2050	On 02/11/2023	Bond Future	117.97933	117.97933		118.59381	118.59381			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	118.31759	118.31759		118.94566	118.94566			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.00351	121.00351		121.64581	121.64581			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	121.19245	121.19245		121.84741	121.84741			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	333.57000	333.57000		333.61300	333.61300			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	340.90900	340.90900		340.95500	340.95500			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	348.46400	348.46400		348.51100	348.51100			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	356.37500	356.37500		356.42300	356.42300			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	363.84200	363.84200		363.88600	363.88600			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 17/05/2023	Jibar Tradeable Future		8.00500	91.99500		8.00500	91.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future		8.33500	91.66500		8.32500	91.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future		8.33500	91.66500		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future		8.47500	91.52500		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future		8.48000	91.52000		8.46500	91.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future		8.47000	91.53000		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future		8.41000	91.59000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future		8.33500	91.66500		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future		8.08000	91.92000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future		8.01000	91.99000		7.98500	92.01500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future		7.84500	92.15500		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future		7.83500	92.16500		7.80500	92.19500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future		8.73500	109.36545		8.73500	109.36545		4.99	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future		8.76492	106.32368		8.74901	106.37069		4.83	0.00	0.00	0	85,181.00
R186	On 02/11/2023	Bond Future		8.75662	108.63867		8.73912	108.68698		4.46	0.00	1,629,580.05	15	16,395.00
R186	On 02/11/2023	Bond Future	9.15 Call	2,004.67000	2.00467	2,046.25000	2.04625	2,004.670	4.65	0.63	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	254.62000	0.25462	255.55000	0.25555	254.620	5.32	0.13	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future		8.74045	105.71179		8.72120	105.76114		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future		8.69633	108.08861		8.67499	108.13907		3.87	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future		8.73391	105.01320		8.71026	105.06419		3.57	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 04/05/2023	Bond Future		336.96407	336.96407		336.96407	336.96407			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future		334.96484	334.96484		334.93770	334.93770			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future		342.33696	342.33696		342.31005	342.31005			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 04/05/2023	Bond Future		252.64365	252.64365		252.64365	252.64365			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future		252.43556	252.43556		252.40015	252.40015			0.00	0.00	0	5,420.00
R202	On 02/11/2023	Bond Future		257.99115	257.99115		257.95554	257.95554			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future		258.67933	258.67933		258.64275	258.64275			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future		264.55179	264.55179		264.51439	264.51439			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future		264.91006	264.91006		264.87057	264.87057			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 04/05/2023	Bond Future		10.08000	92.15271		10.08000	92.15271		8.67	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future		10.23348	89.77773		10.20298	89.91030		8.70	0.00	3,860,442.39	43	95,281.00
R2030	On 03/08/2023	Bond Future	10.40 Call	1,923.45000	1.92345	2,027.22000	2.02722	1,923.450	8.83	0.58	0.00	0.00	0	1,012.00

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R2030	On 03/08/2023	Bond Future	10.65	Call	2,617.59000	2.61759	2,732.78000	2.73278	2,617.590	9.04	0.68	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	24.81000	0.02481	25.85000	0.02585	24.810	10.69	0.01	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	11.23000	0.01123	11.88000	0.01188	11.230	10.69	0.01	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.30166	91.73284	10.26952	91.86852		8.51	0.00	0.00	0	10.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	918.64000	0.91864	973.57000	0.97357	918.640	8.22	0.29	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,702.15000	1.70215	1,780.34000	1.78034	1,702.150	8.40	0.44	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	650.03000	0.65003	638.86000	0.63886	650.030	9.65	0.19	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.37399	89.73893	10.34008	89.87762		8.44	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,201.14000	1.20114	1,257.18000	1.25718	1,201.140	8.10	0.31	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,744.64000	1.74464	1,814.58000	1.81458	1,744.640	8.24	0.40	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,997.76000	1.99776	2,073.10000	2.07310	1,997.760	8.33	0.44	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,318.97000	1.31897	1,293.42000	1.29342	1,318.970	9.29	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	731.14000	0.73114	718.48000	0.71848	731.140	9.98	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.44469	91.75662	10.40889	91.89840		7.76	0.00	0.00	0	0.00	
R2030	On 01/08/2024	Bond Future			10.56691	89.64642	10.52909	89.79069		7.76	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 04/05/2023	Bond Future			10.77000	86.66766	10.77000	86.66766		10.29	0.00	0.00	0	0.00	
R2032	On 03/08/2023	Bond Future			10.94276	88.09671	10.91781	88.22037		10.48	0.00	0.00	0	115,466.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	97.79000	0.09779	113.56000	0.11356	97.790	9.71	0.06	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	581.98000	0.58198	635.01000	0.63501	581.980	10.02	0.24	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	934.24000	0.93424	926.83000	0.92683	934.240	11.35	0.29	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	811.66000	0.81166	806.85000	0.80685	811.660	11.48	0.26	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,059.44000	5.05944	5,184.23000	5.18423	5,059.440	11.93	0.83	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.03297	85.85226	11.00686	85.97883		11.04	0.00	0.00	0	64,382.00	
R2032	On 01/02/2024	Bond Future			11.12569	87.73511	11.09840	87.86444		10.53	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,072.35000	1.07235	1,118.55000	1.11855	1,072.350	9.92	0.25	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,336.81000	2.33681	2,409.80000	2.40980	2,336.810	10.34	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,126.98000	1.12698	1,114.82000	1.11482	1,126.980	12.14	0.21	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.21482	85.54505	11.18626	85.67729		9.64	0.00	0.00	0	0.00	
R2032	On 01/08/2024	Bond Future			11.34482	87.30933	11.31499	87.44386		9.52	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 04/05/2023	Bond Future			11.37500	85.63189	11.37500	85.63189		12.20	0.00	0.00	0	0.00	
R2035	On 03/08/2023	Bond Future			11.56124	86.96924	11.51569	87.22136		12.61	0.00	0.00	0	55,503.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,707.49000	1.70749	1,642.05000	1.64205	1,707.490	12.98	0.41	0.00	0	4,870.00	
R2035	On 02/11/2023	Bond Future			11.66498	84.35341	11.61755	84.61128		12.81	0.00	0.00	0	100,539.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	835.81000	0.83581	911.14000	0.91114	835.810	11.87	0.22	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,679.06000	1.67906	1,795.92000	1.79592	1,679.060	12.34	0.36	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,120.70000	1.12070	1,086.84000	1.08684	1,120.700	14.64	0.22	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			11.77504	86.20341	11.72564	86.46692		12.33	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	1,190.02000	1.19002	1,271.68000	1.27168	1,190.020	11.51	0.25	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	2,029.99000	2.02999	2,145.14000	2.14514	2,029.990	11.75	0.36	0.00	0	400.00	

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	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,153.88000	1.15388	1,120.95000	1.12095	1,153.880	14.31	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.87313	83.62849	11.82174	83.89787		12.04	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.00537	85.35366	11.95188	85.62823		11.40	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 04/05/2023	Bond Future			11.64500	80.97350	11.64500	80.97350		13.12	0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			11.86586	77.81240	11.82046	78.06378		14.31	0.00	2,956,871.20	38	129,923.00
R2037	On 03/08/2023	Bond Future	10.30	Call	71.94000	0.07194	89.65000	0.08965	71.940	12.90	0.04	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	460.43000	0.46043	529.55000	0.52955	460.430	13.23	0.18	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.96740	79.50711	11.92026	79.76415		13.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.07418	76.99467	12.02519	77.25739		14.05	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.17976	78.72584	12.12888	78.99443		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.32081	76.09465	12.26790	76.36842		13.36	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 04/05/2023	Bond Future			11.88000	81.67824	11.88000	81.67824		13.95	0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.10842	78.21813	12.04748	78.57463		15.26	0.00	3,441,597.72	44	132,541.00
R2040	On 02/11/2023	Bond Future			12.21288	79.92176	12.14966	80.28619		14.75	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.32263	77.16808	12.25698	77.54048		15.05	0.00	540,176.56	7	18.00
R2040	On 02/05/2024	Bond Future			12.43096	78.90308	12.36281	79.28391		14.34	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.57323	76.02483	12.50238	76.41309		14.31	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 04/05/2023	Bond Future			11.93000	78.09498	11.93000	78.09498		14.86	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.17446	74.55741	12.11352	74.91608		16.29	0.00	298,229.64	4	85,172.00
R2044	On 03/08/2023	Bond Future	11.75	Call	1,277.03000	1.27703	1,442.36000	1.44236	1,277.030	15.83	0.35	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,836.72000	3.83672	3,643.38000	3.64338	3,836.720	15.83	0.65	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,934.28000	2.93428	2,780.72000	2.78072	2,934.280	16.29	0.55	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,652.86000	1.65286	1,565.29000	1.56529	1,652.860	17.27	0.37	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.27539	76.18127	12.21220	76.54799		15.77	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.38119	73.47072	12.31562	73.84549		16.13	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.48530	75.12265	12.41731	75.50579		15.39	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.62131	72.29137	12.55066	72.68206		15.40	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 04/05/2023	Bond Future			11.87500	76.82298	11.87500	76.82298		15.55	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.10324	77.65400	12.04741	77.99028		16.10	0.00	0.00	0	240,111.00
R2048	On 02/11/2023	Bond Future			12.20414	74.89897	12.14623	75.24272		16.49	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.31012	76.54156	12.25001	76.89285		15.93	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.40523	73.81295	12.34293	74.17217		16.11	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.52755	75.33477	12.46291	75.70099		15.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2053	On 31/03/2053	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future	11.40000	66.29252		11.40000	66.29252		13.80	0.00	0.00	0	0.00	
R209	On 03/08/2023	Bond Future	11.59681	67.17969		11.55134	67.40103		14.28	0.00	173,054,881.44	2,576	12,222.00	
R209	On 03/08/2023	Bond Future	10.00	Call	51.92000	0.05192	65.37000	0.06537	51.920	12.89	0.03	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	354.05000	0.35405	410.07000	0.41007	354.050	13.15	0.16	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	399.50000	0.39950	460.25000	0.46025	399.500	13.21	0.18	83,153,381.01	7,000	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	1,105.82000	1.10582	1,219.07000	1.21907	1,105.820	13.87	0.37	86,765,665.88	3,500	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,141.39000	1.14139	0.00000	0.00000	1,141.390	15.14	0.33	78,880,024.41	3,500	1,750.00
R209	On 02/11/2023	Bond Future	11.68793	65.48896		11.64080	65.71526		14.46	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future	11.78056	66.92521		11.73173	67.15649		13.96	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future	11.87018	65.27636		11.81957	65.51283		14.08	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	11.98994	66.62269		11.93750	66.86372		13.18	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 04/05/2023	Bond Future	225.25058	225.25058		225.25058	225.25058			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	229.79425	229.79425		229.76817	229.76817			0.00	0.00	0	371.00	
R210	On 02/11/2023	Bond Future	231.64373	231.64373		231.61768	231.61768			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	236.77723	236.77723		236.75049	236.75049			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future	238.84852	238.84852		238.82115	238.82115			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	243.84331	243.84331		243.81427	243.81427			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 04/05/2023	Bond Future	10.52000	82.87425		10.52000	82.87425		9.85	0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	10.67997	84.28314		10.65489	84.39535		9.75	0.00	0.00	0	23,043.00	
R213	On 02/11/2023	Bond Future	10.76607	82.56148		10.73977	82.67634		10.11	0.00	0.00	0	220.00	
R213	On 01/02/2024	Bond Future	10.85859	84.37222		10.83102	84.48955		9.63	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	10.93749	82.70955		10.90858	82.82955		9.10	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.05789	84.41751		11.02762	84.53957		8.83	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 04/05/2023	Bond Future	11.75500	62.35615		11.75500	62.35615		15.28	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.96831	63.07586		11.91772	63.32621		15.87	0.00	0.00	0	18,592.00	
R214	On 02/11/2023	Bond Future	12.06421	61.14660		12.01184	61.40254		16.19	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/02/2024	Bond Future	12.16477	62.48762		12.11054	62.74915		15.66	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.25468	60.58718		12.19859	60.85460		15.76	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.37108	61.83700		12.31303	62.10966		14.90	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
<b>Total for Derivatives :</b>											<b>434,580,850.29</b>	<b>16,727</b>	<b>1 358 042.00</b>
<b>Grand Total:</b>											<b>434,580,850.29</b>	<b>16,727</b>	<b>1 358 042.00</b>