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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2023

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	865.93300	865.93300		881.03900	881.03900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	884.77100	884.77100		900.20900	900.20900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	904.17800	904.17800		919.95400	919.95400				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	924.50700	924.50700		940.63800	940.63800				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	943.69700	943.69700		960.15800	960.15800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	980.19800	980.19800		1,000.39400	1,000.39400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,001.52200	1,001.52200		1,022.16000	1,022.16000				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,023.49000	1,023.49000		1,044.58000	1,044.58000				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,046.50200	1,046.50200		1,068.06600	1,068.06600				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,068.22300	1,068.22300		1,090.23000	1,090.23000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	860.36200	860.36200		876.91900	876.91900				0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	879.07900	879.07900		895.99800	895.99800				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	898.36100	898.36100		915.65100	915.65100				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	918.55900	918.55900		936.23800	936.23800			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	937.62500	937.62500		955.66700	955.66700			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.99275	72.53137		12.69299	73.84396			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.15490	70.32909		12.84210	71.67073			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.32694	71.88766		13.00021	73.25902			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.49569	69.71997		13.15440	71.12248			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.70499	71.17380		13.34803	72.60533			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	13.41385	68.99854		13.14573	70.32775			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.56709	66.25294		13.28776	67.61155			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.72118	67.72106		13.43042	69.10976			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.87804	64.99567		13.57498	66.41587			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.06542	66.34768		13.74935	67.79732			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	847.97500	847.97500		864.40900	864.40900			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	866.42300	866.42300		883.21600	883.21600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	885.42700	885.42700		902.58900	902.58900			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	905.33500	905.33500		922.88200	922.88200			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	924.12600	924.12600		942.03400	942.03400			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.37540	169.37540		170.30491	170.30491			0.00	0.00	0	6,280.00
I2025	On 02/11/2023	Bond Future	173.10107	173.10107		174.05145	174.05145			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.12453	175.12453		176.09251	176.09251			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.10018	179.10018		180.09013	180.09013			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	180.99180	180.99180		181.99535	181.99535			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	124.57161	124.57161		124.52242	124.52242			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	125.96651	125.96651		125.91545	125.91545			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.75833	128.75833		128.70610	128.70610			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.29923	130.29923		130.24242	130.24242			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	133.02804	133.02804		132.96943	132.96943			0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.00860	116.00860		117.60044	117.60044			0.00	0.00	0	7,527.00
I2033	On 02/11/2023	Bond Future	117.12196	117.12196		118.74841	118.74841			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.71772	119.71772		121.38023	121.38023			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	120.95736	120.95736		122.65445	122.65445			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.49060	123.49060		125.22265	125.22265			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	126.17288	126.17288		127.82180	127.82180			0.00	9,841,484.64	78	3,595.00
I2038	On 02/11/2023	Bond Future	128.94831	128.94831		130.63384	130.63384			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	129.76652	129.76652		131.48553	131.48553			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.71248	132.71248		134.47061	134.47061			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.39861	133.39861		135.18582	135.18582			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	111.56599	111.56599		114.21394	114.21394			0.00	7,140,223.36	64	13,030.00
I2046	On 02/11/2023	Bond Future	111.90636	111.90636		114.61114	114.61114			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	114.38661	114.38661		117.15114	117.15114			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.81158	114.81158		117.63360	117.63360			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.21380	117.21380		120.09452	120.09452			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	111.31870	111.31870		113.27765	113.27765			0.00	9,796,045.60	88	11,060.00
I2050	On 02/11/2023	Bond Future	113.76742	113.76742		115.76970	115.76970			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	114.01779	114.01779		116.06072	116.06072			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.60620	116.60620		118.69553	118.69553			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.71654	116.71654		118.84161	118.84161			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	326.77200	326.77200		330.34800	330.34800			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	333.96000	333.96000		337.61500	337.61500			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	341.36100	341.36100		345.09800	345.09800			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	349.11100	349.11100		352.93200	352.93200			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.43100	356.43100		360.33000	360.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.05000	91.95000		8.03500	91.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.41000	91.59000		8.39500	91.60500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.41500	91.58500		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.63000	91.37000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.64000	91.36000		8.60500	91.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.71500	91.28500		8.65000	91.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.70500	91.29500		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.61500	91.38500		8.56000	91.44000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.45000	91.55000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.38000	91.62000		8.29500	91.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.27000	91.73000		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.26000	91.74000		8.15500	91.84500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.75809	103.44038		9.16384	105.15344		4.83	0.00	135,506,897.80	1,310	84,501.00
R186	On 02/11/2023	Bond Future			9.84390	105.69120		9.19341	107.44184		4.46	0.00	0.00	0	14,853.00
R186	On 02/11/2023	Bond Future	9.15	Call	632.67000	0.63267	1,325.85000	1.32585	632.670	4.65	0.30	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	898.53000	0.89853	439.12000	0.43912	898.530	5.32	0.34	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.93760	102.69985		9.22121	104.48882		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.02432	105.00891		9.22944	106.83815		3.87	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			10.22013	101.87226		9.32981	103.73893		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 03/08/2023	Bond Future			334.62596	334.62596		334.59668	334.59668			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future			341.98639	341.98639		346.67039	346.67039			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			249.57223	249.57223		250.61756	250.61756			0.00	6,738,450.21	27	5,413.00
R202	On 02/11/2023	Bond Future			255.06171	255.06171		256.13055	256.13055			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.69557	255.69557		256.78115	256.78115			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.50039	261.50039		262.61044	262.61044			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.82365	261.82365		262.94009	262.94009			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			11.02553	86.41983		10.60706	88.17381		8.70	0.00	126,777,890.61	1,467	97,783.00
R2030	On 03/08/2023	Bond Future	10.40	Call	521.48000	0.52148	1,104.53000	1.10453	521.480	8.83	0.25	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	851.43000	0.85143	1,625.92000	1.62592	851.430	9.04	0.35	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	141.21000	0.14121	57.78000	0.05778	141.210	10.69	0.07	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	73.74000	0.07374	27.87000	0.02787	73.740	10.69	0.04	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.13558	88.30068		10.69500	90.09302		8.51	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	255.43000	0.25543	521.21000	0.52121	255.430	8.22	0.11	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	441.25000	0.44125	833.77000	0.83377	441.250	8.31	0.17	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	590.49000	0.59049	1,067.73000	1.06773	590.490	8.40	0.21	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	945.72000	0.94572	1,588.67000	1.58867	945.720	8.61	0.29	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,766.68000	1.76668	1,146.47000	1.14647	1,766.680	9.52	0.41	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,568.97000	1.56897	1,007.28000	1.00728	1,568.970	9.65	0.37	0.00	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.25400	86.23166		10.78894	88.06330		8.44	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	417.97000	0.41797	749.91000	0.74991	417.970	8.10	0.14	0.00	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	646.93000	0.64693	1,097.10000	1.09710	646.930	8.22	0.20	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	682.01000	0.68201	1,148.39000	1.14839	682.010	8.24	0.21	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	816.81000	0.81681	1,341.87000	1.34187	816.810	8.33	0.24	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,196.54000	1.19654	1,863.37000	1.86337	1,196.540	8.54	0.31	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,617.43000	2.61743	1,854.46000	1.85446	2,617.430	9.29	0.47	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,821.68000	1.82168	1,256.68000	1.25668	1,821.680	9.77	0.36	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,550.40000	1.55040	1,058.59000	1.05859	1,550.400	9.98	0.31	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.37438	88.17045	10.88296	90.04329		7.76	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	533.63000	0.53363	915.22000	0.91522	533.630	7.33	0.16	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	970.19000	0.97019	1,540.02000	1.54002	970.190	7.56	0.25	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,107.55000	2.10755	1,491.92000	1.49192	2,107.550	8.85	0.38	0.00	0	1,000.00	
R2030	On 01/08/2024	Bond Future			11.55208	85.98806	11.03101	87.89932		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 03/08/2023	Bond Future			11.70230	84.44230	11.31309	86.28855		10.48	0.00	240,744,997.30	2,851	113,648.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	7.14000	0.00714	29.46000	0.02946	7.140	9.71	0.01	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	89.59000	0.08959	250.24000	0.25024	89.590	10.02	0.05	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,502.95000	2.50295	1,568.42000	1.56842	2,502.950	11.35	0.59	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,242.71000	2.24271	1,382.59000	1.38259	2,242.710	11.48	0.55	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,410.30000	2.41030	3,634.72000	3.63472	2,410.300	11.93	0.59	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.82720	82.11722	11.42016	84.00390		11.04	0.00	0.00	0	64,382.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	584.24000	0.58424	1,019.29000	1.01929	584.240	10.67	0.18	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,208.97000	1.20897	1,903.10000	1.90310	1,208.970	11.13	0.31	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,927.11000	1.92711	1,319.51000	1.31951	1,927.110	12.46	0.37	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.95644	83.91831	11.53056	85.84629		10.53	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	383.15000	0.38315	663.67000	0.66367	383.150	9.92	0.11	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	844.69000	0.84469	1,336.16000	1.33616	844.690	10.22	0.21	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,040.67000	1.04067	1,604.88000	1.60488	1,040.670	10.34	0.25	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,509.31000	1.50931	2,222.30000	2.22230	1,509.310	10.61	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,157.56000	2.15756	1,567.36000	1.56736	2,157.560	12.14	0.35	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	2,011.09000	2.01109	1,455.22000	1.45522	2,011.090	12.26	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			12.08471	81.64236	11.63863	83.61372		9.64	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	594.71000	0.59471	983.61000	0.98361	594.710	9.08	0.16	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	794.07000	0.79407	1,269.79000	1.26979	794.070	9.19	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,088.37000	1.08837	1,675.71000	1.67571	1,088.370	9.35	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,399.86000	1.39986	2,088.62000	2.08862	1,399.860	9.51	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	2,060.57000	2.06057	1,492.91000	1.49291	2,060.570	11.17	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,741.28000	1.74128	1,251.12000	1.25112	1,741.280	11.43	0.29	0.00	0	500.00	
R2032	On 01/08/2024	Bond Future			12.25655	83.32777	11.78872	85.33964		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 03/08/2023	Bond Future			12.17770	83.66087	11.87285	85.27309		12.61	0.00	50,698,487.22	606	55,030.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,436.30000	3.43630	2,486.68000	2.48668	3,436.300	12.98	0.66	0.00	0	4,870.00	

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 02/11/2023	Bond Future			12.30689	80.97198		11.98941	82.61947		12.81	0.00	337,653,156.60	4,170	104,727.00
R2035	On 02/11/2023	Bond Future	10.62	Call	302.00000	0.30200		509.17000	0.50917	302.000	11.87	0.10	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	731.76000	0.73176		1,122.02000	1.12202	731.760	12.34	0.20	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	2,042.89000	2.04289		1,534.10000	1.53410	2,042.890	14.64	0.35	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.44414	82.74793		12.11308	84.43157		12.33	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	529.09000	0.52909		800.06000	0.80006	529.090	11.51	0.13	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,012.09000	1.01209		1,444.74000	1.44474	1,012.090	11.75	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,950.24000	1.95024		1,516.10000	1.51610	1,950.240	14.31	0.29	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.56982	80.09530		12.22500	81.81675		12.04	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.73174	81.74921		12.37198	83.50597		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 03/08/2023	Bond Future			12.47623	74.54583		12.17682	76.12227		14.31	0.00	96,089,574.87	1,289	131,658.00
R2037	On 03/08/2023	Bond Future	10.30	Call	8.93000	0.00893		25.84000	0.02584	8.930	12.90	0.01	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	100.64000	0.10064		220.36000	0.22036	100.640	13.23	0.05	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.60140	76.16845		12.29034	77.77936		13.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.73351	73.58292		12.40988	75.22914		14.05	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.86519	75.23734		12.52862	76.92057		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			13.03490	72.53571		12.68398	74.25352		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 03/08/2023	Bond Future			12.65628	75.12476		12.38806	76.61448		15.26	0.00	16,527,447.20	220	132,882.00
R2040	On 02/11/2023	Bond Future			12.78171	76.75999		12.50317	78.28230		14.75	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.91392	73.93706		12.62424	75.49275		15.05	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			13.04527	75.59946		12.74417	77.19014		14.34	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.21297	72.65460		12.89915	74.27786		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 03/08/2023	Bond Future			12.71197	71.51560		12.43861	73.03572		16.29	0.00	0.00	0	85,282.00
R2044	On 03/08/2023	Bond Future	11.75	Call	475.85000	0.47585		802.43000	0.80243	475.850	15.83	0.17	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,077.35000	6.07735		4,883.81000	4.88381	6,077.350	15.83	0.83	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	4,884.06000	4.88406		3,827.59000	3.82759	4,884.060	16.29	0.75	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	3,015.13000	3.01513		2,252.56000	2.25256	3,015.130	17.27	0.56	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.83313	73.07230		12.54940	74.62568		15.77	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.96060	70.29369		12.66568	71.88114		16.13	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			13.08688	71.87414		12.78052	73.49729		15.39	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.24752	68.97734		12.92833	70.63378		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 03/08/2023	Bond Future			12.64088	74.54929		12.37283	76.06754		16.10	0.00	0.00	0	240,212.00
R2048	On 03/08/2023	Bond Future	11.80	Call	633.81000	0.63381		0.00000	0.00000	633.810	15.73	0.21	17,028,795.22	1,100	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,561.27000	1.56127		0.00000	0.00000	1,561.270	16.67	0.39	32,001,965.72	1,100	1,100.00

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
R2048	On 03/08/2023	Bond Future	13.20	Put	1,347.97000	1.34797		0.00000	0.00000	1,347.970	18.40	0.31	25,144,401.64	1,100	1,100.00
R2048	On 02/11/2023	Bond Future			12.76242	71.72571		12.48397	73.27720		16.49	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.89035	73.29888		12.60077	74.88435		15.93	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			13.00734	70.49733		12.70667	72.11842		16.11	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			13.15358	71.95214		12.84066	73.60656		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
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			12.20099	64.33583		11.90242	65.71890		14.28	0.00	39,051,848.81	607	11,704.00
R209	On 03/08/2023	Bond Future	10.00	Call	6.01000	0.00601		18.16000	0.01816	6.010	12.89	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	73.03000	0.07303		165.70000	0.16570	73.030	13.15	0.04	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	86.05000	0.08605		191.02000	0.19102	86.050	13.21	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	348.98000	0.34898		637.66000	0.63766	348.980	13.87	0.16	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	2,376.55000	2.37655		1,688.76000	1.68876	2,376.550	15.14	0.56	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.31439	62.58233		12.00476	63.99569		14.46	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future			12.43002	63.95494		12.10891	65.39928		13.96	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.54380	62.23930		12.21063	63.71613		14.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.68905	63.52420		12.34305	65.03137		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 03/08/2023	Bond Future			228.06932	228.06932		229.07145	229.07145			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.88185	229.88185		230.90395	230.90395			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.97669	234.97669		236.02135	236.02135			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.01868	237.01868		238.07914	238.07914			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			241.98079	241.98079		243.06239	243.06239			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			11.45677	80.90275		11.05646	82.62202		9.75	0.00	0.00	0	23,367.00
R213	On 02/11/2023	Bond Future			11.57983	79.10648		11.16046	80.86334		10.11	0.00	0.00	0	6,998.00
R213	On 01/02/2024	Bond Future			11.71243	80.84156		11.27228	82.63695		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.83309	79.09949		11.37130	80.93527		9.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.99883	80.73455		11.51338	82.60802		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

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 03/08/2023	Bond Future	12.53079	60.39862		12.26334	61.64772		15.87	0.00	22,347,489.40	370	18,482.00
R214	On 02/11/2023	Bond Future	12.64687	58.41028		12.36974	59.68674		16.19	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.76877	59.69141		12.48135	60.99580		15.66	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.87998	57.72807		12.58228	59.06182		15.76	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.01932	58.92004		12.71045	60.28120		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>1,173,089,156.20</b>	<b>16,447</b>	<b>1 387 299.00</b>
<b>Grand Total:</b>											<b>1,173,089,156.20</b>	<b>16,447</b>	<b>1 387 299.00</b>