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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2023

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	868.88100	868.88100	865.93300	865.93300					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	887.91700	887.91700	884.77100	884.77100					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	907.79900	907.79900	904.17800	904.17800					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	928.37700	928.37700	924.50700	924.50700					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	948.01300	948.01300	943.69700	943.69700					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	985.51800	985.51800	980.19800	980.19800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,007.10900	1,007.10900	1,001.52200	1,001.52200					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,029.66000	1,029.66000	1,023.49000	1,023.49000					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,053.00100	1,053.00100	1,046.50200	1,046.50200					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,075.27300	1,075.27300	1,068.22300	1,068.22300					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	865.81600	865.81600	860.36200	860.36200					0.00	17,316,320.00	2	101.00
ALBI	On 02/11/2023	Index Future	884.78500	884.78500	879.07900	879.07900					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	904.59700	904.59700	898.36100	898.36100					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	925.10300	925.10300		918.55900	918.55900			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	944.66900	944.66900		937.62500	937.62500			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	12.88857	72.98376		12.99275	72.53137			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.04365	70.80224		13.15490	70.32909			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.20287	72.40410		13.32694	71.88766			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.36299	70.26075		13.49569	69.71997			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.55912	71.75396		13.70499	71.17380			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	13.26905	69.71093		13.41385	68.99854			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.41404	66.99161		13.56709	66.25294			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.55530	68.50736		13.72118	67.72106			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.70250	65.81202		13.87804	64.99567			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.87652	67.20756		14.06542	66.34768			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	853.31200	853.31200		847.97500	847.97500			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	872.00800	872.00800		866.42300	866.42300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	891.53300	891.53300		885.42700	885.42700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	911.74300	911.74300		905.33500	905.33500			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	931.02700	931.02700		924.12600	924.12600			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.03895	170.03895		169.37540	169.37540			0.00	42,509,737.50	250	6,270.00
I2025	On 02/11/2023	Bond Future	173.80537	173.80537		173.10107	173.10107			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.92177	175.92177		175.12453	175.12453			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.94775	179.94775		179.10018	179.10018			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.92401	181.92401		180.99180	180.99180			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	123.56800	123.56800		124.57161	124.57161			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	124.95908	124.95908		125.96651	125.96651			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.78585	127.78585		128.75833	128.75833			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.32579	129.32579		130.29923	130.29923			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.08531	132.08531		133.02804	133.02804			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	116.24957	116.24957		116.00860	116.00860			0.00	0.00	0	7,527.00
I2033	On 02/11/2023	Bond Future	117.38555	117.38555		117.12196	117.12196			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.04095	120.04095		119.71772	119.71772			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.30763	121.30763		120.95736	120.95736			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.89610	123.89610		123.49060	123.49060			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	124.20567	124.20567		126.17288	126.17288			0.00	0.00	0	3,595.00
I2038	On 02/11/2023	Bond Future	126.95696	126.95696		128.94831	128.94831			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	127.78679	127.78679		129.76652	129.76652			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	130.71109	130.71109		132.71248	132.71248			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	131.40217	131.40217		133.39861	133.39861			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	109.87414	109.87414		111.56599	111.56599			0.00	0.00	0	13,030.00
I2046	On 02/11/2023	Bond Future	110.19286	110.19286		111.90636	111.90636			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	112.68576	112.68576		114.38661	114.38661			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	113.08908	113.08908		114.81158	114.81158			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	115.50006	115.50006		117.21380	117.21380			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	110.96983	110.96983		111.31870	111.31870			0.00	0.00	0	11,060.00
I2050	On 02/11/2023	Bond Future	113.42796	113.42796		113.76742	113.76742			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	113.72015	113.72015		114.01779	114.01779			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.32240	116.32240		116.60620	116.60620			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.46779	116.46779		116.71654	116.71654			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	325.34800	325.34800		326.77200	326.77200			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	332.55400	332.55400		333.96000	333.96000			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	340.07700	340.07700		341.36100	341.36100			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	347.86000	347.86000		349.11100	349.11100			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	355.29100	355.29100		356.43100	356.43100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.14000	91.86000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.61000	91.39000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.62500	91.37500		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.88000	91.12000		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.89000	91.11000		8.64000	91.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.97500	91.02500		8.71500	91.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.95500	91.04500		8.70500	91.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.86500	91.13500		8.61500	91.38500			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			8.70000	91.30000		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.63000	91.37000		8.38000	91.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.51500	91.48500		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.51500	91.48500		8.26000	91.74000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.65154	103.74491		9.75809	103.44038		4.89	0.00	159,870,906.31	1,541	83,113.00
R186	On 02/11/2023	Bond Future			9.72131	106.01826		9.84390	105.69120		4.56	0.00	1,060,182.60	10	14,843.00
R186	On 02/11/2023	Bond Future	9.15	Call	662.04000	0.66204		632.67000	0.63267	662.040	4.38	0.32	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	686.78000	0.68678		898.53000	0.89853	686.780	4.92	0.30	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.78328	103.08188		9.93760	102.69985		4.41	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.84492	105.41812		10.02432	105.00891		4.03	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			9.99935	102.33105		10.22013	101.87226		3.78	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			334.72753	334.72753		334.62596	334.62596			0.00	0.00	0	12.00
R197	On 02/11/2023	Bond Future			342.14171	342.14171		341.98639	341.98639			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			249.87782	249.87782		249.57223	249.57223			0.00	0.00	0	5,413.00
R202	On 02/11/2023	Bond Future			255.41247	255.41247		255.06171	255.06171			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.16557	256.16557		255.69557	255.69557			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.02765	262.02765		261.50039	261.50039			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.45465	262.45465		261.82365	261.82365			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			10.93545	86.79364		11.02553	86.41983		8.56	0.00	52,510,152.20	605	97,833.00
R2030	On 03/08/2023	Bond Future	10.40	Call	512.98000	0.51298		521.48000	0.52148	512.980	8.10	0.26	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	853.96000	0.85396		851.43000	0.85143	853.960	8.24	0.37	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	103.17000	0.10317		141.21000	0.14121	103.170	10.47	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	62.47000	0.06247		73.74000	0.07374	62.470	10.84	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.03746	88.69585		11.13558	88.30068		8.42	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	332.09000	0.33209		255.43000	0.25543	332.090	8.48	0.13	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	503.52000	0.50352		441.25000	0.44125	503.520	8.28	0.19	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	630.52000	0.63052		590.49000	0.59049	630.520	8.17	0.22	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	946.35000	0.94635		945.72000	0.94572	946.350	8.08	0.31	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,383.31000	1.38331		1,766.68000	1.76668	1,383.310	8.56	0.37	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,204.55000	1.20455		1,568.97000	1.56897	1,204.550	8.68	0.33	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.14000	86.67619		11.25400	86.23166		8.39	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	498.45000	0.49845		417.97000	0.41797	498.450	8.19	0.16	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	703.84000	0.70384	646.93000	0.64693	703.840	8.07	0.21	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	733.85000	0.73385	682.01000	0.68201	733.850	8.06	0.22	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	847.66000	0.84766	816.81000	0.81681	847.660	8.01	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,185.14000	1.18514	1,196.54000	1.19654	1,185.140	7.98	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.31	Put	2,159.24000	2.15924	2,617.43000	2.61743	2,159.240	8.44	0.44	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,434.31000	1.43431	1,821.68000	1.82168	1,434.310	8.91	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,198.95000	1.19895	1,550.40000	1.55040	1,198.950	9.13	0.28	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.24978	88.64056	11.37438	88.17045		7.89	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	634.77000	0.63477	533.63000	0.53363	634.770	7.43	0.18	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,037.01000	1.03701	970.19000	0.97019	1,037.010	7.37	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,939.22000	1.93922	0.00000	0.00000	1,939.220	7.61	0.42	39,579,311.51	1,080	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,800.03000	1.80003	2,107.55000	2.10755	1,800.030	8.44	0.35	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,373.17000	1.37317	0.00000	0.00000	1,373.170	8.81	0.28	52,279,923.31	2,160	1,080.00
R2030	On 01/08/2024	Bond Future			11.41025	86.50310	11.55208	85.98806		7.82	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			11.61885	84.83357	11.70230	84.44230		10.14	0.00	59,383,499.00	700	113,598.00
R2032	On 03/08/2023	Bond Future	9.60	Call	6.17000	0.00617	7.14000	0.00714	6.170	9.28	0.01	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	69.57000	0.06957	89.59000	0.08959	69.570	9.13	0.05	29,204,166.96	7,500	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	2,007.09000	2.00709	2,502.95000	2.50295	2,007.090	9.72	0.57	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	1,760.49000	1.76049	2,242.71000	2.24271	1,760.490	9.85	0.52	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	2,394.85000	2.39485	2,410.30000	2.41030	2,394.850	10.36	0.63	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.73714	82.52977	11.82720	82.11722		10.83	0.00	24,758,931.00	300	64,682.00
R2032	On 02/11/2023	Bond Future	10.59	Call	574.30000	0.57430	584.24000	0.58424	574.300	10.13	0.19	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,157.94000	1.15794	1,208.97000	1.20897	1,157.940	10.27	0.32	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,550.86000	1.55086	1,927.11000	1.92711	1,550.860	11.42	0.34	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.85367	84.37813	11.95644	83.91831		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	438.00000	0.43800	383.15000	0.38315	438.000	9.93	0.13	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	851.46000	0.85146	844.69000	0.84469	851.460	9.79	0.22	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,018.30000	1.01830	1,040.67000	1.04067	1,018.300	9.76	0.25	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,429.25000	1.42925	1,509.31000	1.50931	1,429.250	9.75	0.33	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,701.51000	1.70151	2,157.56000	2.15756	1,701.510	11.00	0.32	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,573.77000	1.57377	2,011.09000	2.01109	1,573.770	11.12	0.30	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.97364	82.12744	12.08471	81.64236		9.72	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	690.03000	0.69003	594.71000	0.59471	690.030	9.16	0.18	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	876.76000	0.87676	794.07000	0.79407	876.760	9.13	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,143.92000	1.14392	1,088.37000	1.08837	1,143.920	9.09	0.27	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,432.44000	1.43244	1,399.86000	1.39986	1,432.440	9.12	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,740.66000	1.74066	2,060.57000	2.06057	1,740.660	10.60	0.30	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,458.19000	1.45819	1,741.28000	1.74128	1,458.190	10.89	0.26	0.00	0	500.00
R2032	On 01/08/2024	Bond Future			12.13232	83.85574	12.25655	83.32777		9.48	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

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 03/08/2023	Bond Future			12.06899	84.23054		12.17770	83.66087		11.92	0.00	1,684,610.80	20	55,050.00
R2035	On 03/08/2023	Bond Future	11.75	Put	2,791.46000	2.79146		3,436.30000	3.43630	2,791.460	11.20	0.64	0.00	0	4,870.00
R2035	On 02/11/2023	Bond Future			12.19128	81.56637		12.30689	80.97198		12.38	0.00	11,908,690.02	146	104,856.00
R2035	On 02/11/2023	Bond Future	10.62	Call	300.31000	0.30031		302.00000	0.30200	300.310	11.29	0.10	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	678.74000	0.67874		731.76000	0.73176	678.740	11.28	0.20	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,552.95000	1.55295		2,042.89000	2.04289	1,552.950	13.23	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.31611	83.39310		12.44414	82.74793		11.89	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	545.30000	0.54530		529.09000	0.52909	545.300	11.06	0.14	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,000.14000	1.00014		1,012.09000	1.01209	1,000.140	11.03	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,474.29000	1.47429		1,950.24000	1.95024	1,474.290	13.05	0.25	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.43358	80.76918		12.56982	80.09530		11.83	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.58289	82.46942		12.73174	81.74921		11.08	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			12.38320	75.03041		12.47623	74.54583		13.49	0.00	750,304.10	10	131,648.00
R2037	On 03/08/2023	Bond Future	10.30	Call	6.29000	0.00629		8.93000	0.00893	6.290	12.03	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	78.89000	0.07889		100.64000	0.10064	78.890	12.05	0.05	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.50253	76.67493		12.60140	76.16845		13.28	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.62365	74.13574		12.73351	73.58292		13.51	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.74825	75.81580		12.86519	75.23734		13.10	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.90672	73.15635		13.03490	72.53571		12.94	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			12.51157	75.92271		12.65628	75.12476		14.26	0.00	18,373,295.82	242	133,120.00
R2040	On 02/11/2023	Bond Future			12.62931	77.58686		12.78171	76.75999		14.05	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.74876	74.81774		12.91392	73.93706		14.34	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			12.87106	76.51323		13.04527	75.59946		13.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.02545	73.61776		13.21297	72.65460		13.61	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			12.56232	72.34105		12.71197	71.51560		15.11	0.00	3,906,416.70	54	85,336.00
R2044	On 03/08/2023	Bond Future	11.75	Call	406.62000	0.40662		475.85000	0.47585	406.620	13.51	0.17	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	5,182.67000	5.18267		6,077.35000	6.07735	5,182.670	13.51	0.83	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,990.12000	3.99012		4,884.06000	4.88406	3,990.120	13.85	0.74	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	2,196.90000	2.19690		3,015.13000	3.01513	2,196.900	14.63	0.51	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.67578	73.92671		12.83313	73.07230		14.90	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.79070	71.20085		12.96060	70.29369		15.24	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.90798	72.81430		13.08688	71.87414		14.52	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.05547	69.96600		13.24752	68.97734		14.51	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			12.49678	75.35832		12.64088	74.54929		14.82	0.00	5,877,948.96	78	240,212.00

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	11.80	Call	545.00000	0.54500	633.81000	0.63381	545.000	13.32	0.21	17,095,936.00	1,100	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,506.88000	1.50688	1,561.27000	1.56127	1,506.880	14.01	0.42	34,948,997.04	1,100	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	796.68000	0.79668	1,347.97000	1.34797	796.680	15.69	0.23	19,169,209.04	1,100	1,100.00
R2048	On 02/11/2023	Bond Future			12.61075	72.56328	12.76242	71.72571		15.51	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.72645	74.18839	12.89035	73.29888		14.93	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.83478	71.41948	13.00734	70.49733		15.12	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.96852	72.92200	13.15358	71.95214		14.22	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			12.09843	64.80611	12.20099	64.33583		13.49	0.00	0.00	0	11,704.00
R209	On 03/08/2023	Bond Future	10.00	Call	4.42000	0.00442	6.01000	0.00601	4.420	12.04	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	60.19000	0.06019	73.03000	0.07303	60.190	12.05	0.04	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	70.50000	0.07050	86.05000	0.08605	70.500	12.05	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	283.02000	0.28302	348.98000	0.34898	283.020	12.06	0.15	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,855.02000	1.85502	2,376.55000	2.37655	1,855.020	13.07	0.53	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.20588	63.07257	12.31439	62.58233		13.96	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future			12.31093	64.48518	12.43002	63.95494		13.45	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.41763	62.79287	12.54380	62.23930		13.78	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.55218	64.11436	12.68905	63.52420		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			227.94017	227.94017	228.06932	228.06932			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.78298	229.78298	229.88185	229.88185			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.98107	234.98107	234.97669	234.97669			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			237.06094	237.06094	237.01868	237.01868			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			242.11765	242.11765	241.98079	241.98079			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			11.37304	81.25843	11.45677	80.90275		9.50	0.00	0.00	0	23,367.00
R213	On 02/11/2023	Bond Future			11.48922	79.48188	11.57983	79.10648		9.96	0.00	0.00	0	6,998.00
R213	On 01/02/2024	Bond Future			11.60825	81.26186	11.71243	80.84156		9.54	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.72018	79.54340	11.83309	79.09949		9.23	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.87181	81.21936	11.99883	80.73455		8.87	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

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
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	12.38715	61.06421		12.53079	60.39862		14.77	0.00	37,310,232.31	611	18,937.00
R214	On 02/11/2023	Bond Future	12.49608	59.09931		12.64687	58.41028		15.40	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.60634	60.42284		12.76877	59.69141		14.85	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.70940	58.48634		12.87998	57.72807		14.98	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.83698	59.71742		13.01932	58.92004		14.10	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 :											629,498,771.18	18,609	1 389 239.00
Grand Total:											629,498,771.18	18,609	1 389 239.00