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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2023

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	881.03900	881.03900	888.59100	888.59100					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	900.20900	900.20900	907.92700	907.92700					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	919.95400	919.95400	927.84200	927.84200					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	940.63800	940.63800	948.70300	948.70300					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	960.15800	960.15800	968.38600	968.38600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,000.39400	1,000.39400	1,010.71900	1,010.71900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,022.16000	1,022.16000	1,032.71200	1,032.71200					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,044.58000	1,044.58000	1,055.36400	1,055.36400					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,068.06600	1,068.06600	1,079.09200	1,079.09200					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,090.23000	1,090.23000	1,101.48000	1,101.48000					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	876.91900	876.91900	884.68900	884.68900					0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	895.99800	895.99800	903.94000	903.94000					0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	915.65100	915.65100	923.76700	923.76700					0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	936.23800	936.23800		944.53600	944.53600			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	955.66700	955.66700		964.13300	964.13300			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	12.69299	73.84396		12.55241	74.47119			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.84210	71.67073		12.69536	72.31230			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.00021	73.25902		12.84702	73.91474			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.15440	71.12248		12.99446	71.79305			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.34803	72.60533		13.18104	73.28887			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	13.14573	70.32775		13.03638	70.88261			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.28776	67.61155		13.17383	68.17913			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.43042	69.10976		13.31193	69.68983			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.57498	66.41587		13.45157	67.00911			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.74935	67.79732		13.62094	68.40191			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	864.40900	864.40900		872.12800	872.12800			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	883.21600	883.21600		891.10600	891.10600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	902.58900	902.58900		910.65100	910.65100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	922.88200	922.88200		931.12600	931.12600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	942.03400	942.03400		950.44500	950.44500			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.30491	170.30491		170.64988	170.64988			0.00	20,777,199.02	122	6,280.00
I2025	On 02/11/2023	Bond Future	174.05145	174.05145		174.40526	174.40526			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.09251	176.09251		176.45253	176.45253			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.09013	180.09013		180.45829	180.45829			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.99535	181.99535		182.36609	182.36609			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	124.52242	124.52242		125.08889	125.08889			0.00	0.00	0	1,976.00
I2029	On 02/11/2023	Bond Future	125.91545	125.91545		126.49484	126.49484			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.70610	128.70610		129.29822	129.29822			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.24242	130.24242		130.84656	130.84656			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.96943	132.96943		133.58436	133.58436			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	117.60044	117.60044		118.16167	118.16167			0.00	35,280,132.00	300	7,527.00
I2033	On 02/11/2023	Bond Future	118.74841	118.74841		119.32254	119.32254			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.38023	121.38023		121.96695	121.96695			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.65445	122.65445		123.25303	123.25303			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	125.22265	125.22265		125.83211	125.83211			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	127.82180	127.82180		128.99542	128.99542			0.00	73,241,891.40	573	3,673.00
I2038	On 02/11/2023	Bond Future	130.63384	130.63384		131.83423	131.83423			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	131.48553	131.48553		132.71082	132.71082			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.47061	134.47061		135.72348	135.72348			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.18582	135.18582		136.46009	136.46009			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	114.21394	114.21394		114.32789	114.32789			0.00	16,903,663.12	148	13,094.00
I2046	On 02/11/2023	Bond Future	114.61114	114.61114		114.72786	114.72786			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	117.15114	117.15114		117.27032	117.27032			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.63360	117.63360		117.75320	117.75320			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	120.09452	120.09452		120.21492	120.21492			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	113.27765	113.27765		114.63854	114.63854			0.00	39,647,177.50	350	11,148.00
I2050	On 02/11/2023	Bond Future	115.76970	115.76970		117.16132	117.16132			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	116.06072	116.06072		117.48169	117.48169			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.69553	118.69553		120.14855	120.14855			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.84161	118.84161		120.32047	120.32047			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	330.34800	330.34800		332.16900	332.16900			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	337.61500	337.61500		339.47600	339.47600			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	345.09800	345.09800		347.00000	347.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	352.93200	352.93200		354.87800	354.87800			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.33000	360.33000		362.31500	362.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.03500	91.96500		8.04500	91.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.39500	91.60500		8.33500	91.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.41000	91.59000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.60000	91.40000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.60500	91.39500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.65000	91.35000		8.50000	91.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.63000	91.37000		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.56000	91.44000		8.38000	91.62000			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			8.35000	91.65000		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.29500	91.70500		8.09500	91.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.15000	91.85000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.15500	91.84500		7.92500	92.07500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.16384	105.15344		8.88390	105.97292		4.83	0.00	339,014,690.56	3,224	84,581.00
R186	On 02/11/2023	Bond Future			9.19341	107.44184		8.88686	108.27999		4.46	0.00	165,675,317.28	1,542	14,853.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,325.85000	1.32585	1,782.95000	1.78295	1,325.850	1,325.850	4.65	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	439.12000	0.43912	300.33000	0.30033	439.120	439.120	5.32	0.20	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.22121	104.48882		8.88378	105.34528		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.22944	106.83815		8.85525	107.71384		3.87	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			9.32981	103.73893		8.91156	104.63120		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			334.59668	334.59668		334.94449	334.94449			0.00	2,342,176.76	7	12.00
R197	On 02/11/2023	Bond Future			346.67039	346.67039		342.31529	342.31529			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			250.61756	250.61756		251.81539	251.81539			0.00	19,297,552.12	77	5,440.00
R202	On 02/11/2023	Bond Future			256.13055	256.13055		257.35682	257.35682			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.78115	256.78115		258.03108	258.03108			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.61044	262.61044		263.88883	263.88883			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.94009	262.94009		264.23497	264.23497			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			10.60706	88.17381		10.39534	89.07833		8.70	0.00	229,957,296.48	2,608	97,783.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,104.53000	1.10453	1,532.23000	1.53223	1,104.530	1,104.530	8.83	0.42	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,625.92000	1.62592	2,153.57000	2.15357	1,625.920	1,625.920	9.04	0.53	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	57.78000	0.05778	35.92000	0.03592	57.780	57.780	10.69	0.03	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	27.87000	0.02787	16.69000	0.01669	27.870	27.870	10.69	0.02	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.69500	90.09302		10.47202	91.01796		8.51	0.00	9,549,860.12	106	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	521.21000	0.52121	724.61000	0.72461	521.210	521.210	8.22	0.19	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	833.77000	0.83377	0.00000	0.00000	833.770	833.770	8.31	0.27	12,248,621.55	500	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,067.73000	1.06773	1,400.89000	1.40089	1,067.730	1,067.730	8.40	0.32	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,588.67000	1.58867	0.00000	0.00000	1,588.670	1,588.670	8.61	0.42	19,017,119.09	500	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,146.47000	1.14647	0.00000	0.00000	1,146.470	1,146.470	9.52	0.29	13,373,680.12	500	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,007.28000	1.00728	789.51000	0.78951	1,007.280	1,007.280	9.65	0.27	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.78894	88.06330		10.55369	89.00842		8.44	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	749.91000	0.74991	985.25000	0.98525	749.910	749.910	8.10	0.22	0.00	0	400.00

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R2030	On 01/02/2024	Bond Future	9.89	Call	1,097.10000	1.09710		0.00000	0.00000	1,097.100	8.22	0.29	12,971,080.88	500	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,148.39000	1.14839	1,463.52000	1.46352	1,148.390	8.24	0.30	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,341.87000	1.34187	1,690.22000	1.69022	1,341.870	8.33	0.34	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,863.37000	1.86337	0.00000	0.00000	1,863.370	8.54	0.42	18,475,577.90	500	500.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,854.46000	1.85446	1,534.55000	1.53455	1,854.460	9.29	0.37	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,256.68000	1.25668	0.00000	0.00000	1,256.680	9.77	0.27	11,896,816.14	500	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,058.59000	1.05859	861.08000	0.86108	1,058.590	9.98	0.23	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.88296	90.04329	10.63446	91.00969		7.76	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	915.22000	0.91522	1,177.99000	1.17799	915.220	7.33	0.24	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,540.02000	1.54002	1,910.42000	1.91042	1,540.020	7.56	0.35	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,491.92000	1.49192	1,236.37000	1.23637	1,491.920	8.85	0.29	0.00	0	1,000.00	
R2030	On 01/08/2024	Bond Future			11.03101	87.89932	10.76793	88.88442		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			11.31309	86.28855	11.11887	87.23048		10.48	0.00	18,206,884.05	211	115,565.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	29.46000	0.02946	56.52000	0.05652	29.460	9.71	0.02	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	250.24000	0.25024	396.65000	0.39665	250.240	10.02	0.12	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,568.42000	1.56842	1,206.53000	1.20653	1,568.420	11.35	0.43	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,382.59000	1.38259	1,055.37000	1.05537	1,382.590	11.48	0.40	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,634.72000	3.63472	4,353.77000	4.35377	3,634.720	11.93	0.72	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.42016	84.00390	11.21703	84.96696		11.04	0.00	0.00	0	64,382.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,019.29000	1.01929	0.00000	0.00000	1,019.290	10.67	0.28	11,684,679.53	500	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,903.10000	1.90310	0.00000	0.00000	1,903.100	11.13	0.42	17,795,949.03	500	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,319.51000	1.31951	0.00000	0.00000	1,319.510	12.46	0.28	11,858,319.20	500	500.00	
R2032	On 01/02/2024	Bond Future			11.53056	85.84629	11.31812	86.83046		10.53	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	663.67000	0.66367	858.51000	0.85851	663.670	9.92	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,336.16000	1.33616	0.00000	0.00000	1,336.160	10.22	0.30	12,789,914.00	500	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,604.88000	1.60488	1,963.72000	1.96372	1,604.880	10.34	0.34	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,222.30000	2.22230	0.00000	0.00000	2,222.300	10.61	0.41	17,956,987.29	500	500.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,567.36000	1.56736	1,322.77000	1.32277	1,567.360	12.14	0.27	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,455.22000	1.45522	0.00000	0.00000	1,455.220	12.26	0.26	11,053,119.04	500	500.00	
R2032	On 02/05/2024	Bond Future			11.63863	83.61372	11.41623	84.61999		9.64	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	983.61000	0.98361	1,243.61000	1.24361	983.610	9.08	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,269.79000	1.26979	0.00000	0.00000	1,269.790	9.19	0.28	11,887,897.01	500	500.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,675.71000	1.67571	2,047.85000	2.04785	1,675.710	9.35	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,088.62000	2.08862	0.00000	0.00000	2,088.620	9.51	0.39	16,668,394.14	500	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,492.91000	1.49291	1,257.98000	1.25798	1,492.910	11.17	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,251.12000	1.25112	0.00000	0.00000	1,251.120	11.43	0.22	9,218,926.88	500	500.00	
R2032	On 01/08/2024	Bond Future			11.78872	85.33964	11.55583	86.36552		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			11.87285	85.27309	11.72625	86.06489		12.61	0.00	11,341,320.97	133	55,636.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,486.68000	2.48668	2,097.59000	2.09759	2,486.680	12.98	0.54	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			11.98941	82.61947		11.83670	83.42919		12.81	0.00	0.00	0	100,557.00
R2035	On 02/11/2023	Bond Future	10.62	Call	509.17000	0.50917		647.13000	0.64713	509.170	11.87	0.15	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,122.02000	1.12202		1,363.71000	1.36371	1,122.020	12.34	0.27	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,534.10000	1.53410		1,328.11000	1.32811	1,534.100	14.64	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			12.11308	84.43157		11.95394	85.25896		12.33	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	800.06000	0.80006		968.51000	0.96851	800.060	11.51	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,444.74000	1.44474		1,701.77000	1.70177	1,444.740	11.75	0.29	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,516.10000	1.51610		1,336.86000	1.33686	1,516.100	14.31	0.24	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.22500	81.81675		12.05932	82.66277		12.04	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.37198	83.50597		12.19942	84.36831		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			12.17682	76.12227		12.03584	76.88173		14.31	0.00	232,172,923.50	3,050	132,481.00
R2037	On 03/08/2023	Bond Future	10.30	Call	25.84000	0.02584		41.91000	0.04191	25.840	12.90	0.02	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	220.36000	0.22036		312.30000	0.31230	220.360	13.23	0.10	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.29034	77.77936		12.14386	78.55593		13.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.40988	75.22914		12.25758	76.02268		14.05	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.52862	76.92057		12.37031	77.73200		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.68398	74.25352		12.51923	75.08060		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			12.38806	76.61448		12.27313	77.26722		15.26	0.00	17,697,944.88	231	132,772.00
R2040	On 02/11/2023	Bond Future			12.50317	78.28230		12.38378	78.94991		14.75	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.62424	75.49275		12.50017	76.17492		15.05	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			12.74417	77.19014		12.61529	77.88765		14.34	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.89915	74.27786		12.76510	74.98869		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			12.43861	73.03572		12.34952	73.54303		16.29	0.00	8,253,036.36	113	85,282.00
R2044	On 03/08/2023	Bond Future	11.75	Call	802.43000	0.80243		947.96000	0.94796	802.430	15.83	0.25	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,883.81000	4.88381		4,522.03000	4.52203	4,883.810	15.83	0.75	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,827.59000	3.82759		3,516.63000	3.51663	3,827.590	16.29	0.65	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	2,252.56000	2.25256		2,041.29000	2.04129	2,252.560	17.27	0.46	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.54940	74.62568		12.45689	75.14466		15.77	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.66568	71.88114		12.56961	72.41139		16.13	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.78052	73.49729		12.68079	74.03950		15.39	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.92833	70.63378		12.82469	71.18613		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			12.37283	76.06754		12.27823	76.61729		16.10	0.00	7,682,821.54	101	240,212.00
R2048	On 02/11/2023	Bond Future			12.48397	73.27720		12.38569	73.83947		16.49	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future			12.60077	74.88435		12.49865	75.45891		15.93	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
R2048	On 02/05/2024	Bond Future			12.70667	72.11842		12.60072	72.70591		16.11	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.84066	73.60656		12.73067	74.20515		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			11.90242	65.71890		11.76123	66.38801		14.28	0.00	62,235,798.30	947	12,039.00
R209	On 03/08/2023	Bond Future	10.00	Call	18.16000	0.01816		30.08000	0.03008	18.160	12.89	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	165.70000	0.16570		238.83000	0.23883	165.700	13.15	0.09	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	191.02000	0.19102		272.51000	0.27251	191.020	13.21	0.10	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	637.66000	0.63766		831.31000	0.83131	637.660	13.87	0.25	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,688.76000	1.68876		1,418.51000	1.41851	1,688.760	15.14	0.45	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.00476	63.99569		11.85833	64.67982		14.46	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future			12.10891	65.39928		11.95713	66.09837		13.96	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.21063	63.71613		12.05323	64.43093		14.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.34305	65.03137		12.17985	65.76005		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			229.07145	229.07145		229.61296	229.61296			0.00	11,453,572.50	50	421.00
R210	On 02/11/2023	Bond Future			230.90395	230.90395		231.45793	231.45793			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			236.02135	236.02135		236.58749	236.58749			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			238.07914	238.07914		238.65464	238.65464			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			243.06239	243.06239		243.64656	243.64656			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			11.05646	82.62202		10.85646	83.49904		9.75	0.00	26,769,534.48	324	23,367.00
R213	On 02/11/2023	Bond Future			11.16046	80.86334		10.95089	81.76006		10.11	0.00	548,091,718.52	6,778	6,998.00
R213	On 01/02/2024	Bond Future			11.27228	82.63695		11.05244	83.55323		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.37130	80.93527		11.14074	81.87216		9.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.51338	82.60802		11.27135	83.56319		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 03/08/2023	Bond Future			12.26334	61.64772		12.15329	62.17415		15.87	0.00	3,698,863.20	60	18,852.00
R214	On 02/11/2023	Bond Future			12.36974	59.68674		12.25570	60.22506		16.19	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			12.48135	60.99580		12.36314	61.54595		15.66	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 02/05/2024	Bond Future	12.58228	59.06182		12.45992	59.62434		15.76	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.71045	60.28120		12.58376	60.85446		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
Total for Derivatives :											2,108,188,456.46	28,555	1 384 107.00
Grand Total:											2,108,188,456.46	28,555	1 384 107.00