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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2023

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 02/11/2023	Index Future	908.78100		908.78100		913.62600	913.62600			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.26600		929.26600		934.22300	934.22300			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.24300		950.24300		955.30900	955.30900			0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.88300		971.88300		977.05900	977.05900			0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	994.36200		994.36200		999.64400	999.64400			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,033.46100		1,033.46100		1,043.30800	1,043.30800			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,056.75700		1,056.75700		1,066.82800	1,066.82800			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,080.61200		1,080.61200		1,090.90700	1,090.90700			0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,105.22000		1,105.22000		1,115.74400	1,115.74400			0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,130.78400		1,130.78400		1,141.53500	1,141.53500			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	901.78600		901.78600		909.82100	909.82100			0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	922.11300		922.11300		930.33200	930.33200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	942.92900		942.92900		951.32900	951.32900			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 01/08/2024	Index Future	964.40200	964.40200		972.98900	972.98900			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	986.70900	986.70900		995.48000	995.48000			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 02/11/2023	Bond Future	12.74395	72.09899		12.57936	72.82509			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.88726	73.74170		12.71548	74.48439			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.03496	71.62243		12.85568	72.38191			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.18629	73.26725		12.99905	74.04409			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.39219	71.16660		13.19569	71.96113			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 02/11/2023	Bond Future	13.20859	68.00512		13.04426	68.83435			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.33938	69.55471		13.16856	70.40294			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.47887	66.87712		13.30107	67.74458			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.61880	68.41206		13.43387	69.29935			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.80250	65.73189		13.60906	66.63950			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 02/11/2023	GOVI	888.91500	888.91500		896.88600	896.88600			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	908.95200	908.95200		917.10500	917.10500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	929.47100	929.47100		937.80400	937.80400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	950.63700	950.63700		959.15600	959.15600			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	972.62600	972.62600		981.32700	981.32700			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.05003	173.05003		172.96332	172.96332			0.00	0.00	0	5,538.00
I2025	On 01/02/2024	Bond Future	175.20671	175.20671		175.11821	175.11821			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.20093	179.20093		179.11013	179.11013			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.49029	181.49029		181.39738	181.39738			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.72211	185.72211		185.62609	185.62609			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 02/11/2023	Bond Future	125.06316	125.06316		125.46491	125.46491			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.91249	127.91249		128.32353	128.32353			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.46764	129.46764		129.88789	129.88789			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.44312	132.44312		132.87282	132.87282			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.13885	134.13885		134.57749	134.57749			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 02/11/2023	Bond Future	119.65477	119.65477		119.76267	119.76267			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.38086	122.38086		122.49125	122.49125			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.71494	123.71494		123.82775	123.82775			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.55829	126.55829		126.67349	126.67349			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	128.01876	128.01876		128.13582	128.13582			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 02/11/2023	Bond Future	130.39259	130.39259		130.39897	130.39897			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	131.35426	131.35426		131.36076	131.36076			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.34847	134.34847		134.35502	134.35502			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.37803	135.37803		135.38483	135.38483			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.53275	138.53275		138.53893	138.53893			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 02/11/2023	Bond Future	113.38598	113.38598		113.39143	113.39143			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	115.96926	115.96926		115.97509	115.97509			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.47443	116.47443		116.48019	116.48019			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	119.15078	119.15078		119.15654	119.15654			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.73849	119.73849		119.74319	119.74319			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 02/11/2023	Bond Future	114.90638	114.90638		115.71000	115.71000			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	115.28597	115.28597		116.10801	116.10801			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.91403	117.91403		118.75475	118.75475			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.32917	118.32917		119.18958	119.18958			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	121.08596	121.08596		121.96589	121.96589			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 02/11/2023	Index Future	336.55400	336.55400		337.10400	337.10400			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	344.22200	344.22200		344.78400	344.78400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	352.07100	352.07100		352.64500	352.64500			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.16500	360.16500		360.75100	360.75100			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	368.57700	368.57700		369.17100	369.17100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.41500	91.58500		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.41500	91.58500		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.47500	91.52500		8.43000	91.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.47000	91.53000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.47500	91.52500		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.47000	91.53000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.39500	91.60500		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.23000	91.77000		8.12000	91.88000			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 18/09/2024	Jibar Tradeable Future			8.10500	91.89500		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.97000	92.03000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.90000	92.10000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.87000	92.13000		7.71500	92.28500			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.99149	107.99296		8.86140	108.34999		4.18	0.00	60,476,057.60	560	132,391.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,112.62000	1.11262	1,346.84000	1.34684	1,112.620	4.37	0.58	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	71.35000	0.07135	56.49000	0.05649	71.350	5.08	0.06	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.97354	105.11658		8.83034	105.48174		4.11	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.95129	107.48818		8.79257	107.86145		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,584.90000	2.58490	2,855.90000	2.85590	2,584.900	4.20	0.69	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	470.77000	0.47077	406.62000	0.40662	470.770	4.53	0.20	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			8.91540	104.62296		8.73792	105.00456		3.43	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			8.94959	107.02954		8.74701	107.41936		2.97	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 02/11/2023	Bond Future			341.77840	341.77840		341.80098	341.80098			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 02/11/2023	Bond Future			258.31360	258.31360		258.54430	258.54430			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.24841	259.24841		259.48463	259.48463			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.15844	265.15844		265.39952	265.39952			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.17743	266.17743		266.42502	266.42502			0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.38021	272.38021		272.63228	272.63228			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 02/11/2023	Bond Future			10.37779	91.41249		10.20578	92.13835		8.85	0.00	34,371,096.24	376	89,596.00
R2030	On 02/11/2023	Bond Future	9.57	Call	342.20000	0.34220	512.47000	0.51247	342.200	8.45	0.18	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	669.13000	0.66913	934.57000	0.93457	669.130	8.58	0.29	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	934.34000	0.93434	1,258.94000	1.25894	934.340	8.71	0.37	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,559.07000	1.55907	1,987.08000	1.98708	1,559.070	8.98	0.51	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,120.08000	2.12008	2,614.39000	2.61439	2,120.080	9.21	0.61	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,592.16000	3.59216	4,195.24000	4.19524	3,592.160	9.74	0.78	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	339.34000	0.33934	260.26000	0.26026	339.340	10.08	0.15	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	273.09000	0.27309	208.84000	0.20884	273.090	10.23	0.12	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	88.52000	0.08852	67.28000	0.06728	88.520	10.98	0.05	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.44058	89.46736		10.25916	90.20966		8.98	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	819.02000	0.81902	1,046.98000	1.04698	819.020	8.70	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,221.13000	1.22113	1,517.73000	1.51773	1,221.130	8.78	0.35	0.00	0	500.00	

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,280.84000	1.28084	1,586.40000	1.58640	1,280.840	8.80	0.36	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,389.99000	1.38999	1,711.31000	1.71131	1,389.990	8.83	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,507.35000	1.50735	1,844.56000	1.84456	1,507.350	8.87	0.40	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,666.54000	1.66654	2,024.09000	2.02409	1,666.540	8.93	0.43	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,117.67000	2.11767	2,526.10000	2.52610	2,117.670	9.08	0.50	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,359.67000	1.35967	1,143.87000	1.14387	1,359.670	9.58	0.34	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,024.82000	1.02482	856.27000	0.85627	1,024.820	9.86	0.27	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	681.11000	0.68111	564.82000	0.56482	681.110	10.27	0.19	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	620.03000	0.62003	513.44000	0.51344	620.030	10.36	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	614.17000	0.61417	508.52000	0.50852	614.170	10.37	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	489.73000	0.48973	404.30000	0.40430	489.730	10.59	0.14	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.51329	91.48571	10.32176	92.24463		8.44	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,203.56000	1.20356	1,467.33000	1.46733	1,203.560	8.15	0.31	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,969.37000	1.96937	2,327.22000	2.32722	1,969.370	8.39	0.43	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,898.65000	2.89865	3,340.05000	3.34005	2,898.650	8.70	0.54	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,361.48000	3.36148	3,836.17000	3.83617	3,361.480	8.86	0.58	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,110.84000	4.11084	4,630.93000	4.63093	4,110.840	9.10	0.65	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	988.90000	0.98890	845.73000	0.84573	988.900	9.78	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	703.62000	0.70362	597.95000	0.59795	703.620	10.04	0.16	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	324.49000	0.32449	270.04000	0.27004	324.490	10.04	0.09	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.58919	89.56156	10.38639	90.33765		8.10	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.70792	91.62112	10.49215	92.41463		7.60	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 02/11/2023	Bond Future			11.15928	85.24342	10.98865	86.06725		11.10	0.00	427,836,724.98	5,019	196,060.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	388.82000	0.38882	582.00000	0.58200	388.820	10.35	0.18	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	652.11000	0.65211	923.59000	0.92359	652.110	10.57	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	666.09000	0.66609	941.21000	0.94121	666.090	10.58	0.27	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	849.32000	0.84932	1,168.75000	1.16875	849.320	10.72	0.32	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,185.76000	2.18576	1,789.24000	1.78924	2,185.760	11.10	0.56	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,628.89000	1.62889	2,088.36000	2.08836	1,628.890	11.23	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,549.58000	1.54958	1,249.02000	1.24902	1,549.580	11.49	0.44	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,165.22000	1.16522	929.74000	0.92974	1,165.220	11.81	0.35	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,019.70000	1.01970	810.36000	0.81036	1,019.700	11.95	0.32	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	797.90000	0.79790	630.09000	0.63009	797.900	12.21	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	403.14000	0.40314	314.62000	0.31462	403.140	12.89	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.24659	87.16526	11.06822	88.00776		11.11	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	601.86000	0.60186	787.94000	0.78794	601.860	10.47	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,326.65000	1.32665	1,644.53000	1.64453	1,326.650	10.76	0.33	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,625.45000	1.62545	1,985.67000	1.98567	1,625.450	10.89	0.38	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,663.63000	1.66363	2,028.86000	2.02886	1,663.630	10.91	0.38	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,323.10000	2.32310	2,764.83000	2.76483	2,323.100	11.20	0.47	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,787.97000	1.78797	1,529.27000	1.52927	1,787.970	11.91	0.36	0.00	0	200.00	

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
R2032	On 01/02/2024	Bond Future	12.50	Put	942.01000	0.94201		795.96000	0.79596	942.010	12.76	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	848.93000	0.84893		716.30000	0.71630	848.930	12.89	0.19	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	771.47000	0.77147		650.17000	0.65017	771.470	13.02	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.33987	84.96916		11.15324	85.83052		11.03	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,329.05000	1.32905		1,612.71000	1.61271	1,329.050	10.58	0.29	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,682.32000	1.68232		2,012.87000	2.01287	1,682.320	10.71	0.34	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,785.64000	1.78564		2,128.70000	2.12870	1,785.640	10.75	0.36	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,179.58000	2.17958		2,566.57000	2.56657	2,179.580	10.91	0.41	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,667.18000	2.66718		3,101.59000	3.10159	2,667.180	11.11	0.46	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,283.65000	3.28365		3,769.34000	3.76934	3,283.650	11.36	0.52	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,160.56000	1.16056		1,006.28000	1.00628	1,160.560	12.97	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	927.69000	0.92769		800.34000	0.80034	927.690	13.07	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	796.33000	0.79633		684.24000	0.68424	796.330	13.07	0.15	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.43551	86.90201		11.24010	87.78284		9.83	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future			11.57754	84.73482		11.37184	85.63555		9.96	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 02/11/2023	Bond Future			11.89530	83.11713		11.72028	84.05418		13.36	0.00	18,285,768.60	220	168,416.00
R2035	On 02/11/2023	Bond Future	10.62	Call	164.30000	0.16430		269.36000	0.26936	164.300	12.25	0.08	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	578.63000	0.57863		833.59000	0.83359	578.630	12.82	0.21	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,752.69000	1.75269		2,248.10000	2.24810	1,752.690	13.74	0.45	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,244.18000	3.24418		3,908.62000	3.90862	3,244.180	14.51	0.64	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	660.49000	0.66049		526.09000	0.52609	660.490	15.43	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	232.77000	0.23277		183.11000	0.18311	232.770	16.39	0.08	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			12.00524	84.99094		11.82291	85.94919		12.87	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	524.22000	0.52422		702.44000	0.70244	524.220	11.84	0.15	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,110.42000	1.11042		1,411.35000	1.41135	1,110.420	12.17	0.27	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	939.53000	0.93953		793.98000	0.79398	939.530	15.15	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.11152	82.39487		11.92178	83.37461		13.12	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.21908	84.26940		12.02146	85.27132		12.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future			12.37405	81.69247		12.16729	82.71707		12.10	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 02/11/2023	Bond Future			12.26508	77.91245		12.10077	78.78661		14.44	0.00	0.00	0	63,984.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,532.59000	1.53259		1,964.17000	1.96417	1,532.590	14.47	0.42	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,935.67000	2.93567		3,531.60000	3.53160	2,935.670	15.31	0.61	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	275.41000	0.27541		222.42000	0.22242	275.410	17.55	0.09	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.37446	75.41261		12.20367	76.30652		14.70	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,393.12000	2.39312		2,836.91000	2.83691	2,393.120	14.84	0.44	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,048.11000	2.04811		1,782.70000	1.78270	2,048.110	16.14	0.35	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	927.10000	0.92710		798.39000	0.79839	927.100	17.65	0.18	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.49072	77.11366		12.31325	78.02762		14.25	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.61228	74.61182		12.42759	75.54647		14.55	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
R2037	On 07/11/2024	Bond Future			12.76516	76.32505		12.57248	77.28088		13.43	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 02/11/2023	Bond Future			12.50757	78.25787		12.34853	79.14880		15.30	0.00	5,712,824.51	73	38,373.00
R2040	On 02/11/2023	Bond Future	11.50	Call	368.18000	0.36818	539.70000	0.53970	368.180		14.17	0.14	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	720.12000	0.72012	990.19000	0.99019	720.120		14.56	0.24	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,261.84000	1.26184	1,643.30000	1.64330	1,261.840		15.05	0.35	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,584.32000	2.58432	3,142.82000	3.14282	2,584.320		15.93	0.55	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,341.84000	1.34184	1,114.17000	1.11417	1,341.840		16.60	0.32	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	581.78000	0.58178	477.42000	0.47742	581.780		17.77	0.16	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.62009	75.51541		12.45486	76.42647		15.64	0.00	100,662,041.53	1,333	91,893.00
R2040	On 02/05/2024	Bond Future			12.73885	77.21873		12.56725	78.15025		15.17	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.86294	74.46883		12.68446	75.42146		15.19	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			13.01689	76.17801		12.83080	77.15222		14.15	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 02/11/2023	Bond Future			12.57958	74.45772		12.41542	75.37934		16.24	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	957.41000	0.95741	1,288.75000	1.28875	957.410		15.79	0.29	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,936.04000	1.93604	1,616.97000	1.61697	1,936.040		17.19	0.42	0.00	0	5,860.00
R2044	On 01/02/2024	Bond Future			12.68875	71.75478		12.51832	72.69720		16.63	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.80352	73.37322		12.62663	74.33686		16.16	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.92319	70.66101		12.73934	71.64647		16.24	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			13.07085	72.28254		12.87928	73.29034		15.15	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 02/11/2023	Bond Future			12.44257	73.51310		12.28351	74.43241		16.99	0.00	514,591.70	7	232,295.00
R2048	On 02/11/2023	Bond Future	11.80	Call	852.30000	0.85230	1,156.50000	1.15650	852.300		16.17	0.26	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,561.00000	2.56100	3,126.97000	3.12697	2,561.000		17.48	0.54	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	598.57000	0.59857	492.23000	0.49223	598.570		19.63	0.16	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.54974	75.17043		12.38458	76.11053		16.43	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,040.20000	1.04020	1,302.96000	1.30296	1,040.200		15.39	0.24	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,752.45000	2.75245	3,231.84000	3.23184	2,752.450		16.51	0.46	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,881.55000	1.88155	1,647.14000	1.64714	1,881.550		18.36	0.30	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.65276	72.41627		12.48149	73.37750		16.93	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.75652	74.06365		12.57883	75.04657		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.89902	71.31445		12.71377	72.31974		15.89	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 02/11/2023	Bond Future			12.40595	95.06635		12.24160	96.29501		17.24	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.50758	97.20966		12.33696	98.46618		16.68	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.61370	93.53698		12.43649	94.82170		17.19	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.72093	95.66419		12.53688	96.97794		16.30	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 07/11/2024	Bond Future			12.86371	91.99113		12.67157	93.33469		16.13	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 02/11/2023	Bond Future			11.95397	64.23182		11.78984	65.00334		15.11	0.00	0.00	0	26,959.00
R209	On 01/02/2024	Bond Future			12.04770	65.67993		11.87761	66.46893		14.60	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			12.14602	64.00820		11.96968	64.81491		14.85	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.24579	65.46424		12.06295	66.28916		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future			12.38226	63.81388		12.19189	64.65755		13.89	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 02/11/2023	Bond Future			227.13132	227.13132		227.24338	227.24338			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.30616	232.30616		232.42087	232.42087			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			234.36022	234.36022		234.47738	234.47738			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.74606	239.74606		239.86547	239.86547			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future			242.01717	242.01717		242.13728	242.13728			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 02/11/2023	Bond Future			10.88598	82.04039		10.71494	82.78497		10.39	0.00	0.00	0	33,183.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,743.85000	1.74385	2,196.72000	2.19672	1,743.850	1,743.850	10.62	0.53	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,130.09000	3.13009	3,710.44000	3.71044	3,130.090	3,130.090	11.26	0.72	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	119.93000	0.11993	92.65000	0.09265	119.930	119.930	12.91	0.06	0.00	0	731.00
R213	On 01/02/2024	Bond Future			10.97245	83.88992		10.79308	84.65135		10.25	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.05533	82.22273		10.86730	83.00126		10.11	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.13847	84.09368		10.94108	84.88980		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future			11.27646	82.46874		11.06803	83.28278		9.21	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 02/11/2023	Bond Future			12.32841	59.88094		12.16446	60.66136		16.73	0.00	89,821,410.00	1,500	21,716.00
R214	On 01/02/2024	Bond Future			12.43062	61.23091		12.26077	62.02899		16.19	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.52880	59.30664		12.35305	60.12264		16.61	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.62742	60.65590		12.44548	61.49037		15.76	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future			12.76383	58.74396		12.57470	59.59742		15.52	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											737,680,515.16	9,088	1 438 454.00
Grand Total:											737,680,515.16	9,088	1 438 454.00