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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2023

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	908.10600	908.10600	907.73000	907.73000					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	928.57500	928.57500	928.19000	928.19000					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.53900	949.53900	949.14500	949.14500					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.16500	971.16500	970.76100	970.76100					0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	993.63800	993.63800	993.21900	993.21900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,034.35300	1,034.35300	1,030.08700	1,030.08700					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,057.66700	1,057.66700	1,053.30500	1,053.30500					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,081.54600	1,081.54600	1,077.08500	1,077.08500					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,106.17800	1,106.17800	1,101.61400	1,101.61400					0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,131.77500	1,131.77500	1,127.10000	1,127.10000					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	903.13300	903.13300	899.15200	899.15200					0.00	9,031,330.00	1	107.00
ALBI	On 01/02/2024	Index Future	923.48900	923.48900	919.41900	919.41900					0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	944.33900	944.33900	940.17600	940.17600					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	965.84700	965.84700		961.58700	961.58700			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	988.19600	988.19600		983.83400	983.83400			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	12.69599	72.30953		12.79942	71.85652			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.83726	73.95679		12.94517	73.49367			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.98265	71.84290		13.09540	71.36884			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.13151	73.49334		13.24939	73.00801			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.33425	71.39964		13.45837	70.90169			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	13.15579	68.26973		13.26403	67.72912			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.28454	69.82511		13.39704	69.27233			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.42167	67.15417		13.53889	66.58845			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.55918	68.69599		13.68123	68.11690			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.73976	66.02400		13.86778	65.43022			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	890.21600	890.21600		886.30200	886.30200			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	910.28100	910.28100		906.28000	906.28000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	930.83300	930.83300		926.74000	926.74000			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	952.03300	952.03300		947.84500	947.84500			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	974.06300	974.06300		969.77400	969.77400			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.12722	173.12722		173.06343	173.06343			0.00	0.00	0	5,538.00
I2025	On 01/02/2024	Bond Future	175.28398	175.28398		175.21939	175.21939			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.28108	179.28108		179.21420	179.21420			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.57173	181.57173		181.50301	181.50301			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.80920	185.80920		185.73606	185.73606			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	125.29364	125.29364		125.25198	125.25198			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	128.14779	128.14779		128.10551	128.10551			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.70843	129.70843		129.66484	129.66484			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.69037	132.69037		132.64504	132.64504			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.39312	134.39312		134.34524	134.34524			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	119.62785	119.62785		119.74950	119.74950			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.35297	122.35297		122.47768	122.47768			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.68645	123.68645		123.81366	123.81366			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.52999	126.52999		126.65943	126.65943			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.99102	127.99102		128.12200	128.12200			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	130.06368	130.06368		130.38625	130.38625			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	131.01618	131.01618		131.34666	131.34666			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.00355	134.00355		134.34106	134.34106			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.02424	135.02424		135.36934	135.36934			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.17335	138.17335		138.52455	138.52455			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	112.83092	112.83092		113.38039	113.38039			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	115.40114	115.40114		115.96361	115.96361			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.89299	115.89299		116.46803	116.46803			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.55686	118.55686		119.14450	119.14450			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.13081	119.13081		119.73131	119.73131			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	114.88413	114.88413		115.49862	115.49862			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	115.26146	115.26146		115.89038	115.89038			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.88977	117.88977		118.53226	118.53226			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.30320	118.30320		118.96062	118.96062			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	121.06192	121.06192		121.73282	121.73282			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	336.31800	336.31800		336.93300	336.93300			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	343.98000	343.98000		344.60800	344.60800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.82400	351.82400		352.46700	352.46700			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	359.91400	359.91400		360.57100	360.57100			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	368.32400	368.32400		368.99500	368.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.40800	91.59200		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.42500	91.57500		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.48500	91.51500		8.48500	91.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.49000	91.51000		8.49500	91.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.52000	91.48000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.51500	91.48500		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.48000	91.52000		8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.34000	91.66000		8.33000	91.67000			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			8.23000	91.77000		8.22000	91.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.13000	91.87000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.02500	91.97500		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.97500	92.02500		7.98500	92.01500			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.02325	107.90603		9.02925	107.88962		4.18	0.00	47,802,371.29	443	133,479.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,051.79000	1.05179	1,047.99000	1.04799	1,051.790	4.37	0.57	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	72.88000	0.07288	76.05000	0.07605	72.880	5.08	0.07	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			9.00865	105.02729	9.01514	105.01080		4.11	0.00	0.00	0	0.00	
R186	On 02/05/2024	Bond Future			8.98995	107.39752	8.99735	107.38018		3.69	0.00	0.00	0	0.00	
R186	On 02/05/2024	Bond Future	9.73	Call	2,517.56000	2.51756	2,508.37000	2.50837	2,517.560	4.20	0.68	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	484.75000	0.48475	490.59000	0.49059	484.750	4.53	0.21	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			8.95833	104.53093	8.96685	104.51267		3.43	0.00	0.00	0	0.00	
R186	On 07/11/2024	Bond Future			8.99748	106.93766	9.00812	106.91726		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			342.37344	342.37344	341.90984	341.90984			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			258.25912	258.25912	258.30001	258.30001			0.00	0.00	0	4,746.00	
R202	On 01/02/2024	Bond Future			259.18952	259.18952	259.23223	259.23223			0.00	0.00	0	460.00	
R202	On 02/05/2024	Bond Future			265.09970	265.09970	265.14226	265.14226			0.00	0.00	0	0.00	
R202	On 01/08/2024	Bond Future			266.11527	266.11527	266.15880	266.15880			0.00	0.00	0	0.00	
R202	On 07/11/2024	Bond Future			272.32226	272.32226	272.36253	272.36253			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			10.39020	91.36041	10.40836	91.28426		8.85	0.00	545,969,810.16	5,976	88,842.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	321.39000	0.32139	314.26000	0.31426	321.390	8.45	0.17	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	638.12000	0.63812	624.31000	0.62431	638.120	8.58	0.29	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	897.50000	0.89750	878.79000	0.87879	897.500	8.71	0.36	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,513.18000	1.51318	1,484.45000	1.48445	1,513.180	8.98	0.51	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,069.37000	2.06937	2,033.12000	2.03312	2,069.370	9.21	0.61	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,536.04000	3.53604	3,485.01000	3.48501	3,536.040	9.74	0.78	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	334.51000	0.33451	352.45000	0.35245	334.510	10.08	0.15	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	268.28000	0.26828	283.54000	0.28354	268.280	10.23	0.12	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	85.29000	0.08529	91.56000	0.09156	85.290	10.98	0.04	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.45376	89.41373	10.47286	89.33608		8.98	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	795.00000	0.79500	780.22000	0.78022	795.000	8.70	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,190.90000	1.19090	1,170.14000	1.17014	1,190.900	8.78	0.34	0.00	0	500.00	

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,249.82000	1.24982	1,228.24000	1.22824	1,249.820	8.80	0.36	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,357.61000	1.35761	1,334.58000	1.33458	1,357.610	8.83	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,473.60000	1.47360	1,449.07000	1.44907	1,473.600	8.87	0.40	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,631.08000	1.63108	1,604.59000	1.60459	1,631.080	8.93	0.42	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,078.09000	2.07809	2,046.48000	2.04648	2,078.090	9.08	0.49	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,365.25000	1.36525	1,398.17000	1.39817	1,365.250	9.58	0.34	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,027.58000	1.02758	1,054.65000	1.05465	1,027.580	9.86	0.27	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	681.32000	0.68132	701.40000	0.70140	681.320	10.27	0.19	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	619.84000	0.61984	638.54000	0.63854	619.840	10.36	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	613.95000	0.61395	632.52000	0.63252	613.950	10.37	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	488.81000	0.48881	504.41000	0.50441	488.810	10.59	0.14	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.52707	91.43142	10.54733	91.35166		8.44	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,178.46000	1.17846	1,158.55000	1.15855	1,178.460	8.15	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,936.44000	1.93644	1,907.57000	1.90757	1,936.440	8.39	0.43	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,859.21000	2.85921	2,821.75000	2.82175	2,859.210	8.70	0.54	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,319.59000	3.31959	3,278.52000	3.27852	3,319.590	8.86	0.58	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,065.76000	4.06576	4,019.59000	4.01959	4,065.760	9.10	0.64	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	992.23000	0.99223	1,014.23000	1.01423	992.230	9.78	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	705.18000	0.70518	722.18000	0.72218	705.180	10.04	0.17	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	324.51000	0.32451	333.97000	0.33397	324.510	10.04	0.09	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.60363	89.50662	10.62521	89.42459		8.10	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.72277	91.56682	10.74614	91.48146		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			11.17049	85.18966	11.22058	84.95000		11.10	0.00	170,123,751.02	1,997	196,118.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	366.05000	0.36605	332.98000	0.33298	366.050	10.35	0.17	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	621.09000	0.62109	570.40000	0.57040	621.090	10.57	0.25	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	634.69000	0.63469	583.15000	0.58315	634.690	10.58	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	813.52000	0.81352	751.16000	0.75116	813.520	10.72	0.31	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,193.97000	2.19397	2,342.62000	2.34262	2,193.970	11.10	0.56	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,580.74000	1.58074	1,480.52000	1.48052	1,580.740	11.23	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,550.55000	1.55055	1,670.78000	1.67078	1,550.550	11.49	0.44	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,162.26000	1.16226	1,261.45000	1.26145	1,162.260	11.81	0.36	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,015.46000	1.01546	1,105.73000	1.10573	1,015.460	11.95	0.32	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	792.04000	0.79204	867.51000	0.86751	792.040	12.21	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	396.15000	0.39615	440.62000	0.44062	396.150	12.89	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.25838	87.10996	11.31069	86.86515		11.11	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	582.21000	0.58221	544.25000	0.54425	582.210	10.47	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,295.08000	1.29508	1,224.19000	1.22419	1,295.080	10.76	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,590.33000	1.59033	1,508.13000	1.50813	1,590.330	10.89	0.37	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,628.10000	1.62810	1,544.53000	1.54453	1,628.100	10.91	0.38	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,281.55000	2.28155	2,176.59000	2.17659	2,281.550	11.20	0.47	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,792.14000	1.79214	1,889.07000	1.88907	1,792.140	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	940.77000	0.94077	1,000.07000	1.00007	940.770	12.76	0.21	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	847.23000	0.84723	901.78000	0.90178	847.230	12.89	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	769.44000	0.76944	819.90000	0.81990	769.440	13.02	0.18	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.35210	84.91311	11.40694	84.66237		11.03	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,302.87000	1.30287	1,236.99000	1.23699	1,302.870	10.58	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,652.37000	1.65237	1,573.95000	1.57395	1,652.370	10.71	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,754.68000	1.75468	1,672.87000	1.67287	1,754.680	10.75	0.35	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,145.21000	2.14521	2,051.26000	2.05126	2,145.210	10.91	0.40	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,629.25000	2.62925	2,521.88000	2.52188	2,629.250	11.11	0.46	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,242.05000	3.24205	3,119.76000	3.11976	3,242.050	11.36	0.52	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,162.03000	1.16203	1,220.79000	1.22079	1,162.030	12.97	0.21	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	928.22000	0.92822	977.66000	0.97766	928.220	13.07	0.17	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	796.44000	0.79644	840.47000	0.84047	796.440	13.07	0.15	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.44819	86.84526	11.50573	86.58837		9.83	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future			11.59045	84.67870	11.65139	84.41445		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			11.84831	83.36723	11.96141	82.76708		13.36	0.00	16,673,446.00	200	168,616.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	175.49000	0.17549	134.89000	0.13489	175.490	12.25	0.08	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	614.32000	0.61432	499.92000	0.49992	614.320	12.82	0.22	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,841.04000	1.84104	1,586.19000	1.58619	1,841.040	13.74	0.47	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,379.91000	3.37991	3,011.02000	3.01102	3,379.910	14.51	0.66	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	593.90000	0.59390	719.93000	0.71993	593.900	15.43	0.18	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	202.88000	0.20288	255.39000	0.25539	202.880	16.39	0.07	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			11.95636	85.24629	12.07414	84.63293		12.87	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	554.25000	0.55425	467.56000	0.46756	554.250	11.84	0.16	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,166.39000	1.16639	1,010.84000	1.01084	1,166.390	12.17	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	879.65000	0.87965	1,000.83000	1.00083	879.650	15.15	0.18	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.06052	82.65659	12.18322	82.02892		13.12	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.16582	84.53773	12.29375	83.89530		12.41	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future			12.31786	81.96913	12.45215	81.31013		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			12.20325	78.23966	12.32070	77.61987		14.44	0.00	8,528,122.94	109	63,941.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,646.38000	1.64638	1,401.33000	1.40133	1,646.380	14.47	0.44	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	3,111.85000	3.11185	2,747.01000	2.74701	3,111.850	15.31	0.63	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	235.28000	0.23528	295.92000	0.29592	235.280	17.55	0.08	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future			12.31025	75.74687	12.43230	75.11336		14.70	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,526.24000	2.52624	2,254.03000	2.25403	2,526.240	14.84	0.46	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,917.37000	1.91737	2,144.34000	2.14434	1,917.370	16.14	0.33	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	855.80000	0.85580	974.46000	0.97446	855.800	17.65	0.17	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future			12.42389	77.45593	12.55083	76.80775		14.25	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			12.54261	74.96241	12.67483	74.29911		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			12.69211	76.68534		12.83039	76.00547		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			12.45081	78.57396		12.56831	77.92190		15.30	0.00	0.00	0	38,373.00
R2040	On 02/11/2023	Bond Future	11.50	Call	399.85000	0.39985		315.87000	0.31587	399.850	14.17	0.15	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	776.55000	0.77655		633.70000	0.63370	776.550	14.56	0.25	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,350.25000	1.35025		1,134.76000	1.13476	1,350.250	15.05	0.37	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,732.52000	2.73252		2,388.97000	2.38897	2,732.520	15.93	0.57	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,215.48000	1.21548		1,440.09000	1.44009	1,215.480	16.60	0.30	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	513.05000	0.51305		628.16000	0.62816	513.050	17.77	0.15	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.56117	75.83831		12.68323	75.17178		15.64	0.00	379,191.55	5	91,898.00
R2040	On 02/05/2024	Bond Future			12.67755	77.54943		12.80443	76.86747		15.17	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.79907	74.80755		12.93116	74.10968		15.19	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			12.94994	76.52621		13.08800	75.81097		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			12.52300	74.77315		12.63517	74.15006		16.24	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	1,027.14000	1.02714		860.18000	0.86018	1,027.140	15.79	0.31	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,776.98000	1.77698		2,054.13000	2.05413	1,776.980	17.19	0.40	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,318.91000	1.31891		1,543.29000	1.54329	1,318.910	17.67	0.32	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future			12.63005	72.07703		12.74650	71.44011		16.63	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.74249	73.70324		12.86345	73.05165		16.16	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.85965	70.99900		12.98550	70.33218		16.24	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			13.00430	72.62990		13.13576	71.94650		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			12.39055	73.81149		12.50336	73.16718		16.99	0.00	0.00	0	232,212.00
R2048	On 02/11/2023	Bond Future	11.80	Call	909.64000	0.90964		754.13000	0.75413	909.640	16.17	0.28	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,694.46000	2.69446		2,363.90000	2.36390	2,694.460	17.48	0.56	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	532.27000	0.53227		645.70000	0.64570	532.270	19.63	0.15	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.49579	75.47512		12.61291	74.81659		16.43	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,099.18000	1.09918		952.26000	0.95226	1,099.180	15.39	0.25	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,873.69000	2.87369		2,584.22000	2.58422	2,873.690	16.51	0.47	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,774.47000	1.77447		1,978.59000	1.97859	1,774.470	18.36	0.28	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.59669	72.72843		12.71828	72.05457		16.93	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.69823	74.38343		12.82452	73.69383		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.83785	71.64358		12.96989	70.93655		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			12.35453	95.44760		12.46162	94.65680		17.24	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.45423	97.59922		12.56539	96.79091		16.68	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.55819	93.93589		12.67377	93.10886		17.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 01/08/2024	Bond Future	12.66316	96.07284		12.78334	95.22648		16.30	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	12.80305	92.41136		12.92886	91.54377		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	11.90817	64.44581		12.00961	63.97320		15.11	0.00	54,263,372.02	842	26,959.00
R209	On 01/02/2024	Bond Future	12.00028	65.89854		12.10538	65.41542		14.60	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	12.09676	64.23213		12.20582	63.73781		14.85	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	12.19460	65.69371		12.30779	65.18783		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	12.32861	64.05009		12.44678	63.53140		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	227.36568	227.36568		227.45834	227.45834			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future	232.54508	232.54508		232.64044	232.64044			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	234.60441	234.60441		234.70146	234.70146			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.99743	239.99743		240.09556	240.09556			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	242.27597	242.27597		242.37390	242.37390			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	10.87641	82.08182		10.92665	81.86460		10.39	0.00	0.00	0	33,183.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,745.61000	1.74561	1,641.54000	1.64154	1,745.610	10.62	0.54	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,141.69000	3.14169	2,995.66000	2.99566	3,141.690	11.26	0.72	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	110.84000	0.11084	126.40000	0.12640	110.840	12.91	0.05	0	731.00
R213	On 01/02/2024	Bond Future	10.96250	83.93192		11.01512	83.71009		10.25	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.04476	82.26625		11.10004	82.03898		10.11	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.12722	84.13880		11.18539	83.90587		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	11.26406	82.51689		11.32593	82.27701		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	12.27681	60.12483		12.38398	59.62006		16.73	0.00	0.00	0	22,216.00
R214	On 01/02/2024	Bond Future	12.37721	61.48005		12.48821	60.96413		16.19	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.47343	59.56181		12.58840	59.03391		16.61	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.56998	60.91735		12.68913	60.37705		15.76	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	12.70375	59.01297		12.82794	58.45904		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

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/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 :											852,771,394.98	9,573	1 445 801.00
Grand Total:											852,771,394.98	9,573	1 445 801.00