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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2023

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	906.59400	906.59400	906.59400	908.10600	908.10600				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	927.02800	927.02800	927.02800	928.57500	928.57500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	947.95900	947.95900	947.95900	949.53900	949.53900				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	969.55000	969.55000	969.55000	971.16500	971.16500				0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	991.99100	991.99100	991.99100	993.63800	993.63800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,031.65400	1,031.65400	1,031.65400	1,034.35300	1,034.35300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,054.90600	1,054.90600	1,054.90600	1,057.66700	1,057.66700				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,078.72400	1,078.72400	1,078.72400	1,081.54600	1,081.54600				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,103.29400	1,103.29400	1,103.29400	1,106.17800	1,106.17800				0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,128.83000	1,128.83000	1,128.83000	1,131.77500	1,131.77500				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	900.18300	900.18300	900.18300	903.13300	903.13300				0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	920.47200	920.47200	920.47200	923.48900	923.48900				0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	941.25500	941.25500	941.25500	944.33900	944.33900				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	962.69400	962.69400		965.84700	965.84700			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	984.97500	984.97500		988.19600	988.19600			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	12.76173	72.02114		12.69599	72.30953			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.90589	73.66178		12.83726	73.95679			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.05426	71.54132		12.98265	71.84290			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.20629	73.18494		13.13151	73.49334			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.41269	71.08440		13.33425	71.39964			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	13.22149	67.94073		13.15579	68.26973			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.35285	69.48856		13.28454	69.82511			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.49278	66.81003		13.42167	67.15417			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.63314	68.34407		13.55918	68.69599			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.81709	65.66427		13.73976	66.02400			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	887.32600	887.32600		890.21600	890.21600			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	907.32500	907.32500		910.28100	910.28100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	927.81100	927.81100		930.83300	930.83300			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	948.94400	948.94400		952.03300	952.03300			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	970.90700	970.90700		974.06300	974.06300			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.16675	173.16675		173.12722	173.12722			0.00	0.00	0	5,538.00
I2025	On 01/02/2024	Bond Future	175.32414	175.32414		175.28398	175.28398			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.32244	179.32244		179.28108	179.28108			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.61404	181.61404		181.57173	181.57173			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.85344	185.85344		185.80920	185.80920			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	125.48879	125.48879		125.29364	125.29364			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	128.34730	128.34730		128.14779	128.14779			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.91257	129.91257		129.70843	129.70843			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.89943	132.89943		132.69037	132.69037			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.60748	134.60748		134.39312	134.39312			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	119.21787	119.21787		119.62785	119.62785			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	121.93348	121.93348		122.35297	122.35297			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.25753	123.25753		123.68645	123.68645			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.09138	126.09138		126.52999	126.52999			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.54257	127.54257		127.99102	127.99102			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	129.45274	129.45274		130.06368	130.06368			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	130.39104	130.39104		131.01618	131.01618			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.36446	133.36446		134.00355	134.00355			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.37017	134.37017		135.02424	135.02424			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	137.50492	137.50492		138.17335	138.17335			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	112.47202	112.47202		112.83092	112.83092			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	115.03389	115.03389		115.40114	115.40114			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.51744	115.51744		115.89299	115.89299			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.17284	118.17284		118.55686	118.55686			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	118.73806	118.73806		119.13081	119.13081			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	113.30634	113.30634		114.88413	114.88413			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	113.64744	113.64744		115.26146	115.26146			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.23896	116.23896		117.88977	117.88977			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.61433	116.61433		118.30320	118.30320			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	119.33413	119.33413		121.06192	121.06192			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	335.12800	335.12800		336.31800	336.31800			0.00	0.00	0	515.00
I GOV	On 01/02/2024	Index Future	342.76200	342.76200		343.98000	343.98000			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	350.57900	350.57900		351.82400	351.82400			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	358.64100	358.64100		359.91400	359.91400			0.00	0.00	0	0.00
I GOV	On 07/11/2024	Index Future	367.02300	367.02300		368.32400	368.32400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.50500	91.49500		8.42500	91.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.51000	91.49000		8.48500	91.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.54500	91.45500		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.54000	91.46000		8.52000	91.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.54000	91.46000		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	8.47800	91.52200		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.53000	91.47000		8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.49000	91.51000		8.34000	91.66000			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			8.34000	91.66000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.15500	91.84500		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.12000	91.88000		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.08500	91.91500		7.97500	92.02500			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.10402	107.68537		9.02325	107.90603		4.18	0.00	13,568,356.62	126	133,353.00
R186	On 02/11/2023	Bond Future	9.15	Call	925.49000	0.92549	1,051.79000	1.05179	925.490	4.37	0.53	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	86.22000	0.08622	72.88000	0.07288	86.220	5.08	0.08	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			9.09760	104.80153		9.00865	105.02729		4.11	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.08851	107.16685		8.98995	107.39752		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,360.18000	2.36018	2,517.56000	2.51756	2,360.180	4.20	0.66	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	531.80000	0.53180	484.75000	0.48475	531.800	4.53	0.22	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			9.06853	104.29516		8.95833	104.53093		3.43	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			9.12318	106.69702		8.99748	106.93766		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			342.05663	342.05663		342.37344	342.37344			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			258.24560	258.24560		258.25912	258.25912			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.17514	259.17514		259.18952	259.18952			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.08540	265.08540		265.09970	265.09970			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.10038	266.10038		266.11527	266.11527			0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.30836	272.30836		272.32226	272.32226			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			10.41548	91.25442		10.39020	91.36041		8.85	0.00	8,760,424.32	96	89,661.00
R2030	On 02/11/2023	Bond Future	9.57	Call	298.00000	0.29800	321.39000	0.32139	298.000	8.45	0.16	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	600.38000	0.60038	638.12000	0.63812	600.380	8.58	0.28	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	850.64000	0.85064	897.50000	0.89750	850.640	8.71	0.35	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,450.18000	1.45018	1,513.18000	1.51318	1,450.180	8.98	0.50	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	1,996.02000	1.99602	2,069.37000	2.06937	1,996.020	9.21	0.60	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	3,446.04000	3.44604	3,536.04000	3.53604	3,446.040	9.74	0.77	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	344.11000	0.34411	334.51000	0.33451	344.110	10.08	0.15	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	275.80000	0.27580	268.28000	0.26828	275.800	10.23	0.13	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	87.21000	0.08721	85.29000	0.08529	87.210	10.98	0.05	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.48045	89.30525		10.45376	89.41373		8.98	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	762.50000	0.76250	795.00000	0.79500	762.500	8.70	0.25	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,148.18000	1.14818	1,190.90000	1.19090	1,148.180	8.78	0.34	0.00	0	500.00	

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,205.75000	1.20575	1,249.82000	1.24982	1,205.750	8.80	0.35	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,311.18000	1.31118	1,357.61000	1.35761	1,311.180	8.83	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,424.77000	1.42477	1,473.60000	1.47360	1,424.770	8.87	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,579.17000	1.57917	1,631.08000	1.63108	1,579.170	8.93	0.42	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,018.46000	2.01846	2,078.09000	2.07809	2,018.460	9.08	0.49	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,396.13000	1.39613	1,365.25000	1.36525	1,396.130	9.58	0.35	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,051.31000	1.05131	1,027.58000	1.02758	1,051.310	9.86	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	697.23000	0.69723	681.32000	0.68132	697.230	10.27	0.20	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	634.32000	0.63432	619.84000	0.61984	634.320	10.36	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	628.29000	0.62829	613.95000	0.61395	628.290	10.37	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	500.19000	0.50019	488.81000	0.48881	500.190	10.59	0.15	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.55522	91.32063	10.52707	91.43142		8.44	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,140.87000	1.14087	1,178.46000	1.17846	1,140.870	8.15	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,884.84000	1.88484	1,936.44000	1.93644	1,884.840	8.39	0.42	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,795.02000	2.79502	2,859.21000	2.85921	2,795.020	8.70	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,250.36000	3.25036	3,319.59000	3.31959	3,250.360	8.86	0.58	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,989.65000	3.98965	4,065.76000	4.06576	3,989.650	9.10	0.64	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,012.50000	1.01250	992.23000	0.99223	1,012.500	9.78	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	719.91000	0.71991	705.18000	0.70518	719.910	10.04	0.17	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	331.93000	0.33193	324.51000	0.32451	331.930	10.04	0.09	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.63340	89.39348	10.60363	89.50662		8.10	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.75434	91.45154	10.72277	91.56682		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			11.19534	85.07065	11.17049	85.18966		11.10	0.00	0.00	0	196,118.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	339.64000	0.33964	366.05000	0.36605	339.640	10.35	0.16	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	582.91000	0.58291	621.09000	0.62109	582.910	10.57	0.24	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	595.96000	0.59596	634.69000	0.63469	595.960	10.58	0.25	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	768.00000	0.76800	813.52000	0.81352	768.000	10.72	0.30	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,250.75000	2.25075	2,193.97000	2.19397	2,250.750	11.10	0.58	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,513.50000	1.51350	1,580.74000	1.58074	1,513.500	11.23	0.46	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,592.41000	1.59241	1,550.55000	1.55055	1,592.410	11.49	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,194.10000	1.19410	1,162.26000	1.16226	1,194.100	11.81	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,043.32000	1.04332	1,015.46000	1.01546	1,043.320	11.95	0.33	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	813.66000	0.81366	792.04000	0.79204	813.660	12.21	0.27	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	406.34000	0.40634	396.15000	0.39615	406.340	12.89	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.28437	86.98821	11.25838	87.10996		11.11	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	556.02000	0.55602	582.21000	0.58221	556.020	10.47	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,249.40000	1.24940	1,295.08000	1.29508	1,249.400	10.76	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,538.31000	1.53831	1,590.33000	1.59033	1,538.310	10.89	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,575.32000	1.57532	1,628.10000	1.62810	1,575.320	10.91	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,217.25000	2.21725	2,281.55000	2.28155	2,217.250	11.20	0.46	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,828.20000	1.82820	1,792.14000	1.79214	1,828.200	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	960.15000	0.96015		940.77000	0.94077	960.150	12.76	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	864.67000	0.86467		847.23000	0.84723	864.670	12.89	0.20	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	785.24000	0.78524		769.44000	0.76944	785.240	13.02	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.37928	84.78871		11.35210	84.91311		11.03	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,262.50000	1.26250		1,302.87000	1.30287	1,262.500	10.58	0.28	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,605.09000	1.60509		1,652.37000	1.65237	1,605.090	10.71	0.33	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,705.55000	1.70555		1,754.68000	1.75468	1,705.550	10.75	0.35	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,089.55000	2.08955		2,145.21000	2.14521	2,089.550	10.91	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,566.54000	2.56654		2,629.25000	2.62925	2,566.540	11.11	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,171.67000	3.17167		3,242.05000	3.24205	3,171.670	11.36	0.51	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,183.14000	1.18314		1,162.03000	1.16203	1,183.140	12.97	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	945.48000	0.94548		928.22000	0.92822	945.480	13.07	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	811.56000	0.81156		796.44000	0.79644	811.560	13.07	0.16	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.47662	86.71820		11.44819	86.84526		9.83	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future			11.62030	84.54913		11.59045	84.67870		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			11.90918	83.04346		11.84831	83.36723		13.36	0.00	15,612,170.48	188	168,804.00
R2035	On 02/11/2023	Bond Future	10.62	Call	146.01000	0.14601		175.49000	0.17549	146.010	12.25	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	536.53000	0.53653		614.32000	0.61432	536.530	12.82	0.20	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,679.70000	1.67970		1,841.04000	1.84104	1,679.700	13.74	0.44	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,157.13000	3.15713		3,379.91000	3.37991	3,157.130	14.51	0.64	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	643.60000	0.64360		593.90000	0.59390	643.600	15.43	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	220.98000	0.22098		202.88000	0.20288	220.980	16.39	0.08	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			12.01979	84.91515		11.95636	85.24629		12.87	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	498.79000	0.49879		554.25000	0.55425	498.790	11.84	0.15	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,069.89000	1.06989		1,166.39000	1.16639	1,069.890	12.17	0.26	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	932.84000	0.93284		879.65000	0.87965	932.840	15.15	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.12653	82.31807		12.06052	82.65659		13.12	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.23456	84.19165		12.16582	84.53773		12.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future			12.38975	81.61541		12.31786	81.96913		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			12.26396	77.91836		12.20325	78.23966		14.44	0.00	0.00	0	63,941.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,496.08000	1.49608		1,646.38000	1.64638	1,496.080	14.47	0.41	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,898.69000	2.89869		3,111.85000	3.11185	2,898.690	15.31	0.61	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	255.58000	0.25558		235.28000	0.23528	255.580	17.55	0.09	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.37338	75.41821		12.31025	75.74687		14.70	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,368.96000	2.36896		2,526.24000	2.52624	2,368.960	14.84	0.44	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,019.14000	2.01914		1,917.37000	1.91737	2,019.140	16.14	0.34	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	905.29000	0.90529		855.80000	0.85580	905.290	17.65	0.18	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.48948	77.11999		12.42389	77.45593		14.25	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.61086	74.61895		12.54261	74.96241		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			12.76326	76.33439		12.69211	76.68534		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			12.53211	78.12185		12.45081	78.57396		15.30	0.00	0.00	0	38,373.00
R2040	On 02/11/2023	Bond Future	11.50	Call	327.94000	0.32794	399.85000	0.39985	327.940	14.17	0.13	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	657.91000	0.65791	776.55000	0.77655	657.910	14.56	0.23	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,176.29000	1.17629	1,350.25000	1.35025	1,176.290	15.05	0.34	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,466.40000	2.46640	2,732.52000	2.73252	2,466.400	15.93	0.54	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,344.80000	1.34480	1,215.48000	1.21548	1,344.800	16.60	0.33	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	573.64000	0.57364	513.05000	0.51305	573.640	17.77	0.16	0.00	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.64566	75.37595	12.56117	75.83831		15.64	0.00	0.00	0.00	0	91,898.00
R2040	On 02/05/2024	Bond Future			12.76531	77.07669	12.67755	77.54943		15.17	0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.89035	74.32420	12.79907	74.80755		15.19	0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			13.04509	76.03211	12.94994	76.52621		14.15	0.00	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	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.58882	74.40643	12.52300	74.77315		16.24	0.00	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	907.44000	0.90744	1,027.14000	1.02714	907.440	15.79	0.28	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,913.34000	1.91334	1,776.98000	1.77698	1,913.340	17.19	0.42	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,425.34000	1.42534	1,318.91000	1.31891	1,425.340	17.67	0.34	0.00	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future			12.69841	71.70198	12.63005	72.07703		16.63	0.00	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.81344	73.31983	12.74249	73.70324		16.16	0.00	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.93340	70.60695	12.85965	70.99900		16.24	0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			13.08112	72.22919	13.00430	72.62990		15.15	0.00	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	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.46678	73.37498	12.39055	73.81149		16.99	0.00	0.00	0.00	0	232,212.00
R2048	On 02/11/2023	Bond Future	11.80	Call	783.04000	0.78304	909.64000	0.90964	783.040	16.17	0.25	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,442.10000	2.44210	2,694.46000	2.69446	2,442.100	17.48	0.53	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	589.60000	0.58960	532.27000	0.53227	589.600	19.63	0.16	0.00	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.57497	75.02873	12.49579	75.47512		16.43	0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	986.05000	0.98605	1,099.18000	1.09918	986.050	15.39	0.23	0.00	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,658.72000	2.65872	2,873.69000	2.87369	2,658.720	16.51	0.45	0.00	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,894.86000	1.89486	1,774.47000	1.77447	1,894.860	18.36	0.30	0.00	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.67881	72.27207	12.59669	72.72843		16.93	0.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.78344	73.91683	12.69823	74.38343		16.06	0.00	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.92668	71.16652	12.83785	71.64358		15.89	0.00	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	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.42559	94.92149	12.35453	95.44760		17.24	0.00	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.52804	97.06106	12.45423	97.59922		16.68	0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.63486	93.38575	12.55819	93.93589		17.19	0.00	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	12.74280	95.51036		12.66316	96.07284		16.30	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	12.88618	91.83637		12.80305	92.41136		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	11.97404	64.13836		11.90817	64.44581		15.11	0.00	0.00	0	26,959.00	
R209	On 01/02/2024	Bond Future	12.06856	65.58409		12.00028	65.89854		14.60	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	12.16754	63.91071		12.09676	64.23213		14.85	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	12.26800	65.36503		12.19460	65.69371		14.38	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	12.40499	63.71416		12.32861	64.05009		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	227.15645	227.15645		227.36568	227.36568			0.00	0.00	0	70.00	
R210	On 01/02/2024	Bond Future	232.33088	232.33088		232.54508	232.54508			0.00	0.00	0	300.00	
R210	On 02/05/2024	Bond Future	234.38537	234.38537		234.60441	234.60441			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	239.77382	239.77382		239.99743	239.99743			0.00	0.00	0	0.00	
R210	On 07/11/2024	Bond Future	242.04768	242.04768		242.27597	242.27597			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	10.93263	81.83880		10.87641	82.08182		10.39	0.00	0.00	0	33,183.00	
R213	On 02/11/2023	Bond Future	10.94	Call	1,607.74000	1.60774	1,745.61000	1.74561	1,607.740	10.62	0.51	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,958.62000	2.95862	3,141.69000	3.14169	2,958.620	11.26	0.71	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	120.65000	0.12065	110.84000	0.11084	120.650	12.91	0.06	0.00	0	731.00
R213	On 01/02/2024	Bond Future	11.02148	83.68333		10.96250	83.93192		10.25	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	11.10657	82.01219		11.04476	82.26625		10.11	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.19209	83.87909		11.12722	84.13880		9.26	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	11.33250	82.25159		11.26406	82.51689		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	12.34264	59.81396		12.27681	60.12483		16.73	0.00	0.00	0	22,216.00	
R214	On 01/02/2024	Bond Future	12.44544	61.16207		12.37721	61.48005		16.19	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	12.54403	59.23676		12.47343	59.56181		16.61	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	12.64307	60.58498		12.56998	60.91735		15.76	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	12.77969	58.67327		12.70375	59.01297		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 :											37,940,951.42	410	1 446 682.00
Grand Total:											37,940,951.42	410	1 446 682.00