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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2023

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	913.62600	913.62600		915.92300	915.92300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	934.22300	934.22300		936.59900	936.59900				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	955.30900	955.30900		957.73000	957.73000				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	977.05900	977.05900		979.56400	979.56400				0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	999.64400	999.64400		1,002.09800	1,002.09800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,043.30800	1,043.30800		1,049.00800	1,049.00800				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,066.82800	1,066.82800		1,072.68900	1,072.68900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,090.90700	1,090.90700		1,096.89000	1,096.89000				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,115.74400	1,115.74400		1,121.89700	1,121.89700				0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,141.53500	1,141.53500		1,147.70600	1,147.70600				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	909.82100	909.82100		914.81300	914.81300				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	930.33200	930.33200		935.46400	935.46400				0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	951.32900	951.32900		956.56900	956.56900				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	972.98900	972.98900		978.37600	978.37600			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	995.48000	995.48000		1,000.88400	1,000.88400			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	12.57936	72.82509		12.45018	73.40204			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.71548	74.48439		12.58021	75.07665			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.85568	72.38191		12.71468	72.98697			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.99905	74.04409		12.85131	74.66518			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.19569	71.96113		13.04267	72.58819			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	13.04426	68.83435		12.93615	69.38912			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.16856	70.40294		13.05586	70.97232			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.30107	67.74458		13.18395	68.32624			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.43387	69.29935		13.31169	69.89640			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.60906	66.63950		13.48298	67.24229			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	896.88600	896.88600		901.79500	901.79500			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	917.10500	917.10500		922.15300	922.15300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	937.80400	937.80400		942.95700	942.95700			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	959.15600	959.15600		964.45500	964.45500			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	981.32700	981.32700		986.64200	986.64200			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	172.96332	172.96332		172.98289	172.98289			0.00	172,444,430.04	997	5,538.00
I2025	On 01/02/2024	Bond Future	175.11821	175.11821		175.14336	175.14336			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.11013	179.11013		179.13425	179.13425			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.39738	181.39738		181.42740	181.42740			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.62609	185.62609		185.63648	185.63648			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	125.46491	125.46491		125.08519	125.08519			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	128.32353	128.32353		127.93887	127.93887			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.88789	129.88789		129.49329	129.49329			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.87282	132.87282		132.47296	132.47296			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.57749	134.57749		134.15367	134.15367			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	119.76267	119.76267		119.37028	119.37028			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.49125	122.49125		122.09360	122.09360			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.82775	123.82775		123.41978	123.41978			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.67349	126.67349		126.25991	126.25991			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	128.13582	128.13582		127.69863	127.69863			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	130.39897	130.39897		130.56423	130.56423			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	131.36076	131.36076		131.53385	131.53385			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.35502	134.35502		134.53075	134.53075			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.38483	135.38483		135.56866	135.56866			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.53893	138.53893		138.71178	138.71178			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	113.39143	113.39143		112.86912	112.86912			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	115.97509	115.97509		115.44411	115.44411			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	116.48019	116.48019		115.93605	115.93605			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	119.15654	119.15654		118.60340	118.60340			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.74319	119.74319		119.16399	119.16399			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	115.71000	115.71000		115.32145	115.32145			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	116.10801	116.10801		115.71415	115.71415			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.75475	118.75475		118.35061	118.35061			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	119.18958	119.18958		118.77976	118.77976			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	121.96589	121.96589		121.53309	121.53309			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	337.10400	337.10400		336.43700	336.43700			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	344.78400	344.78400		344.11200	344.11200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	352.64500	352.64500		351.95400	351.95400			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.75100	360.75100		360.05500	360.05500			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	369.17100	369.17100		368.41900	368.41900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.39000	91.61000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.39000	91.61000		8.38000	91.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.43000	91.57000		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.42000	91.58000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.41500	91.58500		8.43000	91.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.41000	91.59000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.32000	91.68000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.12000	91.88000		8.10000	91.90000			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			8.00000	92.00000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.85000	92.15000		7.77500	92.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.78000	92.22000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.71500	92.28500		7.62000	92.38000			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.86140	108.34999		8.78337	108.56487		4.18	0.00	93,397,691.38	862	132,391.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,346.84000	1.34684	1,494.78000	1.49478	1,346.840	4.37	0.64	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	56.49000	0.05649	41.65000	0.04165	56.490	5.08	0.05	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.83034	105.48174		8.74326	105.70459		4.11	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.79257	107.86145		8.69648	108.08826		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,855.90000	2.85590	2,991.21000	2.99121	2,855.900	4.20	0.72	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	406.62000	0.40662	353.78000	0.35378	406.620	4.53	0.18	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			8.73792	105.00456		8.62898	105.23968		3.43	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			8.74701	107.41936		8.62887	107.64759		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			341.80098	341.80098		341.84106	341.84106			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			258.54430	258.54430		258.02875	258.02875			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.48463	259.48463		258.96489	258.96489			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.39952	265.39952		264.86548	264.86548			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.42502	266.42502		265.88632	265.88632			0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.63228	272.63228		272.05113	272.05113			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			10.20578	92.13835		10.13727	92.42951		8.85	0.00	23,034,587.50	250	89,288.00
R2030	On 02/11/2023	Bond Future	9.57	Call	512.47000	0.51247	632.70000	0.63270	512.470	8.45	0.24	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	934.57000	0.93457	1,082.18000	1.08218	934.570	8.58	0.37	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,258.94000	1.25894	1,416.83000	1.41683	1,258.940	8.71	0.45	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	1,987.08000	1.98708	2,167.09000	2.16709	1,987.080	8.98	0.59	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,614.39000	2.61439	2,809.54000	2.80954	2,614.390	9.21	0.68	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	4,195.24000	4.19524	4,425.04000	4.42504	4,195.240	9.74	0.82	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	260.26000	0.26026	216.24000	0.21624	260.260	10.08	0.12	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	208.84000	0.20884	171.44000	0.17144	208.840	10.23	0.10	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	67.28000	0.06728	52.92000	0.05292	67.280	10.98	0.03	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.25916	90.20966		10.18626	90.51011		8.98	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,046.98000	1.04698	1,152.46000	1.15246	1,046.980	8.70	0.31	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,517.73000	1.51773	1,641.78000	1.64178	1,517.730	8.78	0.40	0.00	0	500.00	

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,586.40000	1.58640	1,711.10000	1.71110	1,586.400	8.80	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,711.31000	1.71131	1,836.62000	1.83662	1,711.310	8.83	0.44	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,844.56000	1.84456	1,973.45000	1.97345	1,844.560	8.87	0.46	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	2,024.09000	2.02409	2,157.34000	2.15734	2,024.090	8.93	0.48	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,526.10000	2.52610	2,675.15000	2.67515	2,526.100	9.08	0.55	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,143.87000	1.14387	1,033.49000	1.03349	1,143.870	9.58	0.29	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	856.27000	0.85627	768.41000	0.76841	856.270	9.86	0.23	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	564.82000	0.56482	502.45000	0.50245	564.820	10.27	0.16	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	513.44000	0.51344	456.17000	0.45617	513.440	10.36	0.15	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	508.52000	0.50852	451.84000	0.45184	508.520	10.37	0.15	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	404.30000	0.40430	358.22000	0.35822	404.300	10.59	0.12	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.32176	92.24463	10.24502	92.55096		8.44	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,467.33000	1.46733	1,586.51000	1.58651	1,467.330	8.15	0.35	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,327.22000	2.32722	2,433.65000	2.43365	2,327.220	8.39	0.48	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,340.05000	3.34005	3,455.06000	3.45506	3,340.050	8.70	0.58	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,836.17000	3.83617	3,959.23000	3.95923	3,836.170	8.86	0.63	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,630.93000	4.63093	4,769.11000	4.76911	4,630.930	9.10	0.68	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	845.73000	0.84573	734.63000	0.73463	845.730	9.78	0.19	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	597.95000	0.59795	531.06000	0.53106	597.950	10.04	0.14	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	270.04000	0.27004	266.16000	0.26616	270.040	10.04	0.07	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.38639	90.33765	10.30443	90.65367		8.10	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.49215	92.41463	10.40778	92.72727		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			10.98865	86.06725	10.90024	86.49825		11.10	0.00	6,024,707.50	70	199,459.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	582.00000	0.58200	720.39000	0.72039	582.000	10.35	0.24	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	923.59000	0.92359	1,095.08000	1.09508	923.590	10.57	0.33	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	941.21000	0.94121	1,113.88000	1.11388	941.210	10.58	0.34	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,168.75000	1.16875	1,353.68000	1.35368	1,168.750	10.72	0.39	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,789.24000	1.78924	1,579.64000	1.57964	1,789.240	11.10	0.48	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,088.36000	2.08836	2,322.10000	2.32210	2,088.360	11.23	0.55	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,249.02000	1.24902	1,076.77000	1.07677	1,249.020	11.49	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	929.74000	0.92974	786.18000	0.78618	929.740	11.81	0.30	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	810.36000	0.81036	679.69000	0.67969	810.360	11.95	0.26	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	630.09000	0.63009	520.58000	0.52058	630.090	12.21	0.21	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	314.62000	0.31462	249.94000	0.24994	314.620	12.89	0.12	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.06822	88.00776	10.97529	88.45104		11.11	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	787.94000	0.78794	917.20000	0.91720	787.940	10.47	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,644.53000	1.64453	1,797.39000	1.79739	1,644.530	10.76	0.38	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,985.67000	1.98567	2,148.95000	2.14895	1,985.670	10.89	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,028.86000	2.02886	2,193.97000	2.19397	2,028.860	10.91	0.43	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,764.83000	2.76483	2,959.99000	2.95999	2,764.830	11.20	0.52	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,529.27000	1.52927	1,354.16000	1.35416	1,529.270	11.91	0.31	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	795.96000	0.79596		691.28000	0.69128	795.960	12.76	0.18	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	716.30000	0.71630		620.45000	0.62045	716.300	12.89	0.17	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	650.17000	0.65017		562.01000	0.56201	650.170	13.02	0.15	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.15324	85.83052		11.05620	86.28292		11.03	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,612.71000	1.61271		1,742.51000	1.74251	1,612.710	10.58	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	2,012.87000	2.01287		2,131.60000	2.13160	2,012.870	10.71	0.39	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,128.70000	2.12870		2,248.87000	2.24887	2,128.700	10.75	0.40	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,566.57000	2.56657		2,688.80000	2.68880	2,566.570	10.91	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,101.59000	3.10159		3,228.07000	3.22807	3,101.590	11.11	0.50	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,769.34000	3.76934		3,912.62000	3.91262	3,769.340	11.36	0.56	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,006.28000	1.00628		844.79000	0.84479	1,006.280	12.97	0.18	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	800.34000	0.80034		693.58000	0.69358	800.340	13.07	0.15	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	684.24000	0.68424		615.79000	0.61579	684.240	13.07	0.13	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.24010	87.78284		11.13794	88.24809		9.83	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future			11.37184	85.63555		11.26654	86.10147		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			11.72028	84.05418		11.61176	84.64283		13.36	0.00	0.00	0	168,416.00
R2035	On 02/11/2023	Bond Future	10.62	Call	269.36000	0.26936		345.13000	0.34513	269.360	12.25	0.12	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	833.59000	0.83359		983.02000	0.98302	833.590	12.82	0.27	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,248.10000	2.24810		2,532.24000	2.53224	2,248.100	13.74	0.52	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,908.62000	3.90862		4,300.04000	4.30004	3,908.620	14.51	0.70	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	526.09000	0.52609		425.10000	0.42510	526.090	15.43	0.16	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	183.11000	0.18311		148.96000	0.14896	183.110	16.39	0.06	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.82291	85.94919		11.70943	86.55364		12.87	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	702.44000	0.70244		828.84000	0.82884	702.440	11.84	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,411.35000	1.41135		1,567.64000	1.56764	1,411.350	12.17	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	793.98000	0.79398		663.49000	0.66349	793.980	15.15	0.16	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.92178	83.37461		11.80387	83.99183		13.12	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.02146	85.27132		11.89819	85.90511		12.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future			12.16729	82.71707		12.04024	83.35571		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			12.10077	78.78661		11.99255	79.37048		14.44	0.00	0.00	0	63,984.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,964.17000	1.96417		2,217.92000	2.21792	1,964.170	14.47	0.48	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,531.60000	3.53160		3,893.65000	3.89365	3,531.600	15.31	0.66	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	222.42000	0.22242		173.35000	0.17335	222.420	17.55	0.07	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.20367	76.30652		12.09079	76.90589		14.70	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,836.91000	2.83691		3,060.14000	3.06014	2,836.910	14.84	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,782.70000	1.78270		1,533.67000	1.53367	1,782.700	16.14	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	798.39000	0.79839		666.23000	0.66623	798.390	17.65	0.16	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.31325	78.02762		12.19612	78.63977		14.25	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.42759	75.54647		12.30527	76.17491		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	12.57248	77.28088		12.44666	77.91471		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	12.34853	79.14880		12.24043	79.76379		15.30	0.00	0.00	0	38,300.00
R2040	On 02/11/2023	Bond Future	11.50	Call	539.70000	0.53970	641.63000	0.64163	539.700	14.17	0.19	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	990.19000	0.99019	1,152.85000	1.15285	990.190	14.56	0.30	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,643.30000	1.64330	1,866.13000	1.86613	1,643.300	15.05	0.42	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,142.82000	3.14282	3,480.85000	3.48085	3,142.820	15.93	0.61	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,114.17000	1.11417	914.15000	0.91415	1,114.170	16.60	0.28	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	477.42000	0.47742	378.52000	0.37852	477.420	17.77	0.14	0	128.00
R2040	On 01/02/2024	Bond Future	12.45486	76.42647		12.34218	77.05772		15.64	0.00	0.00	0	93,226.00
R2040	On 02/05/2024	Bond Future	12.56725	78.15025		12.45041	78.79493		15.17	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	12.68446	75.42146		12.56256	76.08310		15.19	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	12.83080	77.15222		12.70540	77.82007		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	12.41542	75.37934		12.30739	75.99671		16.24	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	1,288.75000	1.28875	1,469.68000	1.46968	1,288.750	15.79	0.35	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,616.97000	1.61697	1,352.19000	1.35219	1,616.970	17.19	0.36	0	5,860.00
R2044	On 01/02/2024	Bond Future	12.51832	72.69720		12.40581	73.33083		16.63	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future	12.62663	74.33686		12.51006	74.98395		16.16	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	12.73934	71.64647		12.61783	72.31053		16.24	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	12.87928	73.29034		12.75429	73.96107		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	12.28351	74.43241		12.17544	75.06897		16.99	0.00	0.00	0	232,288.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,156.50000	1.15650	1,333.49000	1.33349	1,156.500	16.17	0.32	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,126.97000	3.12697	3,461.63000	3.46163	3,126.970	17.48	0.60	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	492.23000	0.49223	386.18000	0.38618	492.230	19.63	0.13	0	207.00
R2048	On 01/02/2024	Bond Future	12.38458	76.11053		12.27206	76.76364		16.43	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,302.96000	1.30296	1,418.79000	1.41879	1,302.960	15.39	0.28	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	3,231.84000	3.23184	3,456.56000	3.45656	3,231.840	16.51	0.50	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,647.14000	1.64714	1,388.99000	1.38899	1,647.140	18.36	0.26	0	1,000.00
R2048	On 02/05/2024	Bond Future	12.48149	73.37750		12.36500	74.04455		16.93	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	12.57883	75.04657		12.45762	75.73111		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	12.71377	72.31974		12.58900	73.01139		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	12.24160	96.29501		12.13344	97.11990		17.24	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	12.33696	98.46618		12.22438	99.31252		16.68	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	12.43649	94.82170		12.31976	95.68610		17.19	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	12.53688	96.97794		12.41531	97.86491		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			12.67157	93.33469		12.54627	94.23083		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			11.78984	65.00334		11.66107	65.61780		15.11	0.00	0.00	0	26,959.00
R209	On 01/02/2024	Bond Future			11.87761	66.46893		11.74380	67.09921		14.60	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			11.96968	64.81491		11.83112	65.45876		14.85	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.06295	66.28916		11.91887	66.94965		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future			12.19189	64.65755		12.04357	65.32560		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			227.24338	227.24338		226.78144	226.78144			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.42087	232.42087		231.95530	231.95530			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			234.47738	234.47738		233.99896	233.99896			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.86547	239.86547		239.38306	239.38306			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future			242.13728	242.13728		241.61709	241.61709			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			10.71494	82.78497		10.63143	83.15165		10.39	0.00	0.00	0	33,183.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,196.72000	2.19672	2,411.88000	2.41188	2,196.720	2,196.720	10.62	0.60	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,710.44000	3.71044	3,976.30000	3.97630	3,710.440	3,710.440	11.26	0.77	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	92.65000	0.09265	69.06000	0.06906	92.650	92.650	12.91	0.04	0.00	0	731.00
R213	On 01/02/2024	Bond Future			10.79308	84.65135		10.70495	85.02877		10.25	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			10.86730	83.00126		10.77512	83.38635		10.11	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			10.94108	84.88980		10.84370	85.28615		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future			11.06803	83.28278		10.96761	83.67861		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			12.16446	60.66136		12.05655	61.18393		16.73	0.00	268,244,533.92	4,422	20,216.00
R214	On 01/02/2024	Bond Future			12.26077	62.02899		12.14866	62.56513		16.19	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.35305	60.12264		12.23722	60.67023		16.61	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.44548	61.49037		12.32522	62.05224		15.76	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future			12.57470	59.59742		12.45123	60.16521		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 :											563,145,950.34	6,601	1 441 298.00
Grand Total:											563,145,950.34	6,601	1 441 298.00