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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2023

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	915.92300	915.92300		912.48300	912.48300				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	936.59900	936.59900		933.08300	933.08300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	957.73000	957.73000		954.13100	954.13100				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	979.56400	979.56400		975.88000	975.88000				0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	1,002.09800	1,002.09800		998.32000	998.32000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.00800	1,049.00800		1,042.40900	1,042.40900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,072.68900	1,072.68900		1,065.94200	1,065.94200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,096.89000	1,096.89000		1,089.98800	1,089.98800				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,121.89700	1,121.89700		1,114.83300	1,114.83300				0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,147.70600	1,147.70600		1,140.46800	1,140.46800				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	914.81300	914.81300		908.56900	908.56900				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	935.46400	935.46400		929.08100	929.08100				0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	956.56900	956.56900		950.03900	950.03900				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	978.37600	978.37600		971.69500	971.69500			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	1,000.88400	1,000.88400		994.03800	994.03800			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	12.45018	73.40204		12.56601	72.88442			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.58021	75.07665		12.70104	74.54730			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.71468	72.98697		12.84081	72.44540			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.85131	74.66518		12.98304	74.11105			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.04267	72.58819		13.18107	72.02072			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	12.93615	69.38912		13.06725	68.71733			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.05586	70.97232		13.19204	70.28530			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.18395	68.32624		13.32568	67.62340			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.31169	69.89640		13.45907	69.17729			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.48298	67.24229		13.63722	66.50608			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	901.79500	901.79500		895.60800	895.60800			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	922.15300	922.15300		915.82700	915.82700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	942.95700	942.95700		936.48600	936.48600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	964.45500	964.45500		957.83300	957.83300			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	986.64200	986.64200		979.85800	979.85800			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	172.98289	172.98289		172.99369	172.99369			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.14336	175.14336		175.15453	175.15453			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.13425	179.13425		179.14538	179.14538			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.42740	181.42740		181.43848	181.43848			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.63648	185.63648		185.64684	185.64684			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	125.08519	125.08519		124.96188	124.96188			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.93887	127.93887		127.81281	127.81281			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.49329	129.49329		129.36416	129.36416			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.47296	132.47296		132.34067	132.34067			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.15367	134.15367		134.01759	134.01759			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	119.37028	119.37028		119.37678	119.37678			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.09360	122.09360		122.10035	122.10035			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.41978	123.41978		123.42649	123.42649			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.25991	126.25991		126.26646	126.26646			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.69863	127.69863		127.70473	127.70473			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	130.56423	130.56423		130.11391	130.11391			0.00	8,747,803.41	67	4,669.00
I2038	On 01/02/2024	Bond Future	131.53385	131.53385		131.07333	131.07333			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.53075	134.53075		134.05954	134.05954			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.56866	135.56866		135.08639	135.08639			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.71178	138.71178		138.21749	138.21749			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	112.86912	112.86912		112.87456	112.87456			0.00	8,803,791.36	78	16,148.00
I2046	On 01/02/2024	Bond Future	115.44411	115.44411		115.44976	115.44976			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.93605	115.93605		115.94174	115.94174			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.60340	118.60340		118.60903	118.60903			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.16399	119.16399		119.16908	119.16908			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	115.32145	115.32145		114.53223	114.53223			0.00	8,764,430.20	76	14,087.00
I2050	On 01/02/2024	Bond Future	115.71415	115.71415		114.90694	114.90694			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.35061	118.35061		117.52480	117.52480			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.77976	118.77976		117.93481	117.93481			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	121.53309	121.53309		120.66786	120.66786			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	336.43700	336.43700		335.91500	335.91500			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	344.11200	344.11200		343.57900	343.57900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.95400	351.95400		351.40800	351.40800			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	360.05500	360.05500		359.49500	359.49500			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	368.41900	368.41900		367.84200	367.84200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.39000	91.61000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.38000	91.62000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.41500	91.58500		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.42000	91.58000		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.43000	91.57000		8.45500	91.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.41000	91.59000		8.45000	91.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.30000	91.70000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.10000	91.90000		8.18000	91.82000			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			7.92000	92.08000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.77500	92.22500		7.88000	92.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.68000	92.32000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.62000	92.38000		7.76000	92.24000			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.78337	108.56487		8.86490	108.34036		4.40	0.00	183,908,889.78	1,694	131,529.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,494.78000	1.49478	1,357.39000	1.35739	1,494.780	4.38	0.67	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	41.65000	0.04165	54.54000	0.05454	41.650	4.94	0.04	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.74326	105.70459		8.83293	105.47512		4.27	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.69648	108.08826		8.79597	107.85343		3.83	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,991.21000	2.99121	2,823.06000	2.82306	2,991.210	4.09	0.75	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40	Put	353.78000	0.35378	397.12000	0.39712	353.780	4.46	0.16	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future			8.62898	105.23968		8.74036	104.99930		3.58	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			8.62887	107.64759		8.75649	107.40108		3.11	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			341.84106	341.84106		341.86382	341.86382			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			258.02875	258.02875		258.04225	258.04225			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			258.96489	258.96489		258.97894	258.97894			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			264.86548	264.86548		264.87943	264.87943			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			265.88632	265.88632		265.90015	265.90015			0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.05113	272.05113		272.06378	272.06378			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			10.13727	92.42951		10.26377	91.89282		9.03	0.00	0.00	0	89,038.00
R2030	On 02/11/2023	Bond Future	9.57	Call	632.70000	0.63270	512.39000	0.51239	632.700	8.72	0.27	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89	Call	1,082.18000	1.08218	898.12000	0.89812	1,082.180	8.74	0.40	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,416.83000	1.41683	1,192.38000	1.19238	1,416.830	8.78	0.48	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39	Call	2,167.09000	2.16709	1,869.58000	1.86958	2,167.090	8.96	0.61	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62	Call	2,809.54000	2.80954	2,463.30000	2.46330	2,809.540	9.12	0.70	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12	Call	4,425.04000	4.42504	3,995.26000	3.99526	4,425.040	9.57	0.84	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	216.24000	0.21624	287.81000	0.28781	216.240	9.87	0.10	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	171.44000	0.17144	230.68000	0.23068	171.440	10.01	0.08	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	52.92000	0.05292	74.83000	0.07483	52.920	10.75	0.03	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.18626	90.51011		10.31963	89.96139		9.04	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,152.46000	1.15246	991.41000	0.99141	1,152.460	8.72	0.33	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,641.78000	1.64178	1,431.98000	1.43198	1,641.780	8.76	0.42	0.00	0	500.00	

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,711.10000	1.71110	1,494.94000	1.49494	1,711.100	8.76	0.44	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,836.62000	1.83662	1,609.22000	1.60922	1,836.620	8.77	0.46	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,973.45000	1.97345	1,734.66000	1.73466	1,973.450	8.80	0.48	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	2,157.34000	2.15734	1,903.88000	1.90388	2,157.340	8.84	0.50	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,675.15000	2.67515	2,384.73000	2.38473	2,675.150	8.97	0.57	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,033.49000	1.03349	1,204.65000	1.20465	1,033.490	9.43	0.27	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	768.41000	0.76841	904.27000	0.90427	768.410	9.72	0.21	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	502.45000	0.50245	598.65000	0.59865	502.450	10.13	0.15	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	456.17000	0.45617	544.94000	0.54494	456.170	10.23	0.14	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	451.84000	0.45184	539.90000	0.53990	451.840	10.24	0.14	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	358.22000	0.35822	430.61000	0.43061	358.220	10.47	0.11	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.24502	92.55096	10.38587	91.98971		8.55	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,586.51000	1.58651	1,396.27000	1.39627	1,586.510	8.16	0.37	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,433.65000	2.43365	2,176.15000	2.17615	2,433.650	8.24	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,455.06000	3.45506	3,135.86000	3.13586	3,455.060	8.47	0.60	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,959.23000	3.95923	3,615.16000	3.61516	3,959.230	8.60	0.65	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,769.11000	4.76911	4,390.96000	4.39096	4,769.110	8.82	0.70	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	734.63000	0.73463	846.11000	0.84611	734.630	9.50	0.18	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	531.06000	0.53106	615.55000	0.61555	531.060	9.88	0.13	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	266.16000	0.26616	313.82000	0.31382	266.160	10.19	0.07	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.30443	90.65367	10.45361	90.07948		8.30	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.40778	92.72727	10.56673	92.13937		7.81	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			10.90024	86.49825	11.01057	85.96083		11.26	0.00	89,612,187.00	1,036	199,459.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	720.39000	0.72039	598.93000	0.59893	720.390	10.49	0.28	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	1,095.08000	1.09508	926.88000	0.92688	1,095.080	10.63	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	1,113.88000	1.11388	943.52000	0.94352	1,113.880	10.64	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,353.68000	1.35368	1,156.76000	1.15676	1,353.680	10.72	0.43	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,579.64000	1.57964	1,853.84000	1.85384	1,579.640	10.98	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,322.10000	2.32210	2,038.68000	2.03868	2,322.100	11.08	0.59	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,076.77000	1.07677	1,290.05000	1.29005	1,076.770	11.30	0.34	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	786.18000	0.78618	957.01000	0.95701	786.180	11.57	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	679.69000	0.67969	833.23000	0.83323	679.690	11.70	0.23	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	520.58000	0.52058	646.19000	0.64619	520.580	11.94	0.19	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	249.94000	0.24994	320.32000	0.32032	249.940	12.58	0.10	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			10.97529	88.45104	11.09057	87.90159		11.15	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	917.20000	0.91720	799.56000	0.79956	917.200	10.57	0.25	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,797.39000	1.79739	1,599.13000	1.59913	1,797.390	10.64	0.40	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,148.95000	2.14895	1,924.10000	1.92410	2,148.950	10.73	0.45	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,193.97000	2.19397	1,965.95000	1.96595	2,193.970	10.74	0.46	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,959.99000	2.95999	2,683.27000	2.68327	2,959.990	11.00	0.55	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,354.16000	1.35416	1,534.96000	1.53496	1,354.160	11.68	0.29	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	691.28000	0.69128	797.58000	0.79758	691.280	12.54	0.16	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	620.45000	0.62045	717.71000	0.71771	620.450	12.68	0.15	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	562.01000	0.56201	651.60000	0.65160	562.010	12.80	0.14	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.05620	86.28292	11.17685	85.72092		11.06	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,742.51000	1.74251	1,562.67000	1.56267	1,742.510	10.46	0.35	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	2,131.60000	2.13160	1,922.55000	1.92255	2,131.600	10.47	0.41	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,248.87000	2.24887	2,031.83000	2.03183	2,248.870	10.50	0.42	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,688.80000	2.68880	2,443.60000	2.44360	2,688.800	10.60	0.47	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,228.07000	3.22807	2,952.05000	2.95205	3,228.070	10.73	0.53	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,912.62000	3.91262	3,602.91000	3.60291	3,912.620	10.93	0.59	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	844.79000	0.84479	950.71000	0.95071	844.790	12.50	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	693.58000	0.69358	783.15000	0.78315	693.580	12.80	0.14	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	615.79000	0.61579	696.64000	0.69664	615.790	12.98	0.12	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.13794	88.24809	11.26429	87.67316		9.79	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future			11.26654	86.10147	11.39971	85.51278		10.04	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			11.61176	84.64283	11.72181	84.04592		13.45	0.00	0.00	0	168,416.00
R2035	On 02/11/2023	Bond Future	10.62	Call	345.13000	0.34513	280.44000	0.28044	345.130	12.19	0.14	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	983.02000	0.98302	830.34000	0.83034	983.020	12.59	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,532.24000	2.53224	2,234.32000	2.23432	2,532.240	13.44	0.56	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	4,300.04000	4.30004	3,896.50000	3.89650	4,300.040	14.21	0.73	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	425.10000	0.42510	528.13000	0.52813	425.100	15.17	0.13	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	148.96000	0.14896	192.69000	0.19269	148.960	16.28	0.05	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.70943	86.55364	11.82402	85.94331		12.85	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	828.84000	0.82884	716.87000	0.71687	828.840	11.84	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,567.64000	1.56764	1,381.98000	1.38198	1,567.640	11.93	0.34	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	663.49000	0.66349	765.80000	0.76580	663.490	14.82	0.14	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.80387	83.99183	11.92312	83.36763		13.18	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			11.89819	85.90511	12.02240	85.26652		12.06	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future			12.04024	83.35571	12.17032	82.70192		11.98	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			11.99255	79.37048	12.11274	78.72242		14.49	0.00	21,112,547.68	266	63,984.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,217.92000	2.21792	1,918.73000	1.91873	2,217.920	14.12	0.52	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,893.65000	3.89365	3,475.29000	3.47529	3,893.650	14.95	0.70	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	173.35000	0.17335	226.61000	0.22661	173.350	17.23	0.06	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.09079	76.90589	12.21566	76.24326		14.65	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,060.14000	3.06014	2,744.49000	2.74449	3,060.140	14.42	0.52	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,533.67000	1.53367	1,744.70000	1.74470	1,533.670	15.70	0.28	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	666.23000	0.66623	773.97000	0.77397	666.230	17.23	0.14	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.19612	78.63977	12.32588	77.96204		14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.30527	76.17491	12.44031	75.48156		13.81	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			12.44666		77.91471		12.58765	77.20498		13.03	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			12.24043		79.76379		12.37613	78.99301		15.32	0.00	19,940,947.50	250	38,300.00
R2040	On 02/11/2023	Bond Future	11.50	Call	641.63000		0.64163		505.69000	0.50569	641.630	13.87	0.22	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,152.85000		1.15285		937.60000	0.93760	1,152.850	14.25	0.33	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,866.13000		1.86613		1,560.47000	1.56047	1,866.130	14.66	0.46	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,480.85000		3.48085		3,026.73000	3.02673	3,480.850	15.50	0.65	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	914.15000		0.91415		1,139.85000	1.13985	914.150	16.17	0.24	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	378.52000		0.37852		491.90000	0.49190	378.520	17.37	0.11	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.34218		77.05772		12.48309	76.26959		15.54	0.00	0.00	0	93,226.00
R2040	On 02/05/2024	Bond Future			12.45041		78.79493		12.59674	77.98888		15.15	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.56256		76.08310		12.71472	75.25861		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			12.70540		77.82007		12.86415	76.97616		13.91	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			12.30739		75.99671		12.44813	75.19413		16.23	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	1,469.68000		1.46968		1,203.21000	1.20321	1,469.680	15.35	0.39	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,352.19000		1.35219		1,659.63000	1.65963	1,352.190	16.70	0.33	0.00	0	5,860.00
R2044	On 01/02/2024	Bond Future			12.40581		73.33083		12.55185	72.51014		16.50	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.51006		74.98395		12.66160	74.14462		16.11	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.61783		72.31053		12.77529	71.45196		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			12.75429		73.96107		12.91845	73.08230		15.19	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			12.17544		75.06897		12.32137	74.21171		16.95	0.00	7,581,965.97	101	232,288.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,333.49000		1.33349		1,072.28000	1.07228	1,333.490	15.77	0.36	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,461.63000		3.46163		2,965.58000	2.96558	3,461.630	16.95	0.64	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	386.18000		0.38618		510.06000	0.51006	386.180	19.13	0.11	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.27206		76.76364		12.42349	75.88708		16.25	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,418.79000		1.41879		1,188.95000	1.18895	1,418.790	14.95	0.30	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	3,456.56000		3.45656		3,029.42000	3.02942	3,456.560	15.94	0.53	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,388.99000		1.38899		1,626.32000	1.62632	1,388.990	17.74	0.24	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.36500		74.04455		12.52199	73.14812		16.85	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.45762		75.73111		12.62047	74.81406		15.97	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.58900		73.01139		12.75884	72.07280		15.80	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			12.13344		97.11990		12.30021	95.85346		17.19	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.22438		99.31252		12.39739	98.01759		16.48	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.31976		95.68610		12.49941	94.36179		17.09	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.41531		97.86491		12.60185	96.51023		16.41	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			12.54627	94.23083		12.74108	92.84441		16.12	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			11.66107	65.61780		11.77577	65.07009		15.22	0.00	0.00	0	26,959.00
R209	On 01/02/2024	Bond Future			11.74380	67.09921		11.86261	66.53916		14.59	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			11.83112	65.45876		11.95430	64.88594		14.93	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			11.91887	66.94965		12.04659	66.36369		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future			12.04357	65.32560		12.17664	64.72580		13.60	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			226.78144	226.78144		226.79570	226.79570			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			231.95530	231.95530		231.96998	231.96998			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			233.99896	233.99896		234.01355	234.01355			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.38306	239.38306		239.39758	239.39758			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future			241.61709	241.61709		241.63067	241.63067			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			10.63143	83.15165		10.74707	82.64444		10.53	0.00	0.00	0	33,183.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,411.88000	2,411.88	2,119.79000	2,119.79	2,411.880	2,411.880	10.48	0.64	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,976.30000	3,976.30	3,596.40000	3,596.40	3,976.300	3,976.300	11.01	0.80	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	69.06000	0.06906	93.94000	0.09394	69.060	69.060	12.55	0.03	0.00	0	731.00
R213	On 01/02/2024	Bond Future			10.70495	85.02877		10.82618	84.51017		10.39	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			10.77512	83.38635		10.90223	82.85593		10.17	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			10.84370	85.28615		10.97718	84.74348		9.30	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future			10.96761	83.67861		11.10874	83.12299		9.32	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			12.05655	61.18393		12.18666	60.55474		16.75	0.00	367,103.58	6	20,595.00
R214	On 01/02/2024	Bond Future			12.14866	62.56513		12.28337	61.92182		16.08	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.23722	60.67023		12.37659	60.01232		16.59	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.32522	62.05224		12.46948	61.37923		15.51	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future			12.45123	60.16521		12.60127	59.47634		15.35	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 :											348,839,666.48	3,574	1 440 593.00
Grand Total:											348,839,666.48	3,574	1 440 593.00