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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2023

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	907.73000	907.73000		908.78100	908.78100			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	928.19000	928.19000		929.26600	929.26600			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.14500	949.14500		950.24300	950.24300			0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	970.76100	970.76100		971.88300	971.88300			0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	993.21900	993.21900		994.36200	994.36200			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,030.08700	1,030.08700		1,033.46100	1,033.46100			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,053.30500	1,053.30500		1,056.75700	1,056.75700			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,077.08500	1,077.08500		1,080.61200	1,080.61200			0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,101.61400	1,101.61400		1,105.22000	1,105.22000			0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,127.10000	1,127.10000		1,130.78400	1,130.78400			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	899.15200	899.15200		901.78600	901.78600			0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	919.41900	919.41900		922.11300	922.11300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	940.17600	940.17600		942.92900	942.92900			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	961.58700	961.58700		964.40200	964.40200			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	983.83400	983.83400		986.70900	986.70900			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	12.79942	71.85652		12.74395	72.09899			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.94517	73.49367		12.88726	73.74170			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.09540	71.36884		13.03496	71.62243			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.24939	73.00801		13.18629	73.26725			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.45837	70.90169		13.39219	71.16660			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	13.26403	67.72912		13.20859	68.00512			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.39704	69.27233		13.33938	69.55471			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.53889	66.58845		13.47887	66.87712			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.68123	68.11690		13.61880	68.41206			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.86778	65.43022		13.80250	65.73189			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	886.30200	886.30200		888.91500	888.91500			0.00	141,808,320.00	16	839.00
GOVI	On 01/02/2024	GOVI	906.28000	906.28000		908.95200	908.95200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	926.74000	926.74000		929.47100	929.47100			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	947.84500	947.84500		950.63700	950.63700			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	969.77400	969.77400		972.62600	972.62600			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.06343	173.06343		173.05003	173.05003			0.00	0.00	0	5,538.00
I2025	On 01/02/2024	Bond Future	175.21939	175.21939		175.20671	175.20671			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.21420	179.21420		179.20093	179.20093			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.50301	181.50301		181.49029	181.49029			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.73606	185.73606		185.72211	185.72211			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	125.25198	125.25198		125.06316	125.06316			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	128.10551	128.10551		127.91249	127.91249			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.66484	129.66484		129.46764	129.46764			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.64504	132.64504		132.44312	132.44312			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.34524	134.34524		134.13885	134.13885			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			119.74950	119.74950		119.65477	119.65477			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future			122.47768	122.47768		122.38086	122.38086			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future			123.81366	123.81366		123.71494	123.71494			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future			126.65943	126.65943		126.55829	126.55829			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future			128.12200	128.12200		128.01876	128.01876			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			130.38625	130.38625		130.39259	130.39259			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future			131.34666	131.34666		131.35426	131.35426			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future			134.34106	134.34106		134.34847	134.34847			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future			135.36934	135.36934		135.37803	135.37803			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future			138.52455	138.52455		138.53275	138.53275			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			113.38039	113.38039		113.38598	113.38598			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future			115.96361	115.96361		115.96926	115.96926			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future			116.46803	116.46803		116.47443	116.47443			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future			119.14450	119.14450		119.15078	119.15078			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future			119.73131	119.73131		119.73849	119.73849			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			115.49862	115.49862		114.90638	114.90638			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future			115.89038	115.89038		115.28597	115.28597			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future			118.53226	118.53226		117.91403	117.91403			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future			118.96062	118.96062		118.32917	118.32917			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future			121.73282	121.73282		121.08596	121.08596			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			336.93300	336.93300		336.55400	336.55400			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future			344.60800	344.60800		344.22200	344.22200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future			352.46700	352.46700		352.07100	352.07100			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future			360.57100	360.57100		360.16500	360.16500			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future			368.99500	368.99500		368.57700	368.57700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future			8.41000	91.59000		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.42000	91.58000		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future			8.48500	91.51500		8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future			8.49500	91.50500		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.51000	91.49000		8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future			8.51000	91.49000		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.47500	91.52500		8.39500	91.60500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.33000	91.67000		8.23000	91.77000			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			8.22000	91.78000		8.10500	91.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.11000	91.89000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.02000	91.98000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.98500	92.01500		7.87000	92.13000			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.02925	107.88962		8.99149	107.99296		4.18	0.00	78,327,864.12	726	133,109.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,047.99000	1.04799	1,112.62000	1.11262	1,047.990		4.37	0.56	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	76.05000	0.07605	71.35000	0.07135	76.050		5.08	0.07	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.01514	105.01080		8.97354	105.11658		4.11	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.99735	107.38018		8.95129	107.48818		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,508.37000	2.50837	2,584.90000	2.58490	2,508.370		4.20	0.68	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	490.59000	0.49059	470.77000	0.47077	490.590		4.53	0.21	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.96685	104.51267		8.91540	104.62296		3.43	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			9.00812	106.91726		8.94959	107.02954		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			341.90984	341.90984	341.77840	341.77840				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			258.30001	258.30001	258.31360	258.31360				0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.23223	259.23223	259.24841	259.24841				0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.14226	265.14226	265.15844	265.15844				0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.15880	266.15880	266.17743	266.17743				0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.36253	272.36253	272.38021	272.38021				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			10.40836	91.28426	10.37779	91.41249			8.85	0.00	313,835,285.88	3,438	89,672.00
R2030	On 02/11/2023	Bond Future	9.57	Call	314.26000	0.31426	342.20000	0.34220	314.260		8.45	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	624.31000	0.62431	669.13000	0.66913	624.310		8.58	0.28	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	878.79000	0.87879	934.34000	0.93434	878.790		8.71	0.36	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,484.45000	1.48445	1,559.07000	1.55907	1,484.450		8.98	0.50	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,033.12000	2.03312	2,120.08000	2.12008	2,033.120		9.21	0.60	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,485.01000	3.48501	3,592.16000	3.59216	3,485.010		9.74	0.77	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	352.45000	0.35245	339.34000	0.33934	352.450		10.08	0.15	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	283.54000	0.28354	273.09000	0.27309	283.540		10.23	0.13	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	91.56000	0.09156	88.52000	0.08852	91.560		10.98	0.05	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.47286	89.33608	10.44058	89.46736			8.98	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	780.22000	0.78022	819.02000	0.81902	780.220		8.70	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,170.14000	1.17014	1,221.13000	1.22113	1,170.140		8.78	0.34	0.00	0	500.00

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,228.24000	1.22824	1,280.84000	1.28084	1,228.240	8.80	0.35	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,334.58000	1.33458	1,389.99000	1.38999	1,334.580	8.83	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,449.07000	1.44907	1,507.35000	1.50735	1,449.070	8.87	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,604.59000	1.60459	1,666.54000	1.66654	1,604.590	8.93	0.42	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	2,046.48000	2.04648	2,117.67000	2.11767	2,046.480	9.08	0.49	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,398.17000	1.39817	1,359.67000	1.35967	1,398.170	9.58	0.35	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,054.65000	1.05465	1,024.82000	1.02482	1,054.650	9.86	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	701.40000	0.70140	681.11000	0.68111	701.400	10.27	0.20	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	638.54000	0.63854	620.03000	0.62003	638.540	10.36	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	632.52000	0.63252	614.17000	0.61417	632.520	10.37	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	504.41000	0.50441	489.73000	0.48973	504.410	10.59	0.15	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.54733	91.35166	10.51329	91.48571		8.44	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,158.55000	1.15855	1,203.56000	1.20356	1,158.550	8.15	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,907.57000	1.90757	1,969.37000	1.96937	1,907.570	8.39	0.42	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,821.75000	2.82175	2,898.65000	2.89865	2,821.750	8.70	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,278.52000	3.27852	3,361.48000	3.36148	3,278.520	8.86	0.58	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,019.59000	4.01959	4,110.84000	4.11084	4,019.590	9.10	0.64	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,014.23000	1.01423	988.90000	0.98890	1,014.230	9.78	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	722.18000	0.72218	703.62000	0.70362	722.180	10.04	0.17	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	333.97000	0.33397	324.49000	0.32449	333.970	10.04	0.09	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			10.62521	89.42459	10.58919	89.56156		8.10	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future			10.74614	91.48146	10.70792	91.62112		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			11.22058	84.95000	11.15928	85.24342		11.10	0.00	409,968,700.00	4,826	196,064.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	332.98000	0.33298	388.82000	0.38882	332.980	10.35	0.16	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	570.40000	0.57040	652.11000	0.65211	570.400	10.57	0.24	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	583.15000	0.58315	666.09000	0.66609	583.150	10.58	0.24	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	751.16000	0.75116	849.32000	0.84932	751.160	10.72	0.29	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,342.62000	2.34262	2,185.76000	2.18576	2,342.620	11.10	0.59	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,480.52000	1.48052	1,628.89000	1.62889	1,480.520	11.23	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,670.78000	1.67078	1,549.58000	1.54958	1,670.780	11.49	0.46	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,261.45000	1.26145	1,165.22000	1.16522	1,261.450	11.81	0.38	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,105.73000	1.10573	1,019.70000	1.01970	1,105.730	11.95	0.34	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	867.51000	0.86751	797.90000	0.79790	867.510	12.21	0.28	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	440.62000	0.44062	403.14000	0.40314	440.620	12.89	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.31069	86.86515	11.24659	87.16526		11.11	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	544.25000	0.54425	601.86000	0.60186	544.250	10.47	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,224.19000	1.22419	1,326.65000	1.32665	1,224.190	10.76	0.31	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,508.13000	1.50813	1,625.45000	1.62545	1,508.130	10.89	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,544.53000	1.54453	1,663.63000	1.66363	1,544.530	10.91	0.36	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,176.59000	2.17659	2,323.10000	2.32310	2,176.590	11.20	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,889.07000	1.88907	1,787.97000	1.78797	1,889.070	11.91	0.37	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	1,000.07000	1.00007		942.01000	0.94201	1,000.070	12.76	0.22	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	901.78000	0.90178		848.93000	0.84893	901.780	12.89	0.20	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	819.90000	0.81990		771.47000	0.77147	819.900	13.02	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.40694	84.66237		11.33987	84.96916		11.03	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,236.99000	1.23699		1,329.05000	1.32905	1,236.990	10.58	0.28	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,573.95000	1.57395		1,682.32000	1.68232	1,573.950	10.71	0.33	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,672.87000	1.67287		1,785.64000	1.78564	1,672.870	10.75	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,051.26000	2.05126		2,179.58000	2.17958	2,051.260	10.91	0.39	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,521.88000	2.52188		2,667.18000	2.66718	2,521.880	11.11	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,119.76000	3.11976		3,283.65000	3.28365	3,119.760	11.36	0.51	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,220.79000	1.22079		1,160.56000	1.16056	1,220.790	12.97	0.22	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	977.66000	0.97766		927.69000	0.92769	977.660	13.07	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	840.47000	0.84047		796.33000	0.79633	840.470	13.07	0.16	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.50573	86.58837		11.43551	86.90201		9.83	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future			11.65139	84.41445		11.57754	84.73482		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			11.96141	82.76708		11.89530	83.11713		13.36	0.00	5,214,326.04	63	168,416.00
R2035	On 02/11/2023	Bond Future	10.62	Call	134.89000	0.13489		164.30000	0.16430	134.890	12.25	0.07	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	499.92000	0.49992		578.63000	0.57863	499.920	12.82	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,586.19000	1.58619		1,752.69000	1.75269	1,586.190	13.74	0.42	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	3,011.02000	3.01102		3,244.18000	3.24418	3,011.020	14.51	0.62	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	719.93000	0.71993		660.49000	0.66049	719.930	15.43	0.21	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	255.39000	0.25539		232.77000	0.23277	255.390	16.39	0.09	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			12.07414	84.63293		12.00524	84.99094		12.87	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	467.56000	0.46756		524.22000	0.52422	467.560	11.84	0.14	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,010.84000	1.01084		1,110.42000	1.11042	1,010.840	12.17	0.25	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,000.83000	1.00083		939.53000	0.93953	1,000.830	15.15	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.18322	82.02892		12.11152	82.39487		13.12	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.29375	83.89530		12.21908	84.26940		12.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future			12.45215	81.31013		12.37405	81.69247		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			12.32070	77.61987		12.26508	77.91245		14.44	0.00	0.00	0	63,984.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,401.33000	1.40133		1,532.59000	1.53259	1,401.330	14.47	0.39	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,747.01000	2.74701		2,935.67000	2.93567	2,747.010	15.31	0.59	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	295.92000	0.29592		275.41000	0.27541	295.920	17.55	0.10	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.43230	75.11336		12.37446	75.41261		14.70	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,254.03000	2.25403		2,393.12000	2.39312	2,254.030	14.84	0.43	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,144.34000	2.14434		2,048.11000	2.04811	2,144.340	16.14	0.36	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	974.46000	0.97446		927.10000	0.92710	974.460	17.65	0.19	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.55083	76.80775		12.49072	77.11366		14.25	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.67483	74.29911		12.61228	74.61182		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			12.83039	76.00547		12.76516	76.32505		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			12.56831	77.92190		12.50757	78.25787		15.30	0.00	0.00	0	38,373.00
R2040	On 02/11/2023	Bond Future	11.50	Call	315.87000	0.31587		368.18000	0.36818	315.870	14.17	0.13	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	633.70000	0.63370		720.12000	0.72012	633.700	14.56	0.22	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,134.76000	1.13476		1,261.84000	1.26184	1,134.760	15.05	0.33	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,388.97000	2.38897		2,584.32000	2.58432	2,388.970	15.93	0.53	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,440.09000	1.44009		1,341.84000	1.34184	1,440.090	16.60	0.34	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	628.16000	0.62816		581.78000	0.58178	628.160	17.77	0.17	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.68323	75.17178		12.62009	75.51541		15.64	0.00	0.00	0	91,893.00
R2040	On 02/05/2024	Bond Future			12.80443	76.86747		12.73885	77.21873		15.17	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.93116	74.10968		12.86294	74.46883		15.19	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			13.08800	75.81097		13.01689	76.17801		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			12.63517	74.15006		12.57958	74.45772		16.24	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	860.18000	0.86018		957.41000	0.95741	860.180	15.79	0.27	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	2,054.13000	2.05413		1,936.04000	1.93604	2,054.130	17.19	0.44	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,543.29000	1.54329		0.00000	0.00000	1,543.290	17.67	0.36	337,000,738.75	12,750	6,375.00
R2044	On 01/02/2024	Bond Future			12.74650	71.44011		12.68875	71.75478		16.63	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.86345	73.05165		12.80352	73.37322		16.16	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.98550	70.33218		12.92319	70.66101		16.24	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			13.13576	71.94650		13.07085	72.28254		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			12.50336	73.16718		12.44257	73.51310		16.99	0.00	6,072,875.94	83	232,212.00
R2048	On 02/11/2023	Bond Future	11.80	Call	754.13000	0.75413		852.30000	0.85230	754.130	16.17	0.24	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,363.90000	2.36390		2,561.00000	2.56100	2,363.900	17.48	0.51	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	645.70000	0.64570		598.57000	0.59857	645.700	19.63	0.17	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.61291	74.81659		12.54974	75.17043		16.43	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	952.26000	0.95226		1,040.20000	1.04020	952.260	15.39	0.22	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,584.22000	2.58422		2,752.45000	2.75245	2,584.220	16.51	0.44	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,978.59000	1.97859		1,881.55000	1.88155	1,978.590	18.36	0.31	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.71828	72.05457		12.65276	72.41627		16.93	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.82452	73.69383		12.75652	74.06365		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.96989	70.93655		12.89902	71.31445		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			12.46162	94.65680		12.40595	95.06635		17.24	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.56539	96.79091		12.50758	97.20966		16.68	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.67377	93.10886		12.61370	93.53698		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	12.78334	95.22648		12.72093	95.66419		16.30	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	12.92886	91.54377		12.86371	91.99113		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	12.00961	63.97320		11.95397	64.23182		15.11	0.00	0.00	0	26,959.00	
R209	On 01/02/2024	Bond Future	12.10538	65.41542		12.04770	65.67993		14.60	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	12.20582	63.73781		12.14602	64.00820		14.85	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	12.30779	65.18783		12.24579	65.46424		14.38	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	12.44678	63.53140		12.38226	63.81388		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	227.45834	227.45834		227.13132	227.13132			0.00	0.00	0	70.00	
R210	On 01/02/2024	Bond Future	232.64044	232.64044		232.30616	232.30616			0.00	0.00	0	300.00	
R210	On 02/05/2024	Bond Future	234.70146	234.70146		234.36022	234.36022			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	240.09556	240.09556		239.74606	239.74606			0.00	0.00	0	0.00	
R210	On 07/11/2024	Bond Future	242.37390	242.37390		242.01717	242.01717			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	10.92665	81.86460		10.88598	82.04039		10.39	0.00	0.00	0	33,183.00	
R213	On 02/11/2023	Bond Future	10.94	Call	1,641.54000	1.64154	1,743.85000	1.74385	1,641.540	10.62	0.52	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,995.66000	2.99566	3,130.09000	3.13009	2,995.660	11.26	0.71	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	126.40000	0.12640	119.93000	0.11993	126.400	12.91	0.06	0.00	0	731.00
R213	On 01/02/2024	Bond Future	11.01512	83.71009		10.97245	83.88992		10.25	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	11.10004	82.03898		11.05533	82.22273		10.11	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.18539	83.90587		11.13847	84.09368		9.26	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	11.32593	82.27701		11.27646	82.46874		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	12.38398	59.62006		12.32841	59.88094		16.73	0.00	35,772,036.00	600	22,216.00	
R214	On 01/02/2024	Bond Future	12.48821	60.96413		12.43062	61.23091		16.19	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	12.58840	59.03391		12.52880	59.30664		16.61	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	12.68913	60.37705		12.62742	60.65590		15.76	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	12.82794	58.45904		12.76383	58.74396		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 :											1,328,000,146.73	22,502	1 446 060.00
Grand Total:											1,328,000,146.73	22,502	1 446 060.00