

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	907.78300	907.78300	0.00000	907.78300	907.78300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	929.99100	929.99100	0.00000	930.42100	930.42100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	950.66500	950.66500	0.00000	951.10300	951.10300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	971.91400	971.91400	0.00000	972.35900	972.35900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.36000	995.36000	0.00000	995.81400	995.81400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,016.32400	1,016.32400	0.00000	1,016.78300	1,016.78300	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,027.92900	1,027.92900	0.00000	1,027.92900	1,027.92900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,056.00800	1,056.00800	0.00000	1,057.03800	1,057.03800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,079.48400	1,079.48400	0.00000	1,080.53500	1,080.53500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,103.61100	1,103.61100	0.00000	1,104.68400	1,104.68400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.23500	1,130.23500	0.00000	1,131.33100	1,131.33100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.03900	1,154.03900	0.00000	1,155.15300	1,155.15300	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	899.87800	899.87800	0.00000	899.87800	899.87800	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	924.64700	924.64700	0.00000	925.37100	925.37100	0.00	0.00	18,492,940.00	2	100.00
ALBI	On 02/05/2024		Index Future	0.00	945.20200	945.20200	0.00000	945.94100	945.94100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	966.32900	966.32900	0.00000	967.08200	967.08200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	989.64000	989.64000	0.00000	990.41000	990.41000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.48300	1,010.48300	0.00000	1,011.26500	1,011.26500	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.80770	74.08438	0.00000	12.78856	74.16715	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.95739	71.94970	0.00000	12.93744	72.03420	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.11217	73.57340	0.00000	13.09136	73.65968	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.29481	71.55885	0.00000	13.27302	71.64703	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.50636	73.07221	0.00000	13.48362	73.16186	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.20294	70.23080	0.00000	13.18371	70.32700	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.34140	67.54619	0.00000	13.32140	67.64445	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.48128	69.07001	0.00000	13.46050	69.17037	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.64249	66.48117	0.00000	13.62080	66.58382	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.81949	67.88350	0.00000	13.79695	67.98796	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023		GOVI	0.00	886.78300	886.78300	0.00000	886.78300	886.78300	0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024		GOVI	0.00	911.21300	911.21300	0.00000	911.91700	911.91700	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	931.46900	931.46900	0.00000	932.18800	932.18800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	952.28900	952.28900	0.00000	953.02200	953.02200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	975.26200	975.26200	0.00000	976.01100	976.01100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	995.80200	995.80200	0.00000	996.56200	996.56200	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 01/02/2024		Bond Future	0.00	174.74900	174.74900	0.00000	174.71177	174.71177	0.00	0.00	0.00	0	11,475.00
I2025	On 02/05/2024		Bond Future	0.00	178.67531	178.67531	0.00000	178.63699	178.63699	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	ContractsTraded	Open Interest
I2025	On 01/08/2024	Bond Future	0.00	180.87037	180.87037	0.00000	180.83043	180.83043		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.27457	185.27457	0.00000	185.23323	185.23323		0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	0.00	126.75945	126.75945	0.00000	126.38348	126.38348		0.00	0.00	6,591,491.40	52	7,314.00
I2029	On 02/05/2024	Bond Future	0.00	128.23994	128.23994	0.00000	127.85520	127.85520		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.13522	131.13522	0.00000	130.74155	130.74155		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.92619	132.92619	0.00000	132.52220	132.52220		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.75014	135.75014	0.00000	135.33690	135.33690		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	120.46747	120.46747	0.00000	121.16365	121.16365		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	121.71062	121.71062	0.00000	122.42209	122.42209		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.45850	124.45850	0.00000	125.18591	125.18591		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.98882	125.98882	0.00000	126.73322	126.73322		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.66552	128.66552	0.00000	129.42506	129.42506		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	130.17780	130.17780	0.00000	130.02896	130.02896		0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	133.10261	133.10261	0.00000	132.95024	132.95024		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.03875	134.03875	0.00000	133.88215	133.88215		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.30194	137.30194	0.00000	137.14126	137.14126		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.10208	138.10208	0.00000	137.93634	137.93634		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	114.31831	114.31831	0.00000	113.44301	113.44301		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	114.73794	114.73794	0.00000	113.84242	113.84242		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.32806	117.32806	0.00000	116.41222	116.41222		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.98100	117.98100	0.00000	117.04175	117.04175		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.48511	120.48511	0.00000	119.52546	119.52546		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	113.40480	113.40480	0.00000	113.79912	113.79912		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	115.95265	115.95265	0.00000	116.35568	116.35568		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.26530	116.26530	0.00000	116.67669	116.67669		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.09577	119.09577	0.00000	119.51692	119.51692		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.26541	119.26541	0.00000	119.69400	119.69400		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	327.76900	327.76900	0.00000	327.76900	327.76900		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	341.26400	341.26400	0.00000	341.28100	341.28100		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	348.93200	348.93200	0.00000	348.94900	348.94900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	356.81100	356.81100	0.00000	356.82700	356.82700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.50200	365.50200	0.00000	365.51800	365.51800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.27700	373.27700	0.00000	373.29100	373.29100		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		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
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.79000	92.21000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.72000	92.28000	0.00000	7.71000	92.29000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.70000	92.30000	0.00000	7.69000	92.31000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.99993	105.04946	0.00000	8.99462	105.06296		3.85	0.00	60,193,340.58	573	85,953.00
R186	On 02/05/2024	Bond Future	0.00	8.99552	107.38447	0.00000	8.98970	107.39811		3.27	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,147.67000	2.14767	0.00000	2,160.30000	2.16030	2,147.670	3.71	0.74	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	215.05000	0.21505	0.00000	215.08000	0.21508	215.050	4.09	(0.14)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.98484	104.47415	0.00000	8.97843	104.48787		3.49	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.96958	106.99117	0.00000	8.96238	107.00499		3.12	0.00	130,529,227.40	1,220	33,045.00
R186	On 06/02/2025	Bond Future	0.00	9.04214	103.91840	0.00000	9.03420	103.93193		2.97	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future	0.00	255.54684	255.54684	0.00000	255.97551	255.97551		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	261.28864	261.28864	0.00000	261.72661	261.72661		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	262.09058	262.09058	0.00000	262.53691	262.53691		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	268.47187	268.47187	0.00000	268.92853	268.92853		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	268.95360	268.95360	0.00000	269.41675	269.41675		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	0.00	10.38648	89.68791	0.00000	10.36631	89.77032		8.73	0.00	22,332,289.59	249	60,072.00
R2030	On 01/02/2024	Bond Future	9.57 Call	364.48000	0.36448	0.00000	385.96000	0.38596	364.480	8.51	0.19	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	670.10000	0.67010	0.00000	702.44000	0.70244	670.100	8.50	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	718.60000	0.71860	0.00000	752.40000	0.75240	718.600	8.50	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	809.60000	0.80960	0.00000	846.01000	0.84601	809.600	8.50	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	912.69000	0.91269	0.00000	951.80000	0.95180	912.690	8.53	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,057.54000	1.05754	0.00000	1,100.11000	1.10011	1,057.540	8.56	0.41	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,494.82000	1.49482	0.00000	1,546.02000	1.54602	1,494.820	8.67	0.51	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	11.00	Put	615.09000	0.61509	0.00000	601.72000	0.60172	615.090	9.12	(0.26)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	379.42000	0.37942	0.00000	371.53000	0.37153	379.420	9.41	(0.17)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	184.99000	0.18499	0.00000	181.60000	0.18160	184.990	9.84	(0.09)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	156.58000	0.15658	0.00000	153.83000	0.15383	156.580	9.94	(0.08)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	153.98000	0.15398	0.00000	151.29000	0.15129	153.980	9.95	(0.08)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	102.69000	0.10269	0.00000	101.11000	0.10111	102.690	10.19	(0.05)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.46375	91.68124	0.00000	10.44247	91.76540		7.64	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	700.02000	0.70002	0.00000	726.12000	0.72612	700.020	7.37	0.26	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,358.22000	1.35822	0.00000	1,398.29000	1.39829	1,358.220	7.46	0.41	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,271.73000	2.27173	0.00000	2,324.70000	2.32470	2,271.730	7.72	0.56	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,750.90000	2.75090	0.00000	2,808.85000	2.80885	2,750.900	7.86	0.62	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,547.75000	3.54775	0.00000	3,612.11000	3.61211	3,547.750	8.11	0.70	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	426.50000	0.42650	0.00000	418.10000	0.41810	426.500	8.84	(0.14)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	268.46000	0.26846	0.00000	263.34000	0.26334	268.460	9.23	(0.10)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	87.85000	0.08785	0.00000	86.16000	0.08616	87.850	9.34	(0.04)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.54659	89.72390	0.00000	10.52410	89.80974		8.29	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.63588	91.88508	0.00000	10.61200	91.97280		7.75	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.76611	89.80202	0.00000	10.74084	89.89111		7.77	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	0.00		11.30202	86.90566	0.00000	11.27710	87.02224		10.85	0.00	216,221,282.08	2,488	94,746.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	152.24000	0.15224	0.00000	165.77000	0.16577	152.240	10.26	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	545.15000	0.54515	0.00000	579.69000	0.57969	545.150	10.30	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	755.80000	0.75580	0.00000	798.67000	0.79867	755.800	10.39	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	784.97000	0.78497	0.00000	828.88000	0.82888	784.970	10.41	0.29	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	975.17000	0.97517	0.00000	1,025.37000	1.02537	975.170	10.51	0.34	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,332.87000	1.33287	0.00000	1,393.06000	1.39306	1,332.870	10.69	0.42	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,026.77000	1.02677	0.00000	999.88000	0.99988	1,026.770	11.44	(0.32)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	733.29000	0.73329	0.00000	714.15000	0.71415	733.290	11.76	(0.25)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	362.11000	0.36211	0.00000	353.16000	0.35316	362.110	12.38	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	304.21000	0.30421	0.00000	296.86000	0.29686	304.210	12.53	(0.12)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	259.04000	0.25904	0.00000	252.92000	0.25292	259.040	12.67	(0.10)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.40415	84.67510	0.00000	11.37808	84.79420		10.78	0.00	1,608,826.90	19	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	734.27000	0.73427	0.00000	766.11000	0.76611	734.270	10.20	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	984.73000	0.98473	0.00000	1,023.91000	1.02391	984.730	10.18	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,065.68000	1.06568	0.00000	1,106.98000	1.10698	1,065.680	10.21	0.29	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,384.08000	1.38408	0.00000	1,433.00000	1.43300	1,384.080	10.30	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,802.20000	1.80220	0.00000	1,859.67000	1.85967	1,802.200	10.43	0.42	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,370.43000	2.37043	0.00000	2,437.42000	2.43742	2,370.430	10.64	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	660.80000	0.66080	0.00000	646.43000	0.64643	660.800	12.36	(0.17)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	512.69000	0.51269	0.00000	501.65000	0.50165	512.690	12.69	(0.13)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	439.63000	0.43963	0.00000	430.24000	0.43024	439.630	12.89	(0.11)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.51060	86.56667	0.00000	11.48333	86.68825		10.62	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.63538	84.48377	0.00000	11.60672	84.60804		10.23	0.00	130,105,005.80	1,540	1,284.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,421.75000	3.42175	0.00000	3,491.55000	3.49155	3,421.750	10.14	0.52	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,254.12000	1.25412	0.00000	1,232.02000	1.23202	1,254.120	11.74	(0.21)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.78988	86.25305	0.00000	11.75986	86.37951		9.99	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	0.00		11.99941	85.02134	0.00000	11.98516	85.09570		12.89	0.00	28,567,170.24	336	63,047.00	

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	
R2035	On 01/02/2024	Bond Future	10.62	Call	131.01000	0.13101	0.00000	139.56000	0.13956	131.010	11.65	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	438.73000	0.43873	0.00000	459.29000	0.45929	438.730	11.79	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	322.43000	0.32243	0.00000	321.24000	0.32124	322.430	15.09	(0.11)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.11077	82.39871	0.00000	12.09596	82.47460		13.08	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.22502	84.23955	0.00000	12.20962	84.31697		12.69	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.36210	81.75120	0.00000	12.34602	81.83031		11.86	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.52554	83.46362	0.00000	12.50882	83.54397		11.46	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		12.31656	75.71392	0.00000	12.29194	75.84258		14.66	0.00	71,852,510.08	949	137,539.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,557.18000	1.55718	0.00000	1,624.53000	1.62453	1,557.180	14.39	0.42	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,029.66000	1.02966	0.00000	1,005.70000	1.00570	1,029.660	15.85	(0.28)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	281.86000	0.28186	0.00000	276.37000	0.27637	281.860	17.54	(0.09)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.43544	77.39662	0.00000	12.40987	77.52803		14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.56102	74.86953	0.00000	12.53442	75.00378		14.50	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,593.30000	2.59330	0.00000	2,657.08000	2.65708	2,593.300	14.06	0.42	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,535.62000	2.53562	0.00000	2,495.30000	2.49530	2,535.620	15.39	(0.35)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,685.85000	1.68585	0.00000	1,658.46000	1.65846	1,685.850	16.28	(0.25)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.69476	76.67222	0.00000	12.66706	76.80947		13.69	0.00	0.00	0	9,107.00
R2037	On 06/02/2025	Bond Future	0.00		12.85104	74.01760	0.00000	12.82225	74.15731		13.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.49685	76.19330	0.00000	12.47744	76.30094		15.52	0.00	21,486,510.60	282	127,762.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,719.18000	1.71918	0.00000	1,779.54000	1.77954	1,719.180	15.17	0.44	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,588.34000	3.58834	0.00000	3,672.56000	3.67256	3,588.340	16.26	0.66	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	397.79000	0.39779	0.00000	392.91000	0.39291	397.790	18.10	(0.12)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.61548	77.88661	0.00000	12.59533	77.99658		14.97	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.74054	75.12009	0.00000	12.71960	75.23240		15.43	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.87319	76.92855	0.00000	12.85140	77.04340		14.43	0.00	0.00	0	8,639.00
R2040	On 06/02/2025	Bond Future	0.00		13.02666	74.02821	0.00000	13.00405	74.14500		14.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.53750	72.59010	0.00000	12.53358	72.61197		16.36	0.00	13,066,218.00	180	103,820.00
R2044	On 01/02/2024	Bond Future	13.00	Put	1,261.28000	1.26128	0.00000	1,266.75000	1.26675	1,261.280	16.85	(0.32)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	920.27000	0.92027	0.00000	926.19000	0.92619	920.270	17.35	(0.25)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.65091	74.20330	0.00000	12.64686	74.22555		15.81	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.77016	71.47967	0.00000	12.76597	71.50231		16.34	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.89618	73.20045	0.00000	12.89186	73.22341		15.32	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.04146	70.34715	0.00000	13.03704	70.37018		15.40	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.45743	75.69317	0.00000	12.45351	75.71552		16.12	0.00	186,659,357.22	2,466	237,187.00
R2048	On 01/02/2024	Bond Future	11.50	Call	403.88000	0.40388	0.00000	414.71000	0.41471	403.880	14.57	0.15	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,870.97000	1.87097	0.00000	1,894.56000	1.89456	1,870.970	15.76	0.45	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	1,081.85000	1.08185	0.00000	1,088.13000	1.08813	1,081.850	17.28	(0.27)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	776.17000	0.77617	0.00000	782.49000	0.78249	776.170	17.80	(0.21)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	401.23000	0.40123	0.00000	406.55000	0.40655	401.230	18.78	(0.12)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.56130	72.92672	0.00000	12.55725	72.94947		16.53	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	834.07000	0.83407	0.00000	844.93000	0.84493	834.070	15.20	0.20	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,798.58000	2.79858	0.00000	2,818.61000	2.81861	2,798.580	15.97	0.48	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	2,020.95000	2.02095	0.00000	2,022.43000	2.02243	2,020.950	17.24	(0.33)	0.00	0	1,500.00

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
R2048	On 01/08/2024	Bond Future	0.00	12.66699	74.55588	0.00000	12.66281	74.57901		16.09	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.79099	71.89759	0.00000	12.78667	71.92109		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.93427	73.40262	0.00000	12.92984	73.42624		15.08	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00	12.47955	97.41396	0.00000	12.47041	97.48076		16.36	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.58898	93.71424	0.00000	12.57950	93.78238		16.77	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.70063	95.80741	0.00000	12.69080	95.87690		16.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.82758	92.24099	0.00000	12.81735	92.31197		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.97097	94.16953	0.00000	12.96038	94.24149		15.29	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00	12.06420	65.60411	0.00000	12.04467	65.69386		14.63	0.00	64,816,860.68	988	14,543.00
R209	On 02/05/2024	Bond Future	0.00	12.16789	63.90913	0.00000	12.14766	64.00076		14.81	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.27433	65.33679	0.00000	12.25337	65.43035		14.43	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.39614	63.75296	0.00000	12.37435	63.84863		14.03	0.00	0.00	0	5,137.00
R209	On 06/02/2025	Bond Future	0.00	12.53703	65.08806	0.00000	12.51446	65.18539		13.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00	229.81103	229.81103	0.00000	230.18917	230.18917		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	231.71689	231.71689	0.00000	232.10279	232.10279		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	236.94818	236.94818	0.00000	237.34239	237.34239		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.37709	239.37709	0.00000	239.77940	239.77940		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.46061	244.46061	0.00000	244.87024	244.87024		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	0.00	10.97993	83.85836	0.00000	10.97059	83.89777		10.03	0.00	7,044,102.24	84	29,778.00
R213	On 02/05/2024	Bond Future	0.00	11.06979	82.16325	0.00000	11.06002	82.20343		9.47	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.16210	83.99903	0.00000	11.15188	84.03995		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.27873	82.45993	0.00000	11.26799	82.50163		9.53	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	11.43166	84.18929	0.00000	11.42044	84.23143		9.16	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.32761	61.71290	0.00000	12.30813	61.80475		16.03	0.00	201,677,757.20	3,268	14,140.00
R214	On 02/05/2024	Bond Future	0.00	12.42644	59.77974	0.00000	12.40629	59.87358		16.36	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,971.18000	1.97118	0.00000	2,019.56000	2.01956	1,971.180	15.77	0.43	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,014.00000	2.01400	0.00000	2,062.96000	2.06296	2,014.000	15.80	0.44	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,870.05000	1.87005	0.00000	1,843.68000	1.84368	1,870.050	17.00	(0.36)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,100.21000	1.10021	0.00000	1,084.89000	1.08489	1,100.210	18.15	(0.23)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.52676	61.11528	0.00000	12.50593	61.21105		15.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.64480	59.27882	0.00000	12.62319	59.37675		15.80	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.78165	60.52044	0.00000	12.75927	60.62016		14.98	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,181,244,890.01	14,696	1,505,155.00	
Grand Total:											1,181,244,890.01	14,696	1,505,155.00	