

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2023

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	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	926.88000	926.88000	0.00000	927.70500	927.70500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	947.37200	947.37200	0.00000	948.21200	948.21200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	968.37700	968.37700	0.00000	969.23000	969.23000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.85500	991.85500	0.00000	992.72500	992.72500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,012.77300	1,012.77300	0.00000	1,013.64700	1,013.64700	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	1,048.06800	1,048.06800	0.00000	1,051.80800	1,051.80800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,071.24000	1,071.24000	0.00000	1,075.05900	1,075.05900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,094.99100	1,094.99100	0.00000	1,098.88800	1,098.88800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.54000	1,121.54000	0.00000	1,125.52500	1,125.52500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,145.19300	1,145.19300	0.00000	1,149.24700	1,149.24700	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	917.88300	917.88300	0.00000	921.05200	921.05200	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	938.17600	938.17600	0.00000	941.41200	941.41200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	958.97700	958.97700	0.00000	962.27900	962.27900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	982.22800	982.22800	0.00000	985.60500	985.60500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,002.94300	1,002.94300	0.00000	1,006.37700	1,006.37700	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	12.95145	73.46684	0.00000	12.88041	73.77111	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.10960	71.30944	0.00000	13.03544	71.62041	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.27442	72.90553	0.00000	13.19696	73.22332	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.46283	70.88389	0.00000	13.38155	71.20932	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.68207	72.38462	0.00000	13.59694	72.71663	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	13.35144	69.49548	0.00000	13.27010	69.89661	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.49780	66.78585	0.00000	13.41311	67.19579	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.64665	68.28012	0.00000	13.55853	68.69909	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.81354	65.68071	0.00000	13.72141	66.10985	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.99757	67.06780	0.00000	13.90151	67.50571	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	904.58300	904.58300	0.00000	907.67700	907.67700	0.00	0.00	27,137,490.00	3	714.00
GOVI	On 02/05/2024		GOVI	0.00	924.58200	924.58200	0.00000	927.74100	927.74100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	945.08200	945.08200	0.00000	948.30500	948.30500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	967.99600	967.99600	0.00000	971.29200	971.29200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	988.41000	988.41000	0.00000	991.76300	991.76300	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	174.88890	174.88890	0.00000	174.81082	174.81082	0.00	0.00	0.00	0	11,482.00
I2025	On 02/05/2024		Bond Future	0.00	178.79674	178.79674	0.00000	178.71665	178.71665	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
I2025	On 01/08/2024	Bond Future	0.00	180.96124	180.96124	0.00000	180.87922	180.87922		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.38962	185.38962	0.00000	185.30528	185.30528		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	126.74134	126.74134	0.00000	126.36571	126.36571		0.00	0.00	0.00	0	7,262.00
I2029	On 02/05/2024	Bond Future	0.00	128.20586	128.20586	0.00000	127.82150	127.82150		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.07676	131.07676	0.00000	130.68360	130.68360		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.88143	132.88143	0.00000	132.47877	132.47877		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.70714	135.70714	0.00000	135.29523	135.29523		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	121.24573	121.24573	0.00000	121.24771	121.24771		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	122.49142	122.49142	0.00000	122.49322	122.49322		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.23449	125.23449	0.00000	125.23607	125.23607		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.79828	126.79828	0.00000	126.79998	126.79998		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.49471	129.49471	0.00000	129.49580	129.49580		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	130.61498	130.61498	0.00000	130.76851	130.76851		0.00	0.00	62,695,190.40	480	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	133.53354	133.53354	0.00000	133.69034	133.69034		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.45435	134.45435	0.00000	134.61446	134.61446		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.74414	137.74414	0.00000	137.90808	137.90808		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.55352	138.55352	0.00000	138.72269	138.72269		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	114.83458	114.83458	0.00000	114.30612	114.30612		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	115.25161	115.25161	0.00000	114.71111	114.71111		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.83227	117.83227	0.00000	117.27930	117.27930		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.51079	118.51079	0.00000	117.94452	117.94452		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.02868	121.02868	0.00000	120.44990	120.44990		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	113.19527	113.19527	0.00000	113.49039	113.49039		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	115.72458	115.72458	0.00000	116.02618	116.02618		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.01036	116.01036	0.00000	116.31843	116.31843		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.84898	118.84898	0.00000	119.16446	119.16446		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.01312	119.01312	0.00000	119.33697	119.33697		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	341.93000	341.93000	0.00000	342.06400	342.06400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	349.57100	349.57100	0.00000	349.70700	349.70700		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	357.40200	357.40200	0.00000	357.53900	357.53900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.15100	366.15100	0.00000	366.29000	366.29000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.95000	373.95000	0.00000	374.08600	374.08600		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	8.36000	91.64000	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	8.29000	91.71000	0.00000	8.31000	91.69000		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	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.09000	91.91000		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	7.90000	92.10000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.81000	92.19000	0.00000	7.82000	92.18000		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	7.74000	92.26000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.71000	92.29000	0.00000	7.73000	92.27000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	9.09617	104.80515	0.00000	9.08555	104.83208		3.64	0.00	15,825,577.65	151	85,801.00
R186	On 02/05/2024	Bond Future	0.00	9.10781	107.12176	0.00000	9.09610	107.14911		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,985.22000	1.98522	0.00000	2,012.98000	2.01298	1,985.220	3.86	0.70	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	272.09000	0.27209	0.00000	274.32000	0.27432	272.090	4.24	(0.16)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.11957	104.18620	0.00000	9.10657	104.21394		3.34	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.11655	106.70969	0.00000	9.10179	106.73791		3.00	0.00	0.00	0	33,045.00
R186	On 06/02/2025	Bond Future	0.00	9.20956	103.63354	0.00000	9.19291	103.66182		2.73	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	255.51441	255.51441	0.00000	257.00621	257.00621		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	261.22401	261.22401	0.00000	262.74852	262.74852		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.97637	261.97637	0.00000	263.53455	263.53455		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	268.38688	268.38688	0.00000	269.98279	269.98279		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	268.86754	268.86754	0.00000	270.50003	270.50003		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	10.49708	89.23774	0.00000	10.45601	89.40458		8.42	0.00	1,338,566.10	15	60,057.00
R2030	On 01/02/2024	Bond Future	9.57 Call	219.49000	0.21949	0.00000	256.78000	0.25678	219.490	7.99	0.13	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	460.01000	0.46001	0.00000	520.99000	0.52099	460.010	8.06	0.24	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	500.19000	0.50019	0.00000	564.44000	0.56444	500.190	8.07	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	576.59000	0.57659	0.00000	646.68000	0.64668	576.590	8.08	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	665.14000	0.66514	0.00000	741.37000	0.74137	665.140	8.12	0.31	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	791.73000	0.79173	0.00000	875.86000	0.87586	791.730	8.18	0.35	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,185.60000	1.18560	0.00000	1,289.43000	1.28943	1,185.600	8.34	0.46	0.00	0	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
R2030	On 01/02/2024	Bond Future	11.00	Put	674.91000	0.67491	0.00000	651.58000	0.65158	674.910	8.90	(0.29)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	416.49000	0.41649	0.00000	404.49000	0.40449	416.490	9.24	(0.19)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	203.01000	0.20301	0.00000	199.49000	0.19949	203.010	9.73	(0.10)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	171.74000	0.17174	0.00000	169.29000	0.16929	171.740	9.84	(0.09)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	168.88000	0.16888	0.00000	166.53000	0.16653	168.880	9.85	(0.09)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	112.55000	0.11255	0.00000	111.90000	0.11190	112.550	10.11	(0.06)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.58337	91.21001	0.00000	10.54002	91.38043		8.14	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	667.10000	0.66710	0.00000	722.12000	0.72212	667.100	7.87	0.24	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,272.00000	1.27200	0.00000	1,354.44000	1.35444	1,272.000	7.96	0.38	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,118.54000	2.11854	0.00000	2,226.53000	2.22653	2,118.540	8.22	0.52	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,566.25000	2.56625	0.00000	2,684.18000	2.68418	2,566.250	8.36	0.58	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,316.03000	3.31603	0.00000	3,446.93000	3.44693	3,316.030	8.60	0.66	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	560.03000	0.56003	0.00000	543.81000	0.54381	560.030	9.33	(0.17)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	362.69000	0.36269	0.00000	353.23000	0.35323	362.690	9.72	(0.12)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	129.63000	0.12963	0.00000	126.75000	0.12675	129.630	9.83	(0.05)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.67773	89.22534	0.00000	10.63186	89.39933		7.96	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.77228	91.38611	0.00000	10.72350	91.56416		7.37	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.91063	89.29462	0.00000	10.85886	89.47597		7.22	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		11.44201	86.25467	0.00000	11.37552	86.56304		10.29	0.00	57,704,374.23	669	86,201.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	61.09000	0.06109	0.00000	81.95000	0.08195	61.090	9.41	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	312.18000	0.31218	0.00000	382.59000	0.38259	312.180	9.57	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	470.62000	0.47062	0.00000	563.42000	0.56342	470.620	9.70	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	493.26000	0.49326	0.00000	588.91000	0.58891	493.260	9.72	0.22	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	645.23000	0.64523	0.00000	758.54000	0.75854	645.230	9.86	0.27	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	945.50000	0.94550	0.00000	1,087.64000	1.08764	945.500	10.09	0.35	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,139.05000	1.13905	0.00000	1,060.90000	1.06090	1,139.050	10.98	(0.36)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	809.81000	0.80981	0.00000	754.97000	0.75497	809.810	11.34	(0.28)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	395.41000	0.39541	0.00000	370.81000	0.37081	395.410	12.03	(0.15)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	331.20000	0.33120	0.00000	311.25000	0.31125	331.200	12.20	(0.13)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	281.13000	0.28113	0.00000	264.76000	0.26476	281.130	12.35	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.55303	83.99916	0.00000	11.48344	84.31423		10.91	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	597.49000	0.59749	0.00000	674.16000	0.67416	597.490	10.33	0.19	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	812.08000	0.81208	0.00000	907.32000	0.90732	812.080	10.31	0.24	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	882.35000	0.88235	0.00000	983.04000	0.98304	882.350	10.34	0.26	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,161.51000	1.16151	0.00000	1,281.93000	1.28193	1,161.510	10.43	0.31	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,534.00000	1.53400	0.00000	1,676.88000	1.67688	1,534.000	10.56	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,049.26000	2.04926	0.00000	2,217.62000	2.21762	2,049.260	10.77	0.46	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	778.45000	0.77845	0.00000	737.08000	0.73708	778.450	12.49	(0.19)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	606.29000	0.60629	0.00000	574.53000	0.57453	606.290	12.82	(0.15)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	520.93000	0.52093	0.00000	493.96000	0.49396	520.930	13.02	(0.13)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.67012	85.86002	0.00000	11.59724	86.18191		10.17	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.80086	83.77085	0.00000	11.72414	84.10040		9.19	0.00	0.00	0	1,284.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,698.53000	2.69853	0.00000	2,872.75000	2.87275	2,698.530	9.10	0.48	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,136.24000	1.13624	0.00000	1,078.19000	1.07819	1,136.240	10.69	(0.21)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.96334	85.52714	0.00000	11.88279	85.86322		9.03	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		12.13836	84.30123	0.00000	12.06708	84.66951		12.14	0.00	283,673,638.95	3,365	63,536.00	

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	55.81000	0.05581	0.00000	76.59000	0.07659	55.810	10.91	0.03	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	241.64000	0.24164	0.00000	305.22000	0.30522	241.640	11.05	0.12	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	317.83000	0.31783	0.00000	297.50000	0.29750	317.830	14.34	(0.11)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.25745	81.65250	0.00000	12.18324	82.02882		12.47	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.38093	83.46160	0.00000	12.30361	83.84609		12.05	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.52310	80.96499	0.00000	12.44220	81.35870		11.37	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.69348	82.66286	0.00000	12.60898	83.06436		10.79	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		12.45520	74.99536	0.00000	12.38403	75.36297		13.81	0.00	0.00	0	136,986.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,113.04000	1.11304	0.00000	1,283.68000	1.28368	1,113.040	13.54	0.36	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,088.63000	1.08863	0.00000	1,012.62000	1.01262	1,088.630	14.99	(0.31)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	272.89000	0.27289	0.00000	256.90000	0.25690	272.890	16.68	(0.10)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.58142	76.65277	0.00000	12.50744	77.02838		13.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.71587	74.09497	0.00000	12.63885	74.47875		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,073.33000	2.07333	0.00000	2,240.79000	2.24079	2,073.330	13.31	0.38	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,619.41000	2.61941	0.00000	2,496.42000	2.49642	2,619.410	14.67	(0.38)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,714.59000	1.71459	0.00000	1,632.07000	1.63207	1,714.590	15.56	(0.27)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.85430	75.88883	0.00000	12.77397	76.28177		13.60	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		13.01703	73.21953	0.00000	12.93333	73.62038		13.23	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		12.65089	75.34747	0.00000	12.56421	75.82160		14.62	0.00	148,886,600.72	1,976	127,756.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,205.87000	1.20587	0.00000	1,423.07000	1.42307	1,205.870	14.27	0.36	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	2,876.61000	2.87661	0.00000	3,212.44000	3.21244	2,876.610	15.36	0.61	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	403.63000	0.40363	0.00000	368.40000	0.36840	403.630	17.18	(0.13)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.77726	77.01268	0.00000	12.68722	77.49711		14.27	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.91159	74.21243	0.00000	12.81789	74.70749		14.64	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.04957	76.00898	0.00000	12.95192	76.51588		13.81	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		13.21011	73.09112	0.00000	13.10841	73.60831		13.75	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		12.69665	71.71160	0.00000	12.60998	72.18777		15.41	0.00	932,250.80	13	103,928.00
R2044	On 01/02/2024	Bond Future	13.00	Put	1,451.89000	1.45189	0.00000	1,321.92000	1.32192	1,451.890	16.38	(0.37)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	1,053.39000	1.05339	0.00000	958.29000	0.95829	1,053.390	16.88	(0.29)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.81780	73.29638	0.00000	12.72781	73.78300		15.06	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.94625	70.53901	0.00000	12.85268	71.03624		15.50	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.07778	72.24653	0.00000	12.98033	72.75573		14.66	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.23025	69.37492	0.00000	13.12882	69.89443		14.63	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		12.60625	74.85375	0.00000	12.52990	75.28222		15.20	0.00	143,719,200.00	1,920	246,747.00
R2048	On 01/02/2024	Bond Future	11.50	Call	209.72000	0.20972	0.00000	271.42000	0.27142	209.720	13.66	0.10	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,338.61000	1.33861	0.00000	1,547.39000	1.54739	1,338.610	14.83	0.38	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	1,159.96000	1.15996	0.00000	1,071.10000	1.07110	1,159.960	16.35	(0.30)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	817.16000	0.81716	0.00000	755.52000	0.75552	817.160	16.88	(0.23)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	404.26000	0.40426	0.00000	376.02000	0.37602	404.260	17.86	(0.13)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.71734	72.05973	0.00000	12.63810	72.49765		15.76	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	553.41000	0.55341	0.00000	640.76000	0.64076	553.410	14.41	0.16	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,294.64000	2.29464	0.00000	2,514.76000	2.51476	2,294.640	15.60	0.43	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	2,228.01000	2.22801	0.00000	2,099.54000	2.09954	2,228.010	16.93	(0.36)	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	ContractsTraded	Open Interest
R2048	On 01/08/2024	Bond Future	0.00	12.83148	73.65618	0.00000	12.74921	74.10361		15.29	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.96066	70.98556	0.00000	12.87493	71.44374		15.34	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.11075	72.47317	0.00000	13.02147	72.94060		14.40	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	12.63880	96.26416	0.00000	12.55205	96.88723		15.42	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.75622	92.52719	0.00000	12.66602	93.16389		16.00	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.87703	94.57661	0.00000	12.78323	95.22725		15.51	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.00996	90.99257	0.00000	12.91205	91.65880		15.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.16083	92.89715	0.00000	13.05876	93.57701		14.62	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	12.20784	64.94933	0.00000	12.13671	65.27239		13.78	0.00	0.00	0	14,543.00
R209	On 02/05/2024	Bond Future	0.00	12.31867	63.23190	0.00000	12.24489	63.56202		14.12	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.43345	64.63269	0.00000	12.35692	64.96998		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.55999	63.03995	0.00000	12.48030	63.38534		13.81	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.70703	64.36157	0.00000	12.62424	64.71392		12.78	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	230.33697	230.33697	0.00000	230.01671	230.01671		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.22631	232.22631	0.00000	231.89838	231.89838		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.42631	237.42631	0.00000	237.09053	237.09053		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.89413	239.89413	0.00000	239.55070	239.55070		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.99355	244.99355	0.00000	244.64156	244.64156		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	11.11003	83.31192	0.00000	11.05377	83.54765		9.58	0.00	0.00	0	29,778.00
R213	On 02/05/2024	Bond Future	0.00	11.20868	81.59466	0.00000	11.14971	81.83546		9.85	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.31178	83.40264	0.00000	11.24988	83.64861		9.28	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.43415	81.85955	0.00000	11.36879	82.11136		8.62	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	11.59521	83.57812	0.00000	11.52633	83.83482		8.31	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	12.47618	61.01970	0.00000	12.39478	61.39790		15.11	0.00	0.00	0	14,140.00
R214	On 02/05/2024	Bond Future	0.00	12.58184	59.06383	0.00000	12.49757	59.45035		15.60	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,529.65000	1.52965	0.00000	1,702.80000	1.70280	1,529.650	15.01	0.38	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,567.59000	1.56759	0.00000	1,743.24000	1.74324	1,567.590	15.04	0.39	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,994.48000	1.99448	0.00000	1,866.34000	1.86634	1,994.480	16.24	(0.40)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,152.86000	1.15286	0.00000	1,076.41000	1.07641	1,152.860	17.40	(0.26)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.69016	60.37241	0.00000	12.60288	60.76737		15.15	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.81290	58.52568	0.00000	12.72221	58.93010		15.13	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.95595	59.75287	0.00000	12.86180	60.16551		14.23	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 :											741,912,888.85		8,592	1,506,450.00
Grand Total:											741,912,888.85		8,592	1,506,450.00