

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2023

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	932.85600	932.85600	0.00000	926.88000	926.88000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	953.48200	953.48200	0.00000	947.37200	947.37200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	974.62400	974.62400	0.00000	968.37700	968.37700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	998.25600	998.25600	0.00000	991.85500	991.85500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,019.31400	1,019.31400	0.00000	1,012.77300	1,012.77300	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	1,060.65700	1,060.65700	0.00000	1,048.06800	1,048.06800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,084.10800	1,084.10800	0.00000	1,071.24000	1,071.24000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,108.14600	1,108.14600	0.00000	1,094.99100	1,094.99100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,135.01600	1,135.01600	0.00000	1,121.54000	1,121.54000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,158.95800	1,158.95800	0.00000	1,145.19300	1,145.19300	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	928.45500	928.45500	0.00000	917.88300	917.88300	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	948.98400	948.98400	0.00000	938.17600	938.17600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	970.02600	970.02600	0.00000	958.97700	958.97700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	993.54600	993.54600	0.00000	982.22800	982.22800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,014.50500	1,014.50500	0.00000	1,002.94300	1,002.94300	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	12.73147	74.41482	0.00000	12.95145	73.46684	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.87989	72.27871	0.00000	13.10960	71.30944	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.03437	73.89668	0.00000	13.27442	72.90553	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.21085	71.89941	0.00000	13.46283	70.88389	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.41781	73.42217	0.00000	13.68207	72.38462	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	13.13760	70.55858	0.00000	13.35144	69.49548	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.27511	67.87280	0.00000	13.49780	66.78585	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.41489	69.39153	0.00000	13.64665	68.28012	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.57121	66.81952	0.00000	13.81354	65.68071	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.74470	68.23115	0.00000	13.99757	67.06780	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	914.97600	914.97600	0.00000	904.58300	904.58300	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	935.20700	935.20700	0.00000	924.58200	924.58200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	955.94400	955.94400	0.00000	945.08200	945.08200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	979.12200	979.12200	0.00000	967.99600	967.99600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	999.77600	999.77600	0.00000	988.41000	988.41000	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	174.98714	174.98714	0.00000	174.88890	174.88890	0.00	0.00	0.00	0	11,482.00
I2025	On 02/05/2024		Bond Future	0.00	178.89745	178.89745	0.00000	178.79674	178.79674	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	181.06459	181.06459	0.00000	180.96124	180.96124		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.49582	185.49582	0.00000	185.38962	185.38962		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	126.86463	126.86463	0.00000	126.74134	126.74134		0.00	0.00	0.00	0	7,262.00
I2029	On 02/05/2024	Bond Future	0.00	128.33201	128.33201	0.00000	128.20586	128.20586		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.20608	131.20608	0.00000	131.07676	131.07676		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.01412	133.01412	0.00000	132.88143	132.88143		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.84332	135.84332	0.00000	135.70714	135.70714		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	121.24371	121.24371	0.00000	121.24573	121.24573		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	122.48959	122.48959	0.00000	122.49142	122.49142		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.23278	125.23278	0.00000	125.23449	125.23449		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.79682	126.79682	0.00000	126.79828	126.79828		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.49382	129.49382	0.00000	129.49471	129.49471		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	131.06807	131.06807	0.00000	130.61498	130.61498		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	133.99681	133.99681	0.00000	133.53354	133.53354		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.92831	134.92831	0.00000	134.45435	134.45435		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.23001	138.23001	0.00000	137.74414	137.74414		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.05062	139.05062	0.00000	138.55352	138.55352		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	115.36612	115.36612	0.00000	114.83458	114.83458		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	115.79518	115.79518	0.00000	115.25161	115.25161		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	118.38823	118.38823	0.00000	117.83227	117.83227		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.08054	119.08054	0.00000	118.51079	118.51079		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.61107	121.61107	0.00000	121.02868	121.02868		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	113.68336	113.68336	0.00000	113.19527	113.19527		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	116.22374	116.22374	0.00000	115.72458	115.72458		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.52098	116.52098	0.00000	116.01036	116.01036		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.37212	119.37212	0.00000	118.84898	118.84898		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.54821	119.54821	0.00000	119.01312	119.01312		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	343.24600	343.24600	0.00000	341.93000	341.93000		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	350.91800	350.91800	0.00000	349.57100	349.57100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	358.77900	358.77900	0.00000	357.40200	357.40200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.56300	367.56300	0.00000	366.15100	366.15100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	375.39300	375.39300	0.00000	373.95000	373.95000		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	8.36000	91.64000	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	8.36000	91.64000	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	8.34000	91.66000	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	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.74000	92.26000	0.00000	7.81000	92.19000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.67000	92.33000	0.00000	7.72000	92.28000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.71000	92.29000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.91611	105.26283	0.00000	9.09617	104.80515		3.64	0.00	294,630,661.17	2,799	85,801.00
R186	On 02/05/2024	Bond Future	0.00	8.90805	107.58970	0.00000	9.10781	107.12176		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,323.42000	2.32342	0.00000	1,985.22000	1.98522	2,323.420	3.86	0.76	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	202.00000	0.20200	0.00000	272.09000	0.27209	202.000	4.24	(0.13)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.89592	104.66475	0.00000	9.11957	104.18620		3.34	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.86088	107.20001	0.00000	9.11655	106.70969		3.00	0.00	844,628,878.79	7,879	40,749.00
R186	On 06/02/2025	Bond Future	0.00	8.91539	104.13476	0.00000	9.20956	103.63354		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	258.27905	258.27905	0.00000	255.51441	255.51441		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	264.05066	264.05066	0.00000	261.22401	261.22401		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.86683	264.86683	0.00000	261.97637	261.97637		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	271.34860	271.34860	0.00000	268.38688	268.38688		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	271.89365	271.89365	0.00000	268.86754	268.86754		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	10.28640	90.09772	0.00000	10.49708	89.23774		8.42	0.00	0.00	0	60,057.00
R2030	On 01/02/2024	Bond Future	9.57 Call	353.77000	0.35377	0.00000	219.49000	0.21949	353.770	7.99	0.19	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	692.12000	0.69212	0.00000	460.01000	0.46001	692.120	8.06	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	746.47000	0.74647	0.00000	500.19000	0.50019	746.470	8.07	0.34	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	848.52000	0.84852	0.00000	576.59000	0.57659	848.520	8.08	0.37	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	964.10000	0.96410	0.00000	665.14000	0.66514	964.100	8.12	0.40	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,126.32000	1.12632	0.00000	791.73000	0.79173	1,126.320	8.18	0.45	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,612.95000	1.61295	0.00000	1,185.60000	1.18560	1,612.950	8.34	0.56	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	455.10000	0.45510	0.00000	674.91000	0.67491	455.100	8.90	(0.21)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	270.72000	0.27072	0.00000	416.49000	0.41649	270.720	9.24	(0.14)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	125.92000	0.12592	0.00000	203.01000	0.20301	125.920	9.73	(0.07)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	105.48000	0.10548	0.00000	171.74000	0.17174	105.480	9.84	(0.06)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	103.63000	0.10363	0.00000	168.88000	0.16888	103.630	9.85	(0.06)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	67.56000	0.06756	0.00000	112.55000	0.11255	67.560	10.11	(0.04)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.36083	92.08917	0.00000	10.58337	91.21001		8.14	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	896.00000	0.89600	0.00000	667.10000	0.66710	896.000	7.87	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,629.38000	1.62938	0.00000	1,272.00000	1.27200	1,629.380	7.96	0.45	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,601.62000	2.60162	0.00000	2,118.54000	2.11854	2,601.620	8.22	0.59	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,100.37000	3.10037	0.00000	2,566.25000	2.56625	3,100.370	8.36	0.65	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,919.07000	3.91907	0.00000	3,316.03000	3.31603	3,919.070	8.60	0.72	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	419.67000	0.41967	0.00000	560.03000	0.56003	419.670	9.33	(0.14)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	267.54000	0.26754	0.00000	362.69000	0.36269	267.540	9.72	(0.09)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	90.70000	0.09070	0.00000	129.63000	0.12963	90.700	9.83	(0.04)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.44196	90.12416	0.00000	10.67773	89.22534		7.96	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.52131	92.30688	0.00000	10.77228	91.38611		7.37	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.64351	90.23527	0.00000	10.91063	89.29462		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		11.23264	87.23076	0.00000	11.44201	86.25467		10.29	0.00	4,187,076.48	48	86,201.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	110.00000	0.11000	0.00000	61.09000	0.06109	110.000	9.41	0.07	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	490.37000	0.49037	0.00000	312.18000	0.31218	490.370	9.57	0.22	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	709.93000	0.70993	0.00000	470.62000	0.47062	709.930	9.70	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	740.44000	0.74044	0.00000	493.26000	0.49326	740.440	9.72	0.30	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	941.55000	0.94155	0.00000	645.23000	0.64523	941.550	9.86	0.36	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,324.11000	1.32411	0.00000	945.50000	0.94550	1,324.110	10.09	0.44	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	812.66000	0.81266	0.00000	1,139.05000	1.13905	812.660	10.98	(0.28)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	562.95000	0.56295	0.00000	809.81000	0.80981	562.950	11.34	(0.21)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	262.21000	0.26221	0.00000	395.41000	0.39541	262.210	12.03	(0.11)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	217.36000	0.21736	0.00000	331.20000	0.33120	217.360	12.20	(0.09)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	182.81000	0.18281	0.00000	281.13000	0.28113	182.810	12.35	(0.08)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.33381	84.99695	0.00000	11.55303	83.99916		10.91	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	804.46000	0.80446	0.00000	597.49000	0.59749	804.460	10.33	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,073.11000	1.07311	0.00000	812.08000	0.81208	1,073.110	10.31	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,159.21000	1.15921	0.00000	882.35000	0.88235	1,159.210	10.34	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,496.39000	1.49639	0.00000	1,161.51000	1.16151	1,496.390	10.43	0.37	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,935.97000	1.93597	0.00000	1,534.00000	1.53400	1,935.970	10.56	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,528.45000	2.52845	0.00000	2,049.26000	2.04926	2,528.450	10.77	0.52	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	602.43000	0.60243	0.00000	778.45000	0.77845	602.430	12.49	(0.15)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	465.19000	0.46519	0.00000	606.29000	0.60629	465.190	12.82	(0.12)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	397.77000	0.39777	0.00000	520.93000	0.52093	397.770	13.02	(0.11)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.44040	86.88012	0.00000	11.67012	85.86002		10.17	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.55893	84.81580	0.00000	11.80086	83.77085		9.19	0.00	4,834,500.60	57	1,341.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,226.27000	3.22627	0.00000	2,698.53000	2.69853	3,226.270	9.10	0.54	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	927.28000	0.92728	0.00000	1,136.24000	1.13624	927.280	10.69	(0.18)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.70894	86.59458	0.00000	11.96334	85.52714		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		11.91905	85.44195	0.00000	12.13836	84.30123		12.14	0.00	259,999,853.85	3,043	66,579.00	

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	104.09000	0.10409	0.00000	55.81000	0.05581	104.090	10.91	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	398.94000	0.39894	0.00000	241.64000	0.24164	398.940	11.05	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	204.41000	0.20441	0.00000	317.83000	0.31783	204.410	14.34	(0.08)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.02906	82.81863	0.00000	12.25745	81.65250		12.47	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.14288	84.65369	0.00000	12.38093	83.46160		12.05	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.27397	82.18616	0.00000	12.52310	80.96499		11.37	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.43290	83.91019	0.00000	12.69348	82.66286		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		12.23637	76.13417	0.00000	12.45520	74.99536		13.81	0.00	0.00	0	136,986.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,559.71000	1.55971	0.00000	1,113.04000	1.11304	1,559.710	13.54	0.45	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	766.76000	0.76676	0.00000	1,088.63000	1.08863	766.760	14.99	(0.24)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	175.93000	0.17593	0.00000	272.89000	0.27289	175.930	16.68	(0.07)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.35390	77.81684	0.00000	12.58142	76.65277		13.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.47891	75.28506	0.00000	12.71587	74.09497		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,550.99000	2.55099	0.00000	2,073.33000	2.07333	2,550.990	13.31	0.43	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,189.32000	2.18932	0.00000	2,619.41000	2.61941	2,189.320	14.67	(0.33)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,412.58000	1.41258	0.00000	1,714.59000	1.71459	1,412.580	15.56	(0.23)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.60709	77.10787	0.00000	12.85430	75.88883		13.60	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.75918	74.46469	0.00000	13.01703	73.21953		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		12.42698	76.58190	0.00000	12.65089	75.34747		14.62	0.00	149,334,705.00	1,950	129,706.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,699.84000	1.69984	0.00000	1,205.87000	1.20587	1,699.840	14.27	0.46	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,672.37000	3.67237	0.00000	2,876.61000	2.87661	3,672.370	15.36	0.70	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	262.84000	0.26284	0.00000	403.63000	0.40363	262.840	17.18	(0.09)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.54461	78.27451	0.00000	12.77726	77.01268		14.27	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.66946	75.50239	0.00000	12.91159	74.21243		14.64	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.79718	77.33037	0.00000	13.04957	76.00898		13.81	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.94705	74.44072	0.00000	13.21011	73.09112		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		12.48844	72.86457	0.00000	12.69665	71.71160		15.41	0.00	98,367,169.50	1,350	105,278.00
R2044	On 01/02/2024	Bond Future	13.00	Put	1,059.75000	1.05975	0.00000	1,451.89000	1.45189	1,059.750	16.38	(0.29)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	751.14000	0.75114	0.00000	1,053.39000	1.05339	751.140	16.88	(0.22)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.60160	74.47499	0.00000	12.81780	73.29638		15.06	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.72140	71.74387	0.00000	12.94625	70.53901		15.50	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.84359	73.48079	0.00000	13.07778	72.24653		14.66	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.98630	70.63554	0.00000	13.23025	69.37492		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		12.39798	76.03344	0.00000	12.60625	74.85375		15.20	0.00	3,041,337.60	40	246,707.00
R2048	On 01/02/2024	Bond Future	11.50	Call	343.13000	0.34313	0.00000	209.72000	0.20972	343.130	13.66	0.14	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,829.08000	1.82908	0.00000	1,338.61000	1.33861	1,829.080	14.83	0.47	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	830.21000	0.83021	0.00000	1,159.96000	1.15996	830.210	16.35	(0.24)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	571.23000	0.57123	0.00000	817.16000	0.81716	571.230	16.88	(0.17)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	271.11000	0.27111	0.00000	404.26000	0.40426	271.110	17.86	(0.09)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.50121	73.26565	0.00000	12.71734	72.05973		15.76	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	760.87000	0.76087	0.00000	553.41000	0.55341	760.870	14.41	0.20	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,841.60000	2.84160	0.00000	2,294.64000	2.29464	2,841.600	15.60	0.49	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	1,811.14000	1.81114	0.00000	2,228.01000	2.22801	1,811.140	16.93	(0.31)	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	12.60703	74.88896	0.00000	12.83148	73.65618		15.29	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.72677	72.24836	0.00000	12.96066	70.98556		15.34	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.86697	73.76296	0.00000	13.11075	72.47317		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	12.43054	97.77317	0.00000	12.63880	96.26416		15.42	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.53967	94.06969	0.00000	12.75622	92.52719		16.00	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.65181	96.15352	0.00000	12.87703	94.57661		15.51	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.77486	92.60788	0.00000	13.00996	90.99257		15.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.91559	94.54706	0.00000	13.16083	92.89715		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	11.98974	65.94727	0.00000	12.20784	64.94933		13.78	0.00	0.00	0	14,543.00
R209	On 02/05/2024	Bond Future	0.00	12.09240	64.25201	0.00000	12.31867	63.23190		14.12	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.19864	65.67556	0.00000	12.43345	64.63269		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.31545	64.10821	0.00000	12.55999	63.03995		13.81	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.45272	65.45268	0.00000	12.70703	64.36157		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	230.33124	230.33124	0.00000	230.33697	230.33697		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.22082	232.22082	0.00000	232.22631	232.22631		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.42125	237.42125	0.00000	237.42631	237.42631		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.88939	239.88939	0.00000	239.89413	239.89413		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.98986	244.98986	0.00000	244.99355	244.99355		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	10.90011	84.19593	0.00000	11.11003	83.31192		9.58	0.00	0.00	0	29,778.00
R213	On 02/05/2024	Bond Future	0.00	10.98851	82.49833	0.00000	11.20868	81.59466		9.85	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.08049	84.32652	0.00000	11.31178	83.40264		9.28	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.18981	82.80593	0.00000	11.43415	81.85955		8.62	0.00	828,638,941.51	10,007	10,007.00
R213	On 06/02/2025	Bond Future	0.00	11.33720	84.54491	0.00000	11.59521	83.57812		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	12.26327	62.01712	0.00000	12.47618	61.01970		15.11	0.00	4,589,266.88	74	14,140.00
R214	On 02/05/2024	Bond Future	0.00	12.36142	60.08338	0.00000	12.58184	59.06383		15.60	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,945.15000	1.94515	0.00000	1,529.65000	1.52965	1,945.150	15.01	0.45	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,989.39000	1.98939	0.00000	1,567.59000	1.56759	1,989.390	15.04	0.45	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,609.90000	1.60990	0.00000	1,994.48000	1.99448	1,609.900	16.24	(0.34)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	908.42000	0.90842	0.00000	1,152.86000	1.15286	908.420	17.40	(0.21)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.46181	61.41471	0.00000	12.69016	60.37241		15.15	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.57560	59.59332	0.00000	12.81290	58.52568		15.13	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.70940	60.84332	0.00000	12.95595	59.75287		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 :										2,492,252,391.38		27,247 1,530,521.00		
Grand Total:										2,492,252,391.38		27,247 1,530,521.00		