

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2023

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 01/02/2024	Index Future	0.00		939.85400		939.85400	0.00000	941.06400	941.06400		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		960.61600		960.61600	0.00000	961.85300	961.85300		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		981.70200		981.70200	0.00000	982.96400	982.96400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,004.83800		1,004.83800	0.00000	1,006.12700	1,006.12700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,025.96300		1,025.96300	0.00000	1,027.27400	1,027.27400		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,079.36100		1,079.36100	0.00000	1,081.37000	1,081.37000		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,103.20600		1,103.20600	0.00000	1,105.26000	1,105.26000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,127.42100		1,127.42100	0.00000	1,129.51800	1,129.51800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,153.99200		1,153.99200	0.00000	1,156.13500	1,156.13500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,178.25200		1,178.25200	0.00000	1,180.43500	1,180.43500		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		940.97100		940.97100	0.00000	943.29500	943.29500		0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024	Index Future	0.00		961.75800		961.75800	0.00000	964.13400	964.13400		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		982.86900		982.86900	0.00000	985.29500	985.29500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,006.03300		1,006.03300	0.00000	1,008.51300	1,008.51300		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,027.18200		1,027.18200	0.00000	1,029.71000	1,029.71000		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		12.44784		75.66263	0.00000	12.41335	75.81637		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.58405		73.55368	0.00000	12.54807	73.71083		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.72914		75.18425	0.00000	12.69162	75.34468		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.90269		73.16831	0.00000	12.86338	73.33234		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.09567		74.71503	0.00000	13.05458	74.88220		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		12.95992		71.46324	0.00000	12.91000	71.72098		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.09041		68.79675	0.00000	13.03849	69.06022		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.22583		70.32122	0.00000	13.17189	70.59035		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.38352		67.72420	0.00000	13.32722	67.99951		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.54954		69.15274	0.00000	13.49094	69.43360		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 01/02/2024	GOVI	0.00		927.46200		927.46200	0.00000	929.74600	929.74600		0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024	GOVI	0.00		947.95100		947.95100	0.00000	950.28500	950.28500		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		968.75900		968.75900	0.00000	971.14200	971.14200		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		991.59000		991.59000	0.00000	994.02700	994.02700		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,012.43600		1,012.43600	0.00000	1,014.92000	1,014.92000		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		175.26802		175.26802	0.00000	175.17392	175.17392		0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024	Bond Future	0.00		179.18228		179.18228	0.00000	179.08613	179.08613		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.30625		181.30625	0.00000	181.20752	181.20752		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.62071		185.62071	0.00000	185.51907	185.51907		0.00	0.00	0.00	0	75.00
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		128.09453		128.09453	0.00000	127.70425	127.70425		0.00	0.00	0.00	0	7,360.00

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
I2029	On 02/05/2024	Bond Future	0.00		129.58034	129.58034	0.00000	129.18137	129.18137		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.45425	132.45425	0.00000	132.04612	132.04612		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.19540	134.19540	0.00000	133.77713	133.77713		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.04211	137.04211	0.00000	136.61438	136.61438		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	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	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	0.00
I2033	On 01/02/2024	Bond Future	0.00		121.82932	121.82932	0.00000	122.01656	122.01656		0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00		123.07875	123.07875	0.00000	123.27014	123.27014		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.80847	125.80847	0.00000	126.00383	126.00383		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.29327	127.29327	0.00000	127.49291	127.49291		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		129.99372	129.99372	0.00000	130.19708	130.19708		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	0.00
I2038	On 01/02/2024	Bond Future	0.00		130.36989	130.36989	0.00000	130.73333	130.73333		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.28143	133.28143	0.00000	133.65311	133.65311		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.15593	134.15593	0.00000	134.53541	134.53541		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.34777	137.34777	0.00000	137.73577	137.73577		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.12916	138.12916	0.00000	138.52485	138.52485		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	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	0.00
I2046	On 01/02/2024	Bond Future	0.00		114.91734	114.91734	0.00000	115.17151	115.17151		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.32338	115.32338	0.00000	115.58313	115.58313		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		117.88088	117.88088	0.00000	118.14602	118.14602		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.46839	118.46839	0.00000	118.73950	118.73950		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		120.97954	120.97954	0.00000	121.25597	121.25597		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	0.00
I2050	On 01/02/2024	Bond Future	0.00		113.75837	113.75837	0.00000	114.75243	114.75243		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		116.29892	116.29892	0.00000	117.31517	117.31517		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		116.55990	116.55990	0.00000	117.59819	117.59819		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		119.33308	119.33308	0.00000	120.39581	120.39581		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		119.48764	119.48764	0.00000	120.57243	120.57243		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	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	0.00
IGOV	On 01/02/2024	Index Future	0.00		343.52600	343.52600	0.00000	344.26400	344.26400		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		351.19800	351.19800	0.00000	351.95300	351.95300		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		358.98800	358.98800	0.00000	359.75800	359.75800		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		367.53400	367.53400	0.00000	368.32200	368.32200		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		375.33800	375.33800	0.00000	376.14100	376.14100		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	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	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	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	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	0.00
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	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	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	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	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	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 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 20/12/2023	Jibar Tradeable Future	0.00	8.34900	91.65100	0.00000	8.35000	91.65000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.33900	91.66100	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.29900	91.70100	0.00000	8.30000	91.70000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.27900	91.72100	0.00000	8.28000	91.72000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.18900	91.81100	0.00000	8.19000	91.81000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.16900	91.83100	0.00000	8.17000	91.83000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.04900	91.95100	0.00000	8.05000	91.95000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.82900	92.17100	0.00000	7.83000	92.17000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.50900	92.49100	0.00000	7.51000	92.49000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.37900	92.62100	0.00000	7.38000	92.62000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.28900	92.71100	0.00000	7.29000	92.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.23900	92.76100	0.00000	7.24000	92.76000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.76860	105.63968	0.00000	8.73120	105.73550			3.63	0.00	7,606,056.96	72	76,973.00
R186	On 02/05/2024	Bond Future	0.00	8.74510	107.97342	0.00000	8.70362	108.07138			3.50	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,596.67000	2.59667	0.00000	2,678.25000	2.67825	2,596.670		3.93	0.80	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	139.59000	0.13959	0.00000	131.97000	0.13197	139.590		4.31	(0.10)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.72426	105.03400	0.00000	8.67797	105.13386			3.40	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.70212	107.50600	0.00000	8.64940	107.60788			3.07	0.00	153,948,592.00	1,432	44,507.00
R186	On 06/02/2025	Bond Future	0.00	8.73548	104.44290	0.00000	8.67521	104.54640			2.80	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	259.10178	259.10178	0.00000	258.64974	258.64974			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	264.88827	264.88827	0.00000	264.42612	264.42612			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	265.63888	265.63888	0.00000	265.16586	265.16586			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	271.95975	271.95975	0.00000	271.47470	271.47470			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	272.47187	272.47187	0.00000	271.97532	271.97532			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	10.00202	91.27503	0.00000	9.96119	91.44564			8.30	0.00	356,520,267.18	3,906	69,536.00
R2030	On 01/02/2024	Bond Future	9.57 Call	472.71000	0.47271	0.00000	528.53000	0.52853	472.710		7.63	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	976.11000	0.97611	0.00000	1,063.26000	1.06326	976.110		7.89	0.44	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	1,056.54000	1.05654	0.00000	1,147.58000	1.14758	1,056.540		7.93	0.47	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,206.05000	1.20605	0.00000	1,303.76000	1.30376	1,206.050		8.00	0.51	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,367.81000	1.36781	0.00000	1,471.97000	1.47197	1,367.810		8.08	0.54	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,590.63000	1.59063	0.00000	1,702.63000	1.70263	1,590.630		8.19	0.59	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	2,229.35000	2.22935	0.00000	2,358.72000	2.35872	2,229.350		8.48	0.70	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	202.67000	0.20267	0.00000	188.84000	0.18884	202.670		9.29	(0.12)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	111.03000	0.11103	0.00000	103.58000	0.10358	111.030		9.70	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	46.12000	0.04612	0.00000	43.19000	0.04319	46.120		10.26	(0.03)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	37.74000	0.03774	0.00000	35.38000	0.03538	37.740		10.38	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86 Put	37.00000	0.03700	0.00000	34.69000	0.03469	37.000		10.40	(0.02)	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	12.10	Put	22.88000	0.02288	0.00000	21.53000	0.02153	22.880	10.70	(0.02)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.06083	93.29149	0.00000	10.01772	93.46590		8.21	0.00	0.00	0	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,236.78000	1.23678	0.00000	1,310.03000	1.31003	1,236.780	7.99	0.38	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,175.21000	2.17521	0.00000	2,277.44000	2.27744	2,175.210	8.16	0.54	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,326.28000	3.32628	0.00000	3,451.72000	3.45172	3,326.280	8.47	0.68	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,892.78000	3.89278	0.00000	4,026.55000	4.02655	3,892.780	8.62	0.73	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,799.15000	4.79915	0.00000	4,943.26000	4.94326	4,799.150	8.87	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	259.38000	0.25938	0.00000	246.60000	0.24660	259.380	9.60	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	150.88000	0.15088	0.00000	143.29000	0.14329	150.880	9.88	(0.06)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	41.90000	0.04190	0.00000	39.58000	0.03958	41.900	9.88	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.12949	91.33281	0.00000	10.08390	91.51084		8.07	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.20566	93.48173	0.00000	10.15724	93.66363		7.50	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.30903	91.43051	0.00000	10.25767	91.61578		7.36	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		10.90201	88.80271	0.00000	10.87207	88.94693		10.05	0.00	115,265,917.58	1,298	88,231.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	129.68000	0.12968	0.00000	147.46000	0.14746	129.680	8.61	0.09	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	760.60000	0.76060	0.00000	820.71000	0.82071	760.600	9.36	0.34	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,106.64000	1.10664	0.00000	1,181.17000	1.18117	1,106.640	9.64	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,152.52000	1.15252	0.00000	1,228.70000	1.22870	1,152.520	9.67	0.44	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,449.04000	1.44904	0.00000	1,534.80000	1.53480	1,449.040	9.88	0.51	154,370.35	28	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,986.84000	1.98684	0.00000	2,086.24000	2.08624	1,986.840	10.21	0.60	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	739.28000	0.73928	0.00000	708.43000	0.70843	739.280	10.63	(0.29)	(178,267.16)	56	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	511.33000	0.51133	0.00000	490.11000	0.49011	511.330	11.01	(0.22)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	363.10000	0.36310	0.00000	348.34000	0.34834	363.100	11.35	(0.16)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	95.41000	0.09541	0.00000	92.18000	0.09218	95.410	12.57	(0.05)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	76.79000	0.07679	0.00000	74.31000	0.07431	76.790	12.76	(0.04)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	62.95000	0.06295	0.00000	61.01000	0.06101	62.950	12.93	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.98806	86.60246	0.00000	10.95673	86.74989		10.96	0.00	0.00	0	62,106.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,160.69000	1.16069	0.00000	1,215.03000	1.21503	1,160.690	10.39	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,511.68000	1.51168	0.00000	1,576.03000	1.57603	1,511.680	10.47	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,548.38000	1.54838	0.00000	1,613.69000	1.61369	1,548.380	10.48	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,661.34000	1.66134	0.00000	1,729.54000	1.72954	1,661.340	10.51	0.41	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,102.95000	2.10295	0.00000	2,181.23000	2.18123	2,102.950	10.63	0.47	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,665.65000	2.66565	0.00000	2,754.55000	2.75455	2,665.650	10.81	0.55	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,953.46000	1.95346	0.00000	1,900.16000	1.90016	1,953.460	10.92	(0.42)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,388.89000	3.38889	0.00000	3,488.76000	3.48876	3,388.890	11.06	0.62	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,089.82000	1.08982	0.00000	1,058.10000	1.05810	1,089.820	11.56	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	363.62000	0.36362	0.00000	352.88000	0.35288	363.620	12.82	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	273.70000	0.27370	0.00000	265.71000	0.26571	273.700	13.14	(0.08)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	222.16000	0.22216	0.00000	215.63000	0.21563	222.160	13.22	(0.07)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.08244	88.50223	0.00000	11.04969	88.65264		10.36	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.19552	86.41757	0.00000	11.16111	86.57127		9.40	0.00	1,296,263.55	15	1,360.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,289.17000	4.28917	0.00000	4,388.61000	4.38861	4,289.170	9.74	0.61	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	733.87000	0.73387	0.00000	715.05000	0.71505	733.870	11.26	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.32802	88.22625	0.00000	11.29197	88.38277		9.07	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		11.63139	86.97294	0.00000	11.59661	87.16077		12.33	0.00	22,439,018.52	258	68,605.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	160.43000	0.16043	0.00000	183.14000	0.18314	160.430	11.13	0.09	0.00	0	400.00	

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	11.12	Call	636.97000	0.63697	0.00000	698.15000	0.69815	636.970	11.51	0.26	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	74.57000	0.07457	0.00000	71.43000	0.07143	74.570	14.86	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.72987	84.38252	0.00000	11.69368	84.57453		12.75	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.83478	86.23381	0.00000	11.79713	86.42984		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.96305	83.74713	0.00000	11.92373	83.94752		11.71	0.00	17,084,414.52	204	19,788.00
R2035	On 06/02/2025	Bond Future	0.00		12.10874	85.50036	0.00000	12.06775	85.70454		10.99	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		11.96494	77.58230	0.00000	11.92506	77.79845		14.05	0.00	387,911.50	5	135,479.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,174.22000	2.17422	0.00000	2,313.59000	2.31359	2,174.220	14.21	0.57	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	392.70000	0.39270	0.00000	370.86000	0.37086	392.700	15.66	(0.15)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	66.27000	0.06627	0.00000	62.91000	0.06291	66.270	17.31	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.07201	79.29627	0.00000	12.03058	79.51725		13.80	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.18887	76.78001	0.00000	12.14581	77.00562		14.14	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,309.26000	3.30926	0.00000	3,431.30000	3.43130	3,309.260	13.97	0.50	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,790.40000	1.79040	0.00000	1,734.82000	1.73482	1,790.400	15.40	(0.28)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,140.94000	1.14094	0.00000	1,104.35000	1.10435	1,140.940	16.29	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.31511	78.58573	0.00000	12.27027	78.81642		13.91	0.00	12,966,645.45	165	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.45562	75.97029	0.00000	12.40899	76.20545		13.69	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		12.22210	77.73949	0.00000	12.17200	78.02673		14.95	0.00	0.00	0	126,846.00
R2040	On 02/05/2024	Bond Future	0.00		12.33202	79.45694	0.00000	12.28002	79.75054		14.70	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.45150	76.69383	0.00000	12.39748	76.99365		15.12	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.58000	78.49724	0.00000	12.52378	78.80390		14.37	0.00	8,085,215.72	103	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.72153	75.62890	0.00000	12.66308	75.94167		14.30	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		12.29455	73.96660	0.00000	12.22904	74.34527		15.79	0.00	0.00	0	100,146.00
R2044	On 01/02/2024	Bond Future	13.00	Put	674.38000	0.67438	0.00000	608.33000	0.60833	674.380	17.25	(0.22)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	451.54000	0.45154	0.00000	405.95000	0.40595	451.540	17.74	(0.15)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.40056	75.60070	0.00000	12.33262	75.98776		15.55	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.51545	72.87809	0.00000	12.44491	73.27349		16.04	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.63854	74.59172	0.00000	12.56519	74.99617		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.77351	71.76684	0.00000	12.69730	72.17939		15.25	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		12.19896	77.19355	0.00000	12.13856	77.55216		15.60	0.00	0.00	0	246,308.00
R2048	On 02/05/2024	Bond Future	0.00		12.29500	74.45068	0.00000	12.23241	74.81721		16.29	0.00	0.00	0	13,010.00
R2048	On 01/08/2024	Bond Future	0.00		12.39593	76.08397	0.00000	12.33105	76.45837		15.85	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.51598	73.42172	0.00000	12.44848	73.80475		16.01	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.64810	74.95799	0.00000	12.57795	75.34866		15.04	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		12.21153	99.41001	0.00000	12.16136	99.79240		15.84	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.31236	95.74139	0.00000	12.26027	96.13230		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.41852	97.84128	0.00000	12.36446	98.24054		16.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.54076	94.27061	0.00000	12.48444	94.67898		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.67226	96.24114	0.00000	12.61371	96.65755		15.28	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		11.71613	67.23062	0.00000	11.68131	67.39649		14.02	0.00	1,546,304.26	23	14,301.00
R209	On 02/05/2024	Bond Future	0.00		11.80891	65.56279	0.00000	11.77282	65.73233		14.46	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	
R209	On 01/08/2024		Bond Future	0.00	11.90775	67.00102	0.00000	11.87036	67.17413		14.07	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.02264	65.42064	0.00000	11.98378	65.59760		14.14	0.00	8,700,945.12	133	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.14911	66.78988	0.00000	12.10882	66.97022		13.14	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	231.66410	231.66410	0.00000	231.64401	231.64401		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	233.56280	233.56280	0.00000	233.54239	233.54239		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.74264	238.74264	0.00000	238.72111	238.72111		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.06261	241.06261	0.00000	241.03986	241.03986		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	246.17469	246.17469	0.00000	246.15046	246.15046		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	10.55925	85.65755	0.00000	10.52404	85.81041		9.36	0.00	1,284,863.25	15	29,281.00
R213	On 02/05/2024		Bond Future	0.00	10.63141	83.99125	0.00000	10.59449	84.14755		9.92	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.71002	85.83414	0.00000	10.67131	85.99368		9.41	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.81298	84.29277	0.00000	10.77217	84.45581		8.72	0.00	19,977,386.49	237	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.94067	86.05902	0.00000	10.89773	86.22507		8.33	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	12.09120	62.84285	0.00000	12.04110	63.08665		15.48	0.00	502,742.80	8	10,900.00
R214	On 02/05/2024		Bond Future	0.00	12.18352	60.92677	0.00000	12.13171	61.17592		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,361.98000	2.36198	0.00000	2,496.98000	2.49698	2,361.980	15.88	0.50	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,411.90000	2.41190	0.00000	2,548.44000	2.54844	2,411.900	15.91	0.51	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,359.43000	1.35943	0.00000	1,294.42000	1.29442	1,359.430	17.20	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	750.47000	0.75047	0.00000	712.74000	0.71274	750.470	18.35	(0.18)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.28047	62.26344	0.00000	12.22687	62.51795		15.67	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.39617	60.42116	0.00000	12.34055	60.68146		15.76	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.52373	61.68596	0.00000	12.46607	61.95148		14.83	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 :											727,588,648.09	7,958	1,538,768.00		
Grand Total:											727,588,648.09	7,958	1,538,768.00		