

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2023

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	934.88700	934.88700	0.00000	936.67100	936.67100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	955.53900	955.53900	0.00000	957.36200	957.36200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	976.56000	976.56000	0.00000	978.42100	978.42100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,000.06500	1,000.06500	0.00000	1,001.96900	1,001.96900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,021.20100	1,021.20100	0.00000	1,023.14200	1,023.14200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,071.64800	1,071.64800	0.00000	1,075.31400	1,075.31400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,095.32200	1,095.32200	0.00000	1,099.06800	1,099.06800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,119.41800	1,119.41800	0.00000	1,123.24500	1,123.24500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,146.36100	1,146.36100	0.00000	1,150.27800	1,150.27800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,170.59000	1,170.59000	0.00000	1,174.58400	1,174.58400	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	935.42900	935.42900	0.00000	938.32800	938.32800	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	956.09400	956.09400	0.00000	959.05700	959.05700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	977.12800	977.12800	0.00000	980.15300	980.15300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,000.64600	1,000.64600	0.00000	1,003.74200	1,003.74200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,021.79500	1,021.79500	0.00000	1,024.95200	1,024.95200	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	12.56049	75.16355	0.00000	12.50007	75.43066	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.70164	73.04327	0.00000	12.63860	73.31630	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.85112	74.66598	0.00000	12.78533	74.94489	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.02163	72.67499	0.00000	12.95265	72.96054	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.21837	74.21891	0.00000	13.14619	74.51021	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	13.03045	71.10178	0.00000	12.97524	71.38446	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.16381	68.42710	0.00000	13.10638	68.71604	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.30149	69.94664	0.00000	13.24181	70.24182	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.45523	67.37618	0.00000	13.39292	67.67841	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.62280	68.80432	0.00000	13.55793	69.11269	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	921.94100	921.94100	0.00000	924.78600	924.78600	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	942.30800	942.30800	0.00000	945.21500	945.21500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	963.03800	963.03800	0.00000	966.00700	966.00700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	986.21700	986.21700	0.00000	989.25600	989.25600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,007.06100	1,007.06100	0.00000	1,010.16000	1,010.16000	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	175.20196	175.20196	0.00000	175.17697	175.17697	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	179.11450	179.11450	0.00000	179.08885	179.08885	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.24576	181.24576	0.00000	181.21909	181.21909	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.64996	185.64996	0.00000	185.62231	185.62231	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	127.75822	127.75822	0.00000	127.69842	127.69842	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		129.23629	129.23629	0.00000	129.17514	129.17514		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.10877	132.10877	0.00000	132.04593	132.04593		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.90787	133.90787	0.00000	133.84319	133.84319		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		136.76328	136.76328	0.00000	136.69662	136.69662		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		122.60044	122.60044	0.00000	122.70321	122.70321		0.00	24,397,487.56	199	8,079.00
I2033	On 02/05/2024	Bond Future	0.00		123.86692	123.86692	0.00000	123.97193	123.97193		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.62015	126.62015	0.00000	126.72717	126.72717		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		128.18757	128.18757	0.00000	128.29702	128.29702		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.92110	130.92110	0.00000	131.03230	131.03230		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		131.54701	131.54701	0.00000	132.00693	132.00693		0.00	4,472,598.34	34	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		134.48465	134.48465	0.00000	134.95469	134.95469		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		135.39252	135.39252	0.00000	135.87274	135.87274		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.68200	138.68200	0.00000	139.17362	139.17362		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		139.50674	139.50674	0.00000	140.00821	140.00821		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		115.77655	115.77655	0.00000	116.04677	116.04677		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		116.20157	116.20157	0.00000	116.47761	116.47761		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.78393	118.78393	0.00000	119.06607	119.06607		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.45251	119.45251	0.00000	119.74106	119.74106		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.99762	121.99762	0.00000	122.29196	122.29196		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		115.33171	115.33171	0.00000	115.93541	115.93541		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.90725	117.90725	0.00000	118.52432	118.52432		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		118.20954	118.20954	0.00000	118.83998	118.83998		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.08171	121.08171	0.00000	121.72733	121.72733		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.28630	121.28630	0.00000	121.94501	121.94501		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		345.89400	345.89400	0.00000	346.80000	346.80000		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		353.61800	353.61800	0.00000	354.54400	354.54400		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		361.47900	361.47900	0.00000	362.42500	362.42500		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		370.26500	370.26500	0.00000	371.23300	371.23300		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		378.16900	378.16900	0.00000	379.15600	379.15600		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 15/11/2023		Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.35800	8.35800		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	8.36000	91.64000		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	8.36000	91.64000		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	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.11000	91.89000	0.00000	8.11000	91.89000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.67000	92.33000	0.00000	7.67000	92.33000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.53000	92.47000	0.00000	7.53000	92.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.33000	92.67000	0.00000	7.33000	92.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.39000	92.61000	0.00000	7.39000	92.61000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.93685	105.20998	0.00000	8.88313	105.34694		3.67	0.00	1,260,310,350.42	11,979	77,630.00
R186	On 02/05/2024		Bond Future	0.00	8.93171	107.53414	0.00000	8.87217	107.67404		3.48	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,300.68000	2.30068	0.00000	2,408.82000	2.40882	2,300.680	4.05	0.75	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	217.56000	0.21756	0.00000	201.37000	0.20137	217.560	4.41	(0.14)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.93072	104.59010	0.00000	8.86421	104.73284		3.39	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.91014	107.10530	0.00000	8.83424	107.25127		3.05	0.00	467,621,739.80	4,366	40,888.00
R186	On 06/02/2025		Bond Future	0.00	8.96805	104.04479	0.00000	8.88114	104.19332		2.77	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	260.11888	260.11888	0.00000	261.20388	261.20388		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	265.92770	265.92770	0.00000	267.03691	267.03691		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	266.71434	266.71434	0.00000	267.84743	267.84743		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	273.19512	273.19512	0.00000	274.35531	274.35531		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	273.76281	273.76281	0.00000	274.94646	274.94646		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	10.16083	90.61521	0.00000	10.09905	90.87118		8.42	0.00	395,172,930.81	4,361	70,102.00
R2030	On 01/02/2024		Bond Future	9.57 Call	409.45000	0.40945	0.00000	477.71000	0.47771	409.450	8.03	0.23	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	835.74000	0.83574	0.00000	944.32000	0.94432	835.740	8.31	0.37	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	903.70000	0.90370	0.00000	1,017.52000	1.01752	903.700	8.35	0.39	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,030.17000	1.03017	0.00000	1,153.11000	1.15311	1,030.170	8.42	0.43	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,168.09000	1.16809	0.00000	1,300.08000	1.30008	1,168.090	8.50	0.46	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,359.56000	1.35956	0.00000	1,502.85000	1.50285	1,359.560	8.60	0.51	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,916.66000	1.91666	0.00000	2,086.64000	2.08664	1,916.660	8.86	0.61	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	368.67000	0.36867	0.00000	332.34000	0.33234	368.670	9.58	(0.18)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	217.32000	0.21732	0.00000	195.26000	0.19526	217.320	9.95	(0.11)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	100.26000	0.10026	0.00000	89.89000	0.08989	100.260	10.47	(0.06)	0.00	0	200.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	11.85	Put	83.90000	0.08390	0.00000	75.21000	0.07521	83.900	10.58	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	82.42000	0.08242	0.00000	73.89000	0.07389	82.420	10.60	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	50.40000	0.05040	0.00000	45.10000	0.04510	50.400	10.76	(0.03)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.22855	92.61687	0.00000	10.16333	92.87847		8.23	0.00	0.00	0	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,042.62000	1.04262	0.00000	1,137.41000	1.13741	1,042.620	8.01	0.33	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,876.31000	1.87631	0.00000	2,013.21000	2.01321	1,876.310	8.18	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,933.08000	2.93308	0.00000	3,105.96000	3.10596	2,933.080	8.49	0.63	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,462.74000	3.46274	0.00000	3,649.11000	3.64911	3,462.740	8.65	0.68	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,318.15000	4.31815	0.00000	4,521.86000	4.52186	4,318.150	8.89	0.75	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	355.20000	0.35520	0.00000	328.66000	0.32866	355.200	9.61	(0.12)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	213.03000	0.21303	0.00000	196.47000	0.19647	213.030	9.88	(0.08)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	64.51000	0.06451	0.00000	58.84000	0.05884	64.510	9.88	(0.03)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.30594	90.64783	0.00000	10.23693	90.91497		8.08	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.38084	92.82739	0.00000	10.30746	93.10077		7.48	0.00	132,835,995.09	1,431	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.49253	90.77237	0.00000	10.41462	91.05108		7.32	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		11.04171	88.13390	0.00000	10.98583	88.40061		10.27	0.00	5,993,105.20	68	86,563.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	126.48000	0.12648	0.00000	153.81000	0.15381	126.480	9.06	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	661.07000	0.66107	0.00000	750.85000	0.75085	661.070	9.68	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	954.40000	0.95440	0.00000	1,067.35000	1.06735	954.400	9.91	0.37	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	993.70000	0.99370	0.00000	1,109.40000	1.10940	993.700	9.94	0.38	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,248.53000	1.24853	0.00000	1,380.59000	1.38059	1,248.530	10.12	0.44	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,718.25000	1.71825	0.00000	1,874.93000	1.87493	1,718.250	10.41	0.53	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	1,056.60000	1.05660	0.00000	974.05000	0.97405	1,056.600	10.79	(0.36)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	760.74000	0.76074	0.00000	698.98000	0.69898	760.740	11.13	(0.28)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	559.35000	0.55935	0.00000	512.76000	0.51276	559.350	11.44	(0.22)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	165.98000	0.16598	0.00000	151.58000	0.15158	165.980	12.56	(0.07)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	135.93000	0.13593	0.00000	124.14000	0.12414	135.930	12.74	(0.06)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	113.17000	0.11317	0.00000	103.38000	0.10338	113.170	12.90	(0.05)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.13426	85.91876	0.00000	11.07580	86.19130		11.04	0.00	0.00	0	60,260.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,035.16000	1.03516	0.00000	1,121.62000	1.12162	1,035.160	10.56	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,355.53000	1.35553	0.00000	1,459.05000	1.45905	1,355.530	10.67	0.35	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,390.13000	1.39013	0.00000	1,495.32000	1.49532	1,390.130	10.69	0.35	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,496.46000	1.49646	0.00000	1,606.70000	1.60670	1,496.460	10.73	0.37	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,910.30000	1.91030	0.00000	2,038.28000	2.03828	1,910.300	10.91	0.43	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,434.42000	2.43442	0.00000	2,581.38000	2.58138	2,434.420	11.13	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	2,383.35000	2.38335	0.00000	2,267.27000	2.26727	2,383.350	11.25	(0.46)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,107.61000	3.10761	0.00000	3,274.70000	3.27470	3,107.610	11.40	0.58	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,404.46000	1.40446	0.00000	1,329.52000	1.32952	1,404.460	11.91	(0.31)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	513.93000	0.51393	0.00000	484.00000	0.48400	513.930	13.17	(0.13)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	374.79000	0.37479	0.00000	352.21000	0.35221	374.790	13.28	(0.10)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	301.60000	0.30160	0.00000	282.93000	0.28293	301.600	13.28	(0.08)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.23463	87.80767	0.00000	11.17345	88.08600		10.38	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.34573	85.75077	0.00000	11.28136	86.03570		9.49	0.00	0.00	0	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,948.74000	3.94874	0.00000	4,120.87000	4.12087	3,948.740	9.82	0.58	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	873.44000	0.87344	0.00000	830.88000	0.83088	873.440	11.33	(0.16)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.48367	87.55463	0.00000	11.41615	87.84514		9.20	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	

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	0.00	11.73643	86.40926	0.00000	11.67059	86.76195		12.41	0.00	59,881,617.18	693	67,850.00
R2035	On 01/02/2024	Bond Future	10.62 Call	150.53000	0.15053	0.00000	186.06000	0.18606	150.530	11.20	0.08	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	577.52000	0.57752	0.00000	673.81000	0.67381	577.520	11.58	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	128.10000	0.12810	0.00000	114.67000	0.11467	128.100	14.94	(0.05)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.83920	83.80621	0.00000	11.77070	84.16664		12.74	0.00	23,633,351.22	282	105,087.00
R2035	On 01/08/2024	Bond Future	0.00	11.94787	85.64886	0.00000	11.87655	86.01708		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.07286	83.19108	0.00000	11.99832	83.56796		11.78	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00	12.22167	84.94146	0.00000	12.14387	85.32593		11.09	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	12.06974	77.01843	0.00000	12.01431	77.31592		14.08	0.00	46,981,242.30	610	138,841.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,968.42000	1.96842	0.00000	2,140.79000	2.14079	1,968.420	14.24	0.52	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	556.73000	0.55673	0.00000	513.21000	0.51321	556.730	15.69	(0.19)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	112.35000	0.11235	0.00000	103.24000	0.10324	112.350	17.33	(0.05)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.18093	78.71968	0.00000	12.12334	79.02376		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.30147	76.19455	0.00000	12.24159	76.50508		14.08	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,057.57000	3.05757	0.00000	3,215.21000	3.21521	3,057.570	13.91	0.48	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,990.05000	1.99005	0.00000	1,904.80000	1.90480	1,990.050	15.32	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	1,283.42000	1.28342	0.00000	1,225.99000	1.22599	1,283.420	16.21	(0.21)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.42471	78.02608	0.00000	12.36231	78.34398		13.93	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00	12.56814	75.40712	0.00000	12.50321	75.73136		13.60	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	12.30659	77.25881	0.00000	12.25635	77.54407		14.99	0.00	386,294.05	5	128,611.00
R2040	On 01/02/2024	Bond Future	12.30 Call	2,017.25000	2.01725	0.00000	2,180.47000	2.18047	2,017.250	15.08	0.51	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90 Call	4,143.55000	4.14355	0.00000	4,369.13000	4.36913	4,143.550	16.19	0.74	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90 Put	195.02000	0.19502	0.00000	181.37000	0.18137	195.020	17.98	(0.07)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00	12.41977	78.96541	0.00000	12.36762	79.25694		14.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.54206	76.19526	0.00000	12.48787	76.49299		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.66695	78.02671	0.00000	12.61055	78.33140		14.29	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00	12.81049	75.15671	0.00000	12.75184	75.46750		14.20	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	12.35306	73.63111	0.00000	12.29766	73.94870		15.83	0.00	0.00	0	101,666.00
R2044	On 01/02/2024	Bond Future	13.00 Put	843.06000	0.84306	0.00000	780.01000	0.78001	843.060	17.30	(0.25)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	584.58000	0.58458	0.00000	539.66000	0.53966	584.580	17.78	(0.18)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.46129	75.25757	0.00000	12.40383	75.58215		15.49	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00	12.57789	72.53106	0.00000	12.51823	72.86258		15.98	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.69658	74.27435	0.00000	12.63453	74.61374		15.20	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.83243	71.45057	0.00000	12.76796	71.79675		15.15	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	12.26259	76.81909	0.00000	12.21232	77.11465		15.66	0.00	45,784,177.64	596	246,184.00
R2048	On 01/02/2024	Bond Future	11.50 Call	464.92000	0.46492	0.00000	530.57000	0.53057	464.920	14.45	0.18	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	2,222.00000	2.22200	0.00000	2,396.95000	2.39695	2,222.000	15.75	0.53	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10 Put	653.27000	0.65327	0.00000	608.59000	0.60859	653.270	17.29	(0.20)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37 Put	438.81000	0.43881	0.00000	408.30000	0.40830	438.810	17.80	(0.14)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90 Put	198.79000	0.19879	0.00000	184.90000	0.18490	198.790	18.76	(0.07)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00	12.36099	74.06771	0.00000	12.30889	74.36977		16.24	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40 Call	968.44000	0.96844	0.00000	1,048.55000	1.04855	968.440	15.04	0.23	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40 Call	3,345.96000	3.34596	0.00000	3,519.15000	3.51915	3,345.960	16.50	0.53	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 02/05/2024	Bond Future	13.16	Put	1,652.92000	1.65292	0.00000	1,578.03000	1.57803	1,652.920	17.87	(0.28)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.46376	75.69615	0.00000	12.40974	76.00471		15.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.57987	73.06247	0.00000	12.52368	73.37826		15.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.71318	74.59891	0.00000	12.65477	74.92104		14.96	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		12.28004	98.89235	0.00000	12.22973	99.27198		15.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.38351	95.21221	0.00000	12.33127	95.60021		16.51	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.49180	97.30503	0.00000	12.43757	97.70133		16.06	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.61032	93.77075	0.00000	12.55382	94.17638		16.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.74329	95.74060	0.00000	12.68453	96.15432		15.21	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		11.82495	66.71596	0.00000	11.76436	67.00182		14.07	0.00	151,445,229.20	2,270	14,202.00
R209	On 02/05/2024	Bond Future	0.00		11.92174	65.03667	0.00000	11.85893	65.32882		14.41	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.02407	66.46648	0.00000	11.95896	66.76494		14.03	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.13627	64.90696	0.00000	12.06854	65.21247		14.18	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00		12.26560	66.27230	0.00000	12.19530	66.58397		13.13	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		231.81267	231.81267	0.00000	231.81922	231.81922		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		233.71429	233.71429	0.00000	233.72081	233.72081		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.90869	238.90869	0.00000	238.91477	238.91477		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		241.35237	241.35237	0.00000	241.35811	241.35811		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00		246.49716	246.49716	0.00000	246.50198	246.50198		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		10.70923	85.01039	0.00000	10.65318	85.25150		9.57	0.00	20,997,566.33	247	29,363.00
R213	On 02/05/2024	Bond Future	0.00		10.78866	83.32965	0.00000	10.72991	83.57605		9.98	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00		10.87413	85.16204	0.00000	10.81249	85.41368		9.45	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		10.97554	83.64727	0.00000	10.91049	83.90482		8.79	0.00	0.00	0	15,875.00
R213	On 06/02/2025	Bond Future	0.00		11.10980	85.40898	0.00000	11.04128	85.67157		8.41	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		12.15957	62.51262	0.00000	12.10420	62.77984		15.51	0.00	0.00	0	12,860.00
R214	On 02/05/2024	Bond Future	0.00		12.25428	60.58908	0.00000	12.19701	60.86216		16.02	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12	Call	2,241.08000	2.24108	0.00000	2,382.62000	2.38262	2,241.080	15.81	0.48	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	2,289.05000	2.28905	0.00000	2,432.27000	2.43227	2,289.050	15.84	0.49	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	1,505.16000	1.50516	0.00000	1,427.97000	1.42797	1,505.160	17.11	(0.32)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	847.50000	0.84750	0.00000	801.49000	0.80149	847.500	18.26	(0.20)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00		12.35310	61.92124	0.00000	12.29384	62.20022		15.61	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.46494	60.10175	0.00000	12.40344	60.38727		15.66	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.59369	61.36625	0.00000	12.52993	61.65751		14.72	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 : 2,639,913,685.14 27,141 1,551,203.00

Grand Total:

2,639,913,685.14

27,141 1,551,203.00