

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2023

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	932.91900	932.91900	0.00000	934.88700	934.88700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	953.53000	953.53000	0.00000	955.53900	955.53900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	974.44700	974.44700	0.00000	976.56000	976.56000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.39600	997.39600	0.00000	1,000.06500	1,000.06500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,018.33800	1,018.33800	0.00000	1,021.20100	1,021.20100	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,065.36100	1,065.36100	0.00000	1,071.64800	1,071.64800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,088.89900	1,088.89900	0.00000	1,095.32200	1,095.32200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,112.78500	1,112.78500	0.00000	1,119.41800	1,119.41800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,138.99200	1,138.99200	0.00000	1,146.36100	1,146.36100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,162.90700	1,162.90700	0.00000	1,170.59000	1,170.59000	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	930.28800	930.28800	0.00000	935.42900	935.42900	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	950.84200	950.84200	0.00000	956.09400	956.09400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	971.70000	971.70000	0.00000	977.12800	977.12800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	994.58400	994.58400	0.00000	1,000.64600	1,000.64600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.46700	1,015.46700	0.00000	1,021.79500	1,021.79500	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	12.65880	74.73176	0.00000	12.56049	75.16355	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.80418	72.60211	0.00000	12.70164	73.04327	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.95931	74.21045	0.00000	12.85112	74.66598	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.14453	72.16996	0.00000	13.02163	72.67499	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.34959	73.69336	0.00000	13.21837	74.21891	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	13.14373	70.52772	0.00000	13.03045	71.10178	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.28166	67.84041	0.00000	13.16381	68.42710	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.42496	69.34260	0.00000	13.30149	69.94664	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.59191	66.72097	0.00000	13.45523	67.37618	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.76720	68.12625	0.00000	13.62280	68.80432	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	916.90500	916.90500	0.00000	921.94100	921.94100	0.00	0.00	27,507,150.00	3	711.00
GOVI	On 02/05/2024		GOVI	0.00	937.16300	937.16300	0.00000	942.30800	942.30800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	957.72100	957.72100	0.00000	963.03800	963.03800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	980.27600	980.27600	0.00000	986.21700	986.21700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.85800	1,000.85800	0.00000	1,007.06100	1,007.06100	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	175.08814	175.08814	0.00000	175.20196	175.20196	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	178.99872	178.99872	0.00000	179.11450	179.11450	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.11612	181.11612	0.00000	181.24576	181.24576	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.42274	185.42274	0.00000	185.64996	185.64996	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	127.55137	127.55137	0.00000	127.75822	127.75822	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		129.02528	129.02528	0.00000	129.23629	129.23629		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		131.88488	131.88488	0.00000	132.10877	132.10877		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.61017	133.61017	0.00000	133.90787	133.90787		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		136.44089	136.44089	0.00000	136.76328	136.76328		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		122.08492	122.08492	0.00000	122.60044	122.60044		0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00		123.34023	123.34023	0.00000	123.86692	123.86692		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.07395	126.07395	0.00000	126.62015	126.62015		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.56287	127.56287	0.00000	128.18757	128.18757		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.26559	130.26559	0.00000	130.92110	130.92110		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		130.69676	130.69676	0.00000	131.54701	131.54701		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.61596	133.61596	0.00000	134.48465	134.48465		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.49599	134.49599	0.00000	135.39252	135.39252		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.69340	137.69340	0.00000	138.68200	138.68200		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.47826	138.47826	0.00000	139.50674	139.50674		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		114.78538	114.78538	0.00000	115.77655	115.77655		0.00	0.00	254	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.18849	115.18849	0.00000	116.20157	116.20157		0.00	29,155,486.52	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		117.74123	117.74123	0.00000	118.78393	118.78393		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.32342	118.32342	0.00000	119.45251	119.45251		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		120.82814	120.82814	0.00000	121.99762	121.99762		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		115.91933	115.91933	0.00000	115.33171	115.33171		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		118.50832	118.50832	0.00000	117.90725	117.90725		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		118.81663	118.81663	0.00000	118.20954	118.20954		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.64121	121.64121	0.00000	121.08171	121.08171		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.84132	121.84132	0.00000	121.28630	121.28630		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		345.11300	345.11300	0.00000	345.89400	345.89400		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		352.82100	352.82100	0.00000	353.61800	353.61800		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		360.64200	360.64200	0.00000	361.47900	361.47900		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		369.22100	369.22100	0.00000	370.26500	370.26500		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		377.05200	377.05200	0.00000	378.16900	378.16900		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	8.35000	91.65000	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	8.33000	91.67000	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	8.27000	91.73000	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	8.15000	91.85000	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	7.99000	92.01000	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	7.73000	92.27000	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	7.60000	92.40000	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	7.51000	92.49000	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	7.50000	92.50000	0.00000	7.39000	92.61000	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.97872	105.10340	0.00000	8.93685	105.20998	3.63	0.00	90,494,027.40	861	76,937.00	
R186	On 02/05/2024		Bond Future	0.00	8.97799	107.42556	0.00000	8.93171	107.53414	3.50	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,189.60000	2.18960	0.00000	2,300.68000	2.30068	2,189.600	3.93	0.74	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	214.50000	0.21450	0.00000	217.56000	0.21756	214.500	4.31	(0.14)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.98560	104.47252	0.00000	8.93072	104.59010	3.40	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.00184	106.92930	0.00000	8.91014	107.10530	3.07	0.00	491,660,921.40	4,598	45,030.00	
R186	On 06/02/2025		Bond Future	0.00	9.08168	103.85103	0.00000	8.96805	104.04479	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	260.08607	260.08607	0.00000	260.11888	260.11888	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	265.89499	265.89499	0.00000	265.92770	265.92770	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	266.66419	266.66419	0.00000	266.71434	266.71434	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	273.00474	273.00474	0.00000	273.19512	273.19512	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	273.53148	273.53148	0.00000	273.76281	273.76281	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	10.24057	90.28616	0.00000	10.16083	90.61521	8.30	0.00	56,699,708.48	628	69,437.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	291.02000	0.29102	0.00000	409.45000	0.40945	291.020	7.63	0.18	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	649.39000	0.64939	0.00000	835.74000	0.83574	649.390	7.89	0.33	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	709.63000	0.70963	0.00000	903.70000	0.90370	709.630	7.93	0.35	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	823.36000	0.82336	0.00000	1,030.17000	1.03017	823.360	8.00	0.38	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	949.09000	0.94909	0.00000	1,168.09000	1.16809	949.090	8.08	0.42	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,125.80000	1.12580	0.00000	1,359.56000	1.35956	1,125.800	8.19	0.47	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,652.09000	1.65209	0.00000	1,916.66000	1.91666	1,652.090	8.48	0.58	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	391.02000	0.39102	0.00000	368.67000	0.36867	391.020	9.29	(0.19)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	230.80000	0.23080	0.00000	217.32000	0.21732	230.800	9.70	(0.12)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	106.31000	0.10631	0.00000	100.26000	0.10026	106.310	10.26	(0.06)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	88.99000	0.08899	0.00000	83.90000	0.08390	88.990	10.38	(0.05)	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	11.86	Put	87.43000	0.08743	0.00000	82.42000	0.08242	87.430	10.40	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	57.01000	0.05701	0.00000	50.40000	0.05040	57.010	10.70	(0.03)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.31263	92.28101	0.00000	10.22855	92.61687		8.21	0.00	0.00	0	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	925.94000	0.92594	0.00000	1,042.62000	1.04262	925.940	7.99	0.31	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,705.46000	1.70546	0.00000	1,876.31000	1.87631	1,705.460	8.16	0.46	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,714.02000	2.71402	0.00000	2,933.08000	2.93308	2,714.020	8.47	0.60	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,225.30000	3.22530	0.00000	3,462.74000	3.46274	3,225.300	8.62	0.66	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,059.12000	4.05912	0.00000	4,318.15000	4.31815	4,059.120	8.87	0.73	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	392.47000	0.39247	0.00000	355.20000	0.35520	392.470	9.60	(0.13)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	237.03000	0.23703	0.00000	213.03000	0.21303	237.030	9.88	(0.08)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	72.93000	0.07293	0.00000	64.51000	0.06451	72.930	9.88	(0.03)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.39649	90.29880	0.00000	10.30594	90.64783		8.07	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.49025	92.42165	0.00000	10.38084	92.82739		7.50	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.61243	90.34551	0.00000	10.49253	90.77237		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		11.14087	87.66329	0.00000	11.04171	88.13390		10.05	0.00	14,902,759.30	170	86,721.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	70.45000	0.07045	0.00000	126.48000	0.12648	70.450	8.61	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	488.70000	0.48870	0.00000	661.07000	0.66107	488.700	9.36	0.24	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	743.08000	0.74308	0.00000	954.40000	0.95440	743.080	9.64	0.32	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	777.74000	0.77774	0.00000	993.70000	0.99370	777.740	9.67	0.33	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,006.16000	1.00616	0.00000	1,248.53000	1.24853	1,006.160	9.88	0.39	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,436.82000	1.43682	0.00000	1,718.25000	1.71825	1,436.820	10.21	0.48	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	1,202.48000	1.20248	0.00000	1,056.60000	1.05660	1,202.480	10.63	(0.40)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	873.54000	0.87354	0.00000	760.74000	0.76074	873.540	11.01	(0.31)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	648.01000	0.64801	0.00000	559.35000	0.55935	648.010	11.35	(0.25)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	199.63000	0.19963	0.00000	165.98000	0.16598	199.630	12.57	(0.09)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	164.62000	0.16462	0.00000	135.93000	0.13593	164.620	12.76	(0.07)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	137.93000	0.13793	0.00000	113.17000	0.11317	137.930	12.93	(0.06)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.23797	85.43805	0.00000	11.13426	85.91876		10.96	0.00	0.00	0	60,260.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	866.43000	0.86643	0.00000	1,035.16000	1.03516	866.430	10.39	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,149.74000	1.14974	0.00000	1,355.53000	1.35553	1,149.740	10.47	0.31	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,179.73000	1.17973	0.00000	1,390.13000	1.39013	1,179.730	10.48	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,272.34000	1.27234	0.00000	1,496.46000	1.49646	1,272.340	10.51	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,640.41000	1.64041	0.00000	1,910.30000	1.91030	1,640.410	10.63	0.40	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,121.29000	2.12129	0.00000	2,434.42000	2.43442	2,121.290	10.81	0.47	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	2,531.53000	2.53153	0.00000	2,383.35000	2.38335	2,531.530	10.92	(0.49)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,754.87000	2.75487	0.00000	3,107.61000	3.10761	2,754.870	11.06	0.55	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,478.82000	1.47882	0.00000	1,404.46000	1.40446	1,478.820	11.56	(0.33)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	530.87000	0.53087	0.00000	513.93000	0.51393	530.870	12.82	(0.14)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	406.38000	0.40638	0.00000	374.79000	0.37479	406.380	13.14	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	334.79000	0.33479	0.00000	301.60000	0.30160	334.790	13.22	(0.09)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.34445	87.31099	0.00000	11.23463	87.80767		10.36	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.47170	85.19673	0.00000	11.34573	85.75077		9.40	0.00	0.00	0	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,603.01000	3.60301	0.00000	3,948.74000	3.94874	3,603.010	9.74	0.56	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	949.92000	0.94992	0.00000	873.44000	0.87344	949.920	11.26	(0.18)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.61874	86.97730	0.00000	11.48367	87.55463		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		11.85551	85.77670	0.00000	11.73643	86.40926		12.33	0.00	37,227,087.80	434	68,284.00	

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	100.02000	0.10002	0.00000	150.53000	0.15053	100.020	11.13	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	428.86000	0.42886	0.00000	577.52000	0.57752	428.860	11.51	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	156.51000	0.15651	0.00000	128.10000	0.12810	156.510	14.86	(0.06)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.96305	83.16010	0.00000	11.83920	83.80621		12.75	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		12.07792	84.98331	0.00000	11.94787	85.64886		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.21769	82.46564	0.00000	12.07286	83.19108		11.71	0.00	16,163,265.44	196	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.37531	84.18955	0.00000	12.22167	84.94146		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		12.16278	76.52285	0.00000	12.06974	77.01843		14.05	0.00	7,958,376.40	104	138,945.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,702.62000	1.70262	0.00000	1,968.42000	1.96842	1,702.620	14.21	0.48	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	641.57000	0.64157	0.00000	556.73000	0.55673	641.570	15.66	(0.21)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	131.72000	0.13172	0.00000	112.35000	0.11235	131.720	17.31	(0.05)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.27751	78.21364	0.00000	12.18093	78.71968		13.80	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.40295	75.67246	0.00000	12.30147	76.19455		14.14	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,820.68000	2.82068	0.00000	3,057.57000	3.05757	2,820.680	13.97	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,163.23000	2.16323	0.00000	1,990.05000	1.99005	2,163.230	15.40	(0.32)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,404.59000	1.40459	0.00000	1,283.42000	1.28342	1,404.590	16.29	(0.22)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.53864	77.45059	0.00000	12.42471	78.02608		13.91	0.00	5,111,738.94	66	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.68897	74.80906	0.00000	12.56814	75.40712		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		12.40977	76.67809	0.00000	12.30659	77.25881		14.95	0.00	5,214,110.12	68	128,679.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,714.41000	1.71441	0.00000	2,017.25000	2.01725	1,714.410	15.04	0.46	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,706.38000	3.70638	0.00000	4,143.55000	4.14355	3,706.380	16.15	0.71	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	231.06000	0.23106	0.00000	195.02000	0.19502	231.060	17.94	(0.08)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.52684	78.37226	0.00000	12.41977	78.96541		14.70	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.65433	75.58416	0.00000	12.54206	76.19526		15.12	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.79160	77.36000	0.00000	12.66695	78.02671		14.37	0.00	6,420,880.00	83	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.94228	74.46555	0.00000	12.81049	75.15671		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		12.47159	72.95925	0.00000	12.35306	73.63111		15.79	0.00	0.00	0	101,666.00
R2044	On 01/02/2024	Bond Future	13.00	Put	1,002.72000	1.00272	0.00000	843.06000	0.84306	1,002.720	17.25	(0.28)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	701.41000	0.70141	0.00000	584.58000	0.58458	701.410	17.74	(0.21)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.58420	74.57127	0.00000	12.46129	75.25757		15.55	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.70650	71.82494	0.00000	12.57789	72.53106		16.04	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.83768	73.51241	0.00000	12.69658	74.27435		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.98113	70.66267	0.00000	12.83243	71.45057		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		12.38626	76.10086	0.00000	12.26259	76.81909		15.60	0.00	0.00	0	246,184.00
R2048	On 01/02/2024	Bond Future	11.50	Call	336.24000	0.33624	0.00000	464.92000	0.46492	336.240	14.40	0.14	1,757,000.12	1,000	0.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,838.01000	1.83801	0.00000	2,222.00000	2.22200	1,838.010	15.70	0.48	12,357,546.65	2,100	0.00
R2048	On 01/02/2024	Bond Future	13.10	Put	788.36000	0.78836	0.00000	653.27000	0.65327	788.360	17.24	(0.23)	(3,121,240.31)	1,100	0.00
R2048	On 01/02/2024	Bond Future	13.37	Put	533.98000	0.53398	0.00000	438.81000	0.43881	533.980	17.75	(0.17)	(2,047,976.18)	1,000	0.00
R2048	On 01/02/2024	Bond Future	13.90	Put	244.65000	0.24465	0.00000	198.79000	0.19879	244.650	18.71	(0.08)	(1,137,966.38)	1,100	0.00
R2048	On 02/05/2024	Bond Future	0.00		12.48915	73.33401	0.00000	12.36099	74.06771		16.29	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	805.19000	0.80519	0.00000	968.44000	0.96844	805.190	15.08	0.21	3,844,212.89	1,500	0.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,967.93000	2.96793	0.00000	3,345.96000	3.34596	2,967.930	16.55	0.50	9,309,705.22	1,500	0.00
R2048	On 02/05/2024	Bond Future	13.16	Put	1,872.44000	1.87244	0.00000	1,652.92000	1.65292	1,872.440	17.93	(0.31)	(5,864,720.68)	1,500	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
R2048	On 01/08/2024	Bond Future	0.00	12.59759	74.94165	0.00000	12.46376	75.69615		15.85	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.72626	72.25115	0.00000	12.57987	73.06247		16.01	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.86739	73.76070	0.00000	12.71318	74.59891		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	12.40890	97.93259	0.00000	12.28004	98.89235		15.84	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.51732	94.23164	0.00000	12.38351	95.21221		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.63168	96.29694	0.00000	12.49180	97.30503		16.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.76338	92.68814	0.00000	12.61032	93.77075		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.90456	94.62260	0.00000	12.74329	95.74060		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	11.92296	66.25724	0.00000	11.82495	66.71596		14.02	0.00	33,393,648.96	504	14,306.00
R209	On 02/05/2024	Bond Future	0.00	12.02332	64.56803	0.00000	11.92174	65.03667		14.46	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.13032	65.98349	0.00000	12.02407	66.46648		14.07	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.25460	64.37793	0.00000	12.13627	64.90696		14.14	0.00	5,665,257.84	88	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.39055	65.72340	0.00000	12.26560	66.27230		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	231.78183	231.78183	0.00000	231.81267	231.81267		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.68348	233.68348	0.00000	233.71429	233.71429		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.86249	238.86249	0.00000	238.90869	238.90869		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.18119	241.18119	0.00000	241.35237	241.35237		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.28922	246.28922	0.00000	246.49716	246.49716		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	10.79842	84.62856	0.00000	10.70923	85.01039		9.36	0.00	10,070,798.64	119	29,244.00
R213	On 02/05/2024	Bond Future	0.00	10.88208	82.93973	0.00000	10.78866	83.32965		9.92	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.97351	84.75834	0.00000	10.87413	85.16204		9.41	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.09163	83.19010	0.00000	10.97554	83.64727		8.72	0.00	24,457,889.40	294	15,993.00
R213	On 06/02/2025	Bond Future	0.00	11.23527	84.93082	0.00000	11.10980	85.40898		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	12.27278	61.97200	0.00000	12.15957	62.51262		15.48	0.00	92,648,140.00	1,495	11,365.00
R214	On 02/05/2024	Bond Future	0.00	12.37136	60.03680	0.00000	12.25428	60.58908		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,988.35000	1.98835	0.00000	2,241.08000	2.24108	1,988.350	15.88	0.45	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,032.92000	2.03292	0.00000	2,289.05000	2.28905	2,032.920	15.91	0.45	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,692.52000	1.69252	0.00000	1,505.16000	1.50516	1,692.520	17.20	(0.35)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	966.09000	0.96609	0.00000	847.50000	0.84750	966.090	18.35	(0.22)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.47514	61.35307	0.00000	12.35310	61.92124		15.67	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.59866	59.48822	0.00000	12.46494	60.10175		15.76	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.73431	60.73168	0.00000	12.59369	61.36625		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 :											969,847,807.96		20,765	1,544,556.00
Grand Total:											969,847,807.96		20,765	1,544,556.00