

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2023

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	935.12200	935.12200	0.00000	932.91900	932.91900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	955.78100	955.78100	0.00000	953.53000	953.53000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	976.75300	976.75300	0.00000	974.44700	974.44700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	999.76500	999.76500	0.00000	997.39600	997.39600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,020.77000	1,020.77000	0.00000	1,018.33800	1,018.33800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,067.71600	1,067.71600	0.00000	1,065.36100	1,065.36100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,091.30400	1,091.30400	0.00000	1,088.89900	1,088.89900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,115.25100	1,115.25100	0.00000	1,112.78500	1,112.78500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,141.52600	1,141.52600	0.00000	1,138.99200	1,138.99200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,165.50900	1,165.50900	0.00000	1,162.90700	1,162.90700	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	932.13000	932.13000	0.00000	930.28800	930.28800	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	952.72200	952.72200	0.00000	950.84200	950.84200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	973.62800	973.62800	0.00000	971.70000	971.70000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	996.56600	996.56600	0.00000	994.58400	994.58400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,017.50400	1,017.50400	0.00000	1,015.46700	1,015.46700	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	12.65196	74.76169	0.00000	12.65880	74.73176	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.79704	72.63271	0.00000	12.80418	72.60211	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.95181	74.24190	0.00000	12.95931	74.21045	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.13660	72.20240	0.00000	13.14453	72.16996	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.34119	73.72685	0.00000	13.34959	73.69336	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	13.12675	70.61326	0.00000	13.14373	70.52772	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.26399	67.92785	0.00000	13.28166	67.84041	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.40654	69.43215	0.00000	13.42496	69.34260	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.57261	66.81285	0.00000	13.59191	66.72097	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.74700	68.22042	0.00000	13.76720	68.12625	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	918.75500	918.75500	0.00000	916.90500	916.90500	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	939.05200	939.05200	0.00000	937.16300	937.16300	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	959.65800	959.65800	0.00000	957.72100	957.72100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	982.26700	982.26700	0.00000	980.27600	980.27600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,002.90400	1,002.90400	0.00000	1,000.85800	1,000.85800	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	175.08341	175.08341	0.00000	175.08814	175.08814	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	178.99382	178.99382	0.00000	178.99872	178.99872	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.11118	181.11118	0.00000	181.11612	181.11612	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.41824	185.41824	0.00000	185.42274	185.42274	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	127.39022	127.39022	0.00000	127.55137	127.55137	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	128.86048	128.86048	0.00000	129.02528	129.02528		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.71677	131.71677	0.00000	131.88488	131.88488		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.43821	133.43821	0.00000	133.61017	133.61017		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.26585	136.26585	0.00000	136.44089	136.44089		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	121.98311	121.98311	0.00000	122.08492	122.08492		0.00	0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00	123.23610	123.23610	0.00000	123.34023	123.34023		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.96787	125.96787	0.00000	126.07395	126.07395		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.45433	127.45433	0.00000	127.56287	127.56287		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.15533	130.15533	0.00000	130.26559	130.26559		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	130.09252	130.09252	0.00000	130.69676	130.69676		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	132.99807	132.99807	0.00000	133.61596	133.61596		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	133.86449	133.86449	0.00000	134.49599	134.49599		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.04716	137.04716	0.00000	137.69340	137.69340		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.81871	137.81871	0.00000	138.47826	138.47826		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	113.90475	113.90475	0.00000	114.78538	114.78538		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	114.28827	114.28827	0.00000	115.18849	115.18849		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	116.82130	116.82130	0.00000	117.74123	117.74123		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.38144	117.38144	0.00000	118.32342	118.32342		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.86705	119.86705	0.00000	120.82814	120.82814		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	113.53645	113.53645	0.00000	115.91933	115.91933		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	116.07235	116.07235	0.00000	118.50832	118.50832		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.32657	116.32657	0.00000	118.81663	118.81663		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.09232	119.09232	0.00000	121.64121	121.64121		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.23857	119.23857	0.00000	121.84132	121.84132		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	342.56400	342.56400	0.00000	345.11300	345.11300		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	350.21500	350.21500	0.00000	352.82100	352.82100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	357.98100	357.98100	0.00000	360.64200	360.64200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.50000	366.50000	0.00000	369.22100	369.22100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	374.27700	374.27700	0.00000	377.05200	377.05200		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

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	8.35300	91.64700	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	8.34300	91.65700	0.00000	8.35000	91.65000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.33300	91.66700	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	8.32300	91.67700	0.00000	8.33000	91.67000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.26300	91.73700	0.00000	8.27000	91.73000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.22300	91.77700	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	8.14300	91.85700	0.00000	8.15000	91.85000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.98300	92.01700	0.00000	7.99000	92.01000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.72300	92.27700	0.00000	7.73000	92.27000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.59200	92.40800	0.00000	7.60000	92.40000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.50300	92.49700	0.00000	7.51000	92.49000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.49300	92.50700	0.00000	7.50000	92.50000	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.88709	105.33683	0.00000	8.97872	105.10340	3.63	0.00	12,640,419.60	120	76,937.00	
R186	On 02/05/2024		Bond Future	0.00	8.87639	107.66411	0.00000	8.97799	107.42556	3.50	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,361.24000	2.36124	0.00000	2,189.60000	2.18960	2,361.240	3.93	0.77	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	178.17000	0.17817	0.00000	214.50000	0.21450	178.170	4.31	(0.12)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.87178	104.71658	0.00000	8.98560	104.47252	3.40	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.87158	107.17942	0.00000	9.00184	106.92930	3.07	0.00	0.00	0	45,030.00	
R186	On 06/02/2025		Bond Future	0.00	8.93168	104.10692	0.00000	9.08168	103.85103	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	257.83341	257.83341	0.00000	260.08607	260.08607	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	263.59184	263.59184	0.00000	265.89499	265.89499	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	264.31015	264.31015	0.00000	266.66419	266.66419	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	270.59539	270.59539	0.00000	273.00474	273.00474	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	271.07167	271.07167	0.00000	273.53148	273.53148	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	10.18247	90.52577	0.00000	10.24057	90.28616	8.30	0.00	16,566,215.91	183	69,466.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	318.61000	0.31861	0.00000	291.02000	0.29102	318.610	7.63	0.20	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	705.61000	0.70561	0.00000	649.39000	0.64939	705.610	7.89	0.35	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	770.14000	0.77014	0.00000	709.63000	0.70963	770.140	7.93	0.37	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	891.64000	0.89164	0.00000	823.36000	0.82336	891.640	8.00	0.41	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,025.41000	1.02541	0.00000	949.09000	0.94909	1,025.410	8.08	0.45	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,212.74000	1.21274	0.00000	1,125.80000	1.12580	1,212.740	8.19	0.50	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,766.37000	1.76637	0.00000	1,652.09000	1.65209	1,766.370	8.48	0.61	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	326.95000	0.32695	0.00000	391.02000	0.39102	326.950	9.29	(0.17)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	187.95000	0.18795	0.00000	230.80000	0.23080	187.950	9.70	(0.10)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	83.32000	0.08332	0.00000	106.31000	0.10631	83.320	10.26	(0.05)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	69.15000	0.06915	0.00000	88.99000	0.08899	69.150	10.38	(0.04)	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	ContractsTraded	Open Interest
R2030	On 01/02/2024	Bond Future	11.86	Put	67.88000	0.06788	0.00000	87.43000	0.08743	67.880	10.40	(0.04)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	43.36000	0.04336	0.00000	57.01000	0.05701	43.360	10.70	(0.03)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.25130	92.52584	0.00000	10.31263	92.28101		8.21	0.00	37,287,913.52	403	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	986.37000	0.98637	0.00000	925.94000	0.92594	986.370	7.99	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,802.22000	1.80222	0.00000	1,705.46000	1.70546	1,802.220	8.16	0.48	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,845.63000	2.84563	0.00000	2,714.02000	2.71402	2,845.630	8.47	0.62	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,371.01000	3.37101	0.00000	3,225.30000	3.22530	3,371.010	8.62	0.68	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,223.91000	4.22391	0.00000	4,059.12000	4.05912	4,223.910	8.87	0.75	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	350.62000	0.35062	0.00000	392.47000	0.39247	350.620	9.60	(0.12)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	209.09000	0.20909	0.00000	237.03000	0.23703	209.090	9.88	(0.08)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	62.24000	0.06224	0.00000	72.93000	0.07293	62.240	9.88	(0.03)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.33148	90.54922	0.00000	10.39649	90.29880		8.07	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.42098	92.67827	0.00000	10.49025	92.42165		7.50	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.53863	90.60795	0.00000	10.61243	90.34551		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		11.09320	87.88911	0.00000	11.14087	87.66329		10.05	0.00	14,765,370.48	168	86,729.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	74.67000	0.07467	0.00000	70.45000	0.07045	74.670	8.61	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	519.38000	0.51938	0.00000	488.70000	0.48870	519.380	9.36	0.25	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	787.93000	0.78793	0.00000	743.08000	0.74308	787.930	9.64	0.34	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	824.42000	0.82442	0.00000	777.74000	0.77774	824.420	9.67	0.35	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,064.35000	1.06435	0.00000	1,006.16000	1.00616	1,064.350	9.88	0.41	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,514.57000	1.51457	0.00000	1,436.82000	1.43682	1,514.570	10.21	0.51	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	1,079.69000	1.07969	0.00000	1,202.48000	1.20248	1,079.690	10.63	(0.38)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	772.85000	0.77285	0.00000	873.54000	0.87354	772.850	11.01	(0.29)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	565.48000	0.56548	0.00000	648.01000	0.64801	565.480	11.35	(0.23)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	165.03000	0.16503	0.00000	199.63000	0.19963	165.030	12.57	(0.08)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	134.90000	0.13490	0.00000	164.62000	0.16462	134.900	12.76	(0.06)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	112.12000	0.11212	0.00000	137.93000	0.13793	112.120	12.93	(0.05)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.18809	85.66881	0.00000	11.23797	85.43805		10.96	0.00	0.00	0	60,260.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	908.38000	0.90838	0.00000	866.43000	0.86643	908.380	10.39	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,203.29000	1.20329	0.00000	1,149.74000	1.14974	1,203.290	10.47	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,234.45000	1.23445	0.00000	1,179.73000	1.17973	1,234.450	10.48	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,330.67000	1.33067	0.00000	1,272.34000	1.27234	1,330.670	10.51	0.35	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,712.07000	1.71207	0.00000	1,640.41000	1.64041	1,712.070	10.63	0.41	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,208.38000	2.20838	0.00000	2,121.29000	2.12129	2,208.380	10.81	0.48	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	2,396.02000	2.39602	0.00000	2,531.53000	2.53153	2,396.020	10.92	(0.48)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,859.58000	2.85958	0.00000	2,754.87000	2.75487	2,859.580	11.06	0.56	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,382.19000	1.38219	0.00000	1,478.82000	1.47882	1,382.190	11.56	(0.32)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	485.13000	0.48513	0.00000	530.87000	0.53087	485.130	12.82	(0.13)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	369.29000	0.36929	0.00000	406.38000	0.40638	369.290	13.14	(0.10)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	302.85000	0.30285	0.00000	334.79000	0.33479	302.850	13.22	(0.09)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.29215	87.54706	0.00000	11.34445	87.31099		10.36	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.41659	85.43854	0.00000	11.47170	85.19673		9.40	0.00	0.00	0	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,724.84000	3.72484	0.00000	3,603.01000	3.60301	3,724.840	9.74	0.57	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	897.45000	0.89745	0.00000	949.92000	0.94992	897.450	11.26	(0.17)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.56073	87.22463	0.00000	11.61874	86.97730		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		11.83354	85.89289	0.00000	11.85551	85.77670		12.33	0.00	12,368,576.16	144	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	96.20000	0.09620	0.00000	100.02000	0.10002	96.200	11.13	0.06	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	425.24000	0.42524	0.00000	428.86000	0.42886	425.240	11.51	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	134.99000	0.13499	0.00000	156.51000	0.15651	134.990	14.86	(0.06)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		11.94019	83.27882	0.00000	11.96305	83.16010		12.75	0.00	0.00	0	105,087.00	
R2035	On 01/08/2024	Bond Future	0.00		12.05406	85.10485	0.00000	12.07792	84.98331		12.35	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.19268	82.59027	0.00000	12.21769	82.46564		11.71	0.00	0.00	0	19,584.00	
R2035	On 06/02/2025	Bond Future	0.00		12.34909	84.31718	0.00000	12.37531	84.18955		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		12.15118	76.58438	0.00000	12.16278	76.52285		14.05	0.00	490,446,369.52	6,404	138,619.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,690.85000	1.69085	0.00000	1,702.62000	1.70262	1,690.850	14.21	0.48	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	596.20000	0.59620	0.00000	641.57000	0.64157	596.200	15.66	(0.20)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	115.49000	0.11549	0.00000	131.72000	0.13172	115.490	17.31	(0.05)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.26546	78.27651	0.00000	12.27751	78.21364		13.80	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.39038	75.73684	0.00000	12.40295	75.67246		14.14	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	2,829.18000	2.82918	0.00000	2,820.68000	2.82068	2,829.180	13.97	0.46	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	2,121.98000	2.12198	0.00000	2,163.23000	2.16323	2,121.980	15.40	(0.32)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	1,372.11000	1.37211	0.00000	1,404.59000	1.40459	1,372.110	16.29	(0.22)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.52547	77.51679	0.00000	12.53864	77.45059		13.91	0.00	0.00	0	9,101.00	
R2037	On 06/02/2025	Bond Future	0.00		12.67517	74.87702	0.00000	12.68897	74.80906		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		12.39300	76.77201	0.00000	12.40977	76.67809		14.95	0.00	23,338,691.04	304	128,443.00	
R2040	On 01/02/2024	Bond Future	12.30	Call	1,714.44000	1.71444	0.00000	1,714.41000	1.71441	1,714.440	15.04	0.47	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	12.90	Call	3,732.54000	3.73254	0.00000	3,706.38000	3.70638	3,732.540	16.15	0.71	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	13.90	Put	204.33000	0.20433	0.00000	231.06000	0.23106	204.330	17.94	(0.08)	0.00	0	1,000.00	
R2040	On 02/05/2024	Bond Future	0.00		12.50943	78.46822	0.00000	12.52684	78.37226		14.70	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00		12.63618	75.68243	0.00000	12.65433	75.58416		15.12	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00		12.77264	77.46082	0.00000	12.79160	77.36000		14.37	0.00	0.00	0	8,625.00	
R2040	On 06/02/2025	Bond Future	0.00		12.92247	74.56880	0.00000	12.94228	74.46555		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		12.44974	73.08232	0.00000	12.47159	72.95925		15.79	0.00	9,573,783.92	131	101,535.00	
R2044	On 01/02/2024	Bond Future	13.00	Put	928.21000	0.92821	0.00000	1,002.72000	1.00272	928.210	17.25	(0.27)	0.00	0	15,000.00	
R2044	On 01/02/2024	Bond Future	13.25	Put	640.76000	0.64076	0.00000	701.41000	0.70141	640.760	17.74	(0.20)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00		12.56152	74.69710	0.00000	12.58420	74.57127		15.55	0.00	0.00	0	27.00	
R2044	On 01/08/2024	Bond Future	0.00		12.68289	71.95370	0.00000	12.70650	71.82494		16.04	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00		12.81305	73.64443	0.00000	12.83768	73.51241		15.28	0.00	0.00	0	0.00	
R2044	On 06/02/2025	Bond Future	0.00		12.95543	70.79780	0.00000	12.98113	70.66267		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		12.35926	76.25659	0.00000	12.38626	76.10086		15.60	0.00	2,821,493.83	37	246,184.00	
R2048	On 02/05/2024	Bond Future	0.00		12.46116	73.49313	0.00000	12.48915	73.33401		16.29	0.00	0.00	0	12,631.00	
R2048	On 01/08/2024	Bond Future	0.00		12.56849	75.10452	0.00000	12.59759	74.94165		15.85	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00		12.69590	72.41807	0.00000	12.72626	72.25115		16.01	0.00	0.00	0	0.00	
R2048	On 06/02/2025	Bond Future	0.00		12.83571	73.93146	0.00000	12.86739	73.76070		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		12.38193	98.13198	0.00000	12.40890	97.93259		15.84	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00		12.48931	94.43533	0.00000	12.51732	94.23164		16.54	0.00	0.00	0	5,189.00	
R2053	On 01/08/2024	Bond Future	0.00		12.60253	96.50536	0.00000	12.63168	96.29694		16.09	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		12.73291	92.90178	0.00000	12.76338	92.68814		16.26	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
R2053	On 06/02/2025	Bond Future	0.00	12.87273	94.84126	0.00000	12.90456	94.62260		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	11.91667	66.28654	0.00000	11.92296	66.25724		14.02	0.00	31,684,966.12	478	13,953.00
R209	On 02/05/2024	Bond Future	0.00	12.01680	64.59797	0.00000	12.02332	64.56803		14.46	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.12352	66.01425	0.00000	12.13032	65.98349		14.07	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.24748	64.40960	0.00000	12.25460	64.37793		14.14	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.38308	65.75603	0.00000	12.39055	65.72340		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	231.77568	231.77568	0.00000	231.78183	231.78183		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.67705	233.67705	0.00000	233.68348	233.68348		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.85650	238.85650	0.00000	238.86249	238.86249		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.17517	241.17517	0.00000	241.18119	241.18119		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.28419	246.28419	0.00000	246.28922	246.28922		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	10.74550	84.85484	0.00000	10.79842	84.62856		9.36	0.00	2,715,354.88	32	29,276.00
R213	On 02/05/2024	Bond Future	0.00	10.82660	83.17101	0.00000	10.88208	82.93973		9.92	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.91521	84.99486	0.00000	10.97351	84.75834		9.41	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.02999	83.43245	0.00000	11.09163	83.19010		8.72	0.00	0.00	0	15,993.00
R213	On 06/02/2025	Bond Future	0.00	11.17012	85.17867	0.00000	11.23527	84.93082		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	12.25615	62.05093	0.00000	12.27278	61.97200		15.48	0.00	38,285,423.81	617	10,978.00
R214	On 02/05/2024	Bond Future	0.00	12.35415	60.11748	0.00000	12.37136	60.03680		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,000.99000	2.00099	0.00000	1,988.35000	1.98835	2,000.990	15.88	0.45	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,045.97000	2.04597	0.00000	2,032.92000	2.03292	2,045.970	15.91	0.46	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,641.07000	1.64107	0.00000	1,692.52000	1.69252	1,641.070	17.20	(0.34)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	928.59000	0.92859	0.00000	966.09000	0.96609	928.590	18.35	(0.21)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.45729	61.43564	0.00000	12.47514	61.35307		15.67	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.58007	59.57292	0.00000	12.59866	59.48822		15.76	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.71494	60.81846	0.00000	12.73431	60.73168		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 :											692,494,578.79	9,021	1,543,192.00	
Grand Total:											692,494,578.79	9,021	1,543,192.00	