

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	896.77000	896.77000	0.00000	897.59100	897.59100	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	916.53700	916.53700	0.00000	917.37700	917.37700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	937.07000	937.07000	0.00000	937.92900	937.92900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	958.39600	958.39600	0.00000	959.27300	959.27300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	981.47500	981.47500	0.00000	982.37100	982.37100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,004.46000	1,004.46000	0.00000	1,005.09700	1,005.09700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,026.60100	1,026.60100	0.00000	1,027.25400	1,027.25400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,049.60000	1,049.60000	0.00000	1,050.26700	1,050.26700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,073.48700	1,073.48700	0.00000	1,074.16800	1,074.16800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,099.33700	1,099.33700	0.00000	1,100.03100	1,100.03100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	879.40100	879.40100	0.00000	880.13700	880.13700	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	898.78500	898.78500	0.00000	899.53900	899.53900	0.00	0.00	0.00	0	17.00
ALBI	On 02/05/2024		Index Future	0.00	918.92000	918.92000	0.00000	919.69100	919.69100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	939.83300	939.83300	0.00000	940.62000	940.62000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	962.46500	962.46500	0.00000	963.26800	963.26800	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 02/11/2023		Bond Future	0.00	13.16338	70.29320	0.00000	13.16525	70.28529	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.33358	71.86016	0.00000	13.33551	71.85218	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.50374	69.68735	0.00000	13.50577	69.67913	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.67603	71.28846	0.00000	13.67817	71.27998	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.88815	69.21353	0.00000	13.89046	69.20461	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 02/11/2023		Bond Future	0.00	13.66069	65.80792	0.00000	13.65736	65.82367	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.81679	67.27493	0.00000	13.81330	67.29113	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.97869	64.53522	0.00000	13.97507	64.55168	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.13905	66.01765	0.00000	14.13528	66.03448	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.33198	63.35014	0.00000	14.32808	63.36715	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023		GOVI	0.00	866.69500	866.69500	0.00000	867.45300	867.45300	0.00	0.00	0.00	0	417.00
GOVI	On 01/02/2024		GOVI	0.00	885.79900	885.79900	0.00000	886.57500	886.57500	0.00	0.00	0.00	0	398.00
GOVI	On 02/05/2024		GOVI	0.00	905.64400	905.64400	0.00000	906.43600	906.43600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	926.25400	926.25400	0.00000	927.06400	927.06400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	948.55900	948.55900	0.00000	949.38600	949.38600	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 02/11/2023		Bond Future	0.00	172.83728	172.83728	0.00000	172.80710	172.80710	0.00	0.00	755,298,913.60	4,370	1,456.00
I2025	On 01/02/2024		Bond Future	0.00	174.89758	174.89758	0.00000	174.86694	174.86694	0.00	0.00	1,528,604,849.20	8,740	9,802.00
I2025	On 02/05/2024		Bond Future	0.00	178.85681	178.85681	0.00000	178.82536	178.82536	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.13042	181.13042	0.00000	181.09809	181.09809	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.53093	185.53093	0.00000	185.49727	185.49727	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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
I2029	On 02/11/2023	Bond Future	0.00		124.56559	124.56559	0.00000	124.70157	124.70157			0.00		0.00	780	1,002.00
I2029	On 01/02/2024	Bond Future	0.00		127.34245	127.34245	0.00000	127.48161	127.48161			0.00		0.00	1,560	2,664.00
I2029	On 02/05/2024	Bond Future	0.00		128.85995	128.85995	0.00000	129.00219	129.00219			0.00		0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		131.82122	131.82122	0.00000	131.96664	131.96664			0.00		0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.62371	133.62371	0.00000	133.77228	133.77228			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 02/11/2023	Bond Future	0.00		116.87878	116.87878	0.00000	116.71167	116.71167			0.00		0.00	780	1,011.00
I2033	On 01/02/2024	Bond Future	0.00		119.48423	119.48423	0.00000	119.31357	119.31357			0.00		0.00	1,560	7,064.00
I2033	On 02/05/2024	Bond Future	0.00		120.72850	120.72850	0.00000	120.55380	120.55380			0.00		0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		123.50287	123.50287	0.00000	123.32416	123.32416			0.00		0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		125.00526	125.00526	0.00000	124.82175	124.82175			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 02/11/2023	Bond Future	0.00		125.63145	125.63145	0.00000	126.11042	126.11042			0.00		0.00	780	1,946.00
I2038	On 01/02/2024	Bond Future	0.00		126.41534	126.41534	0.00000	126.90516	126.90516			0.00		0.00	1,560	2,741.00
I2038	On 02/05/2024	Bond Future	0.00		129.27699	129.27699	0.00000	129.77778	129.77778			0.00		0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00		130.18157	130.18157	0.00000	130.69374	130.69374			0.00		0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		133.34331	133.34331	0.00000	133.86767	133.86767			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 02/11/2023	Bond Future	0.00		107.05697	107.05697	0.00000	107.36419	107.36419			0.00		0.00	0	10,546.00
I2046	On 01/02/2024	Bond Future	0.00		109.44357	109.44357	0.00000	109.75767	109.75767			0.00		0.00	0	10,593.00
I2046	On 02/05/2024	Bond Future	0.00		109.77578	109.77578	0.00000	110.09705	110.09705			0.00		0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00		112.29840	112.29840	0.00000	112.62687	112.62687			0.00		0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		112.82560	112.82560	0.00000	113.16175	113.16175			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 02/11/2023	Bond Future	0.00		108.24606	108.24606	0.00000	108.58798	108.58798			0.00		0.00	0	9,770.00
I2050	On 01/02/2024	Bond Future	0.00		108.41181	108.41181	0.00000	108.76152	108.76152			0.00		0.00	0	9,695.00
I2050	On 02/05/2024	Bond Future	0.00		110.86601	110.86601	0.00000	111.22341	111.22341			0.00		0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00		111.11088	111.11088	0.00000	111.47663	111.47663			0.00		0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		113.80939	113.80939	0.00000	114.18360	114.18360			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 02/11/2023	Index Future	0.00		326.81400	326.81400	0.00000	327.22900	327.22900			0.00		0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00		334.09800	334.09800	0.00000	334.52300	334.52300			0.00		0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00		341.66200	341.66200	0.00000	342.09700	342.09700			0.00		0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		349.51500	349.51500	0.00000	349.95900	349.95900			0.00		0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		358.01300	358.01300	0.00000	358.46700	358.46700			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

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 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	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 15/11/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.51000	91.49000	0.00000	8.51000	91.49000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.52000	91.48000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.56000	91.44000	0.00000	8.55000	91.45000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.56000	91.44000	0.00000	8.55000	91.45000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.48000	91.52000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.41000	91.59000	0.00000	8.38000	91.62000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.26000	91.74000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.19000	91.81000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.10000	91.90000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.13000	91.87000			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.37574	106.94735	0.00000	9.34577	107.02842			3.95	0.00	0.00	0	55,238.00
R186	On 02/11/2023	Bond Future	9.15 Call	89.70000	0.08970	0.00000	115.37000	0.11537	89.700	3.37	0.21	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	2.69000	0.00269	0.00000	2.81000	0.00281	2.690	5.14	(0.01)	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00	9.41726	103.99531	0.00000	9.38421	104.07829			4.05	0.00	1,182,114,688.77	11,367	73,564.00
R186	On 02/05/2024	Bond Future	0.00	9.45068	106.32481	0.00000	9.41404	106.40960			3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,508.06000	1.50806	0.00000	1,561.65000	1.56165	1,508.060	3.72	0.59	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	475.71000	0.47571	0.00000	457.84000	0.45784	475.710	4.13	(0.24)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.47412	103.43336	0.00000	9.43314	103.52002			3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.53242	105.91861	0.00000	9.48573	106.00703			3.16	0.00	0.00	0	3,495.00
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 02/11/2023	Bond Future	0.00	342.74951	342.74951	0.00000	342.71099	342.71099			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 02/11/2023	Bond Future	0.00	252.67984	252.67984	0.00000	252.63193	252.63193			0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	253.34104	253.34104	0.00000	253.29230	253.29230			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	259.07590	259.07590	0.00000	259.02597	259.02597			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	259.93793	259.93793	0.00000	259.88667	259.88667			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.25188	266.25188	0.00000	266.19851	266.19851			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 02/11/2023	Bond Future	0.00	10.76952	89.78660	0.00000	10.74534	89.88588			8.64	0.00	17,059,454.00	190	40,531.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000			5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.03000	0.00003	0.00000	0.06000	0.00006	0.030	5.21	0.00	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07 Call	0.76000	0.00076	0.00000	1.41000	0.00141	0.760	5.46	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39 Call	64.52000	0.06452	0.00000	83.99000	0.08399	64.520	6.67	0.11	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62 Call	307.23000	0.30723	0.00000	357.89000	0.35789	307.230	7.47	0.33	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12 Call	1,607.11000	1.60711	0.00000	1,701.59000	1.70159	1,607.110	8.97	0.81	0.00	0	500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
R2030	On 02/11/2023	Bond Future	11.43	Put	57.19000	0.05719	0.00000	57.86000	0.05786	57.190	9.78	(0.07)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	32.72000	0.03272	0.00000	33.80000	0.03380	32.720	10.12	(0.04)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	1.66000	0.00166	0.00000	1.95000	0.00195	1.660	11.62	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.86507	87.76015	0.00000	10.83952	87.86174		9.40	0.00	116,896,519.80	1,332	54,756.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	310.45000	0.31045	0.00000	329.35000	0.32935	310.450	9.70	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	488.68000	0.48868	0.00000	515.29000	0.51529	488.680	9.45	0.20	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	516.30000	0.51630	0.00000	544.00000	0.54400	516.300	9.42	0.21	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	567.89000	0.56789	0.00000	597.58000	0.59758	567.890	9.36	0.23	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	623.83000	0.62383	0.00000	655.60000	0.65560	623.830	9.30	0.24	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	702.59000	0.70259	0.00000	737.15000	0.73715	702.590	9.23	0.27	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	961.81000	0.96181	0.00000	1,004.40000	1.00440	961.810	9.16	0.34	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,495.72000	1.49572	0.00000	1,459.40000	1.45940	1,495.720	9.26	(0.44)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,034.74000	1.03474	0.00000	1,008.43000	1.00843	1,034.740	9.45	(0.34)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	597.30000	0.59730	0.00000	581.75000	0.58175	597.300	9.80	(0.22)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	526.36000	0.52636	0.00000	512.68000	0.51268	526.360	9.90	(0.20)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	519.76000	0.51976	0.00000	506.26000	0.50626	519.760	9.91	(0.19)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	381.64000	0.38164	0.00000	371.83000	0.37183	381.640	10.14	(0.15)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.96531	89.72592	0.00000	10.93834	89.82970		8.92	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	650.99000	0.65099	0.00000	676.66000	0.67666	650.990	8.89	0.20	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,065.52000	1.06552	0.00000	1,102.42000	1.10242	1,065.520	8.62	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,683.43000	1.68343	0.00000	1,733.05000	1.73305	1,683.430	8.63	0.42	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,025.84000	2.02584	0.00000	2,081.17000	2.08117	2,025.840	8.68	0.47	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,629.85000	2.62985	0.00000	2,693.46000	2.69346	2,629.850	8.84	0.55	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,041.55000	1.04155	0.00000	1,019.52000	1.01952	1,041.550	9.47	(0.26)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	725.42000	0.72542	0.00000	709.98000	0.70998	725.420	9.87	(0.19)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	387.31000	0.38731	0.00000	379.26000	0.37926	387.310	10.60	(0.11)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.06813	87.76143	0.00000	11.03957	87.86750		8.68	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.19273	89.86952	0.00000	11.16238	89.97792		7.96	0.00	0.00	0	221.00	
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 02/11/2023	Bond Future	0.00		11.69419	82.72749	0.00000	11.67031	82.83769		10.82	0.00	8,272,749.00	100	114,350.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.68	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	6.57	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	0.08000	0.00008	0.00000	0.17000	0.00017	0.080	6.52	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	3,285.31000	3.28531	0.00000	3,175.71000	3.17571	3,285.310	6.47	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	3.90000	0.00390	0.00000	6.38000	0.00638	3.900	6.90	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,987.50000	1.98750	0.00000	1,893.78000	1.89378	1,987.500	7.80	(0.92)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,168.25000	1.16825	0.00000	1,107.19000	1.10719	1,168.250	8.85	(0.72)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	882.99000	0.88299	0.00000	837.37000	0.83737	882.990	9.26	(0.60)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	509.41000	0.50941	0.00000	486.41000	0.48641	509.410	9.99	(0.41)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	95.01000	0.09501	0.00000	95.04000	0.09504	95.010	11.71	(0.10)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.81518	84.55123	0.00000	11.79017	84.66397		11.46	0.00	8,455,123.00	100	82,408.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	122.71000	0.12271	0.00000	132.17000	0.13217	122.710	11.23	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	346.35000	0.34635	0.00000	367.67000	0.36767	346.350	10.95	0.14	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	456.38000	0.45638	0.00000	482.56000	0.48256	456.380	10.87	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	471.08000	0.47108	0.00000	497.88000	0.49788	471.080	10.86	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	764.10000	0.76410	0.00000	801.76000	0.80176	764.100	10.80	0.26	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
R2037	On 07/11/2024	Bond Future	0.00	13.28013	73.85580	0.00000	13.28194	73.84733			13.32	0.00	0.00	0	469.00
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 02/11/2023	Bond Future	0.00	12.93714	75.93143	0.00000	12.92857	75.97673			14.39	0.00	3,796,571.50	50	20,105.00
R2040	On 02/11/2023	Bond Future	11.50 Call	0.03000	0.00003	0.00000	0.06000	0.00006	0.030	12.88	0.00	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80 Call	0.77000	0.00077	0.00000	1.18000	0.00118	0.770	12.86	0.00	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10 Call	10.89000	0.01089	0.00000	14.29000	0.01429	10.890	12.98	0.02	0.00	0.00	0	225.00
R2040	On 02/11/2023	Bond Future	12.60 Call	252.86000	0.25286	0.00000	282.19000	0.28219	252.860	13.68	0.21	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97 Put	824.08000	0.82408	0.00000	831.08000	0.83108	824.080	14.34	(0.46)	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.10 Put	555.52000	0.55552	0.00000	566.13000	0.56613	555.520	14.58	(0.35)	0.00	0.00	0	1,100.00
R2040	On 02/11/2023	Bond Future	13.64 Put	75.63000	0.07563	0.00000	82.72000	0.08272	75.630	15.62	(0.07)	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.90 Put	24.49000	0.02449	0.00000	28.10000	0.02810	24.490	16.12	(0.03)	0.00	0.00	0	1,100.00
R2040	On 01/02/2024	Bond Future	0.00	13.07404	73.09884	0.00000	13.06511	73.14519			15.54	0.00	3,654,942.00	50	137,427.00
R2040	On 02/05/2024	Bond Future	0.00	13.21305	74.73610	0.00000	13.20376	74.78348			15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.35671	71.92971	0.00000	13.34704	71.97811			15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.51703	73.65606	0.00000	13.50698	73.70539			14.44	0.00	0.00	0	954.00
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 02/11/2023	Bond Future	0.00	13.01644	72.09854	0.00000	12.98263	72.27642			15.07	0.00	28,839,416.00	400	35,281.00
R2044	On 02/11/2023	Bond Future	12.00 Call	2.25000	0.00225	0.00000	3.94000	0.00394	2.250	13.48	0.00	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75 Put	1,752.68000	1.75268	0.00000	1,645.96000	1.64596	1,752.680	14.15	(0.74)	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00 Put	923.06000	0.92306	0.00000	862.35000	0.86235	923.060	14.59	(0.51)	0.00	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00	13.14975	69.30663	0.00000	13.11455	69.48852			16.31	0.00	27,722,652.00	400	91,788.00
R2044	On 01/02/2024	Bond Future	13.25 Put	2,183.63000	2.18363	0.00000	2,114.31000	2.11431	2,183.630	16.31	(0.45)	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	13.28471	70.85896	0.00000	13.24811	71.04488			15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.42400	68.08955	0.00000	13.38588	68.27966			16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.57886	69.72363	0.00000	13.53912	69.91805			15.24	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 02/11/2023	Bond Future	0.00	12.91625	70.89411	0.00000	12.89755	70.99425			15.67	0.00	0.00	0	62,730.00
R2048	On 02/11/2023	Bond Future	11.80 Call	0.91000	0.00091	0.00000	1.50000	0.00150	0.910	14.01	0.00	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50 Call	173.47000	0.17347	0.00000	206.47000	0.20647	173.470	14.71	0.15	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60 Put	84.84000	0.08484	0.00000	88.28000	0.08828	84.840	16.92	(0.07)	0.00	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00	13.04897	72.45699	0.00000	13.02948	72.55945			15.94	0.00	4,637,247.36	64	171,878.00
R2048	On 01/02/2024	Bond Future	11.50 Call	170.79000	0.17079	0.00000	181.79000	0.18179	170.790	14.42	0.07	0.00	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	825.33000	0.82533	0.00000	860.03000	0.86003	825.330	14.51	0.25	0.00	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10 Put	2,317.00000	2.31700	0.00000	2,281.01000	2.28101	2,317.000	15.68	(0.47)	0.00	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37 Put	1,761.10000	1.76110	0.00000	1,733.74000	1.73374	1,761.100	16.16	(0.38)	0.00	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90 Put	1,021.04000	1.02104	0.00000	1,006.02000	1.00602	1,021.040	17.16	(0.24)	0.00	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00	13.17333	69.63064	0.00000	13.15308	69.73532			16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.29746	71.21477	0.00000	13.27640	71.32181			15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.44972	68.47117	0.00000	13.42776	68.58056			15.85	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 02/11/2023	Bond Future	0.00	12.92051	91.40322	0.00000	12.89673	91.56663			15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	13.04930	93.41824	0.00000	13.02452	93.58538			16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.17954	89.64536	0.00000	13.15373	89.81620			16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.30958	91.68467	0.00000	13.28270	91.85935			15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.46495	88.01294	0.00000	13.43686	88.19153			16.00	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 02/11/2023	Bond Future	0.00	12.45378	61.96047	0.00000	12.45511	61.95457			14.52	0.00	0.00	0	17,722.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 01/02/2024		Bond Future	0.00	12.57306	63.32636	0.00000	12.57442	63.32042		14.79	0.00	0.00	0	10,589.00
R209	On 02/05/2024		Bond Future	0.00	12.69347	61.59149	0.00000	12.69490	61.58534		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.81389	62.99267	0.00000	12.81537	62.98641		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.95923	61.34847	0.00000	12.96083	61.34182		13.81	0.00	0.00	0	101.00
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 02/11/2023		Bond Future	0.00	225.88318	225.88318	0.00000	225.84348	225.84348		0.00	0.00	24,847,149.80	110	136.00
R210	On 01/02/2024		Bond Future	0.00	230.91864	230.91864	0.00000	230.87830	230.87830		0.00	0.00	50,802,100.80	220	501.00
R210	On 02/05/2024		Bond Future	0.00	232.89406	232.89406	0.00000	232.85262	232.85262		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.24598	238.24598	0.00000	238.20341	238.20341		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.69819	240.69819	0.00000	240.65393	240.65393		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 02/11/2023		Bond Future	0.00	11.34377	80.08930	0.00000	11.32995	80.14732		10.16	0.00	0.00	0	15,385.00
R213	On 02/11/2023		Bond Future	10.94 Call	67.87000	0.06787	0.00000	82.42000	0.08242	67.870	8.06	0.11	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	884.39000	0.88439	0.00000	939.26000	0.93926	884.390	9.95	0.60	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	4.57000	0.00457	0.00000	5.49000	0.00549	4.570	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.46245	81.85490	0.00000	11.44792	81.91431		10.60	0.00	0.00	0	25,612.00
R213	On 02/05/2024		Bond Future	0.00	11.57246	80.12898	0.00000	11.55723	80.18966		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.68170	81.95209	0.00000	11.66571	82.01411		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.82910	80.35859	0.00000	11.81226	80.42187		9.56	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 02/11/2023		Bond Future	0.00	12.80508	57.70118	0.00000	12.80145	57.71730		15.73	0.00	5,193,106.20	90	19,417.00
R214	On 01/02/2024		Bond Future	0.00	12.93150	58.97321	0.00000	12.92771	58.98978		16.04	0.00	0.00	0	6,579.00
R214	On 02/05/2024		Bond Future	0.00	13.04975	56.98896	0.00000	13.04583	57.00585		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.16735	58.28552	0.00000	13.16329	58.30277		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.31202	56.37698	0.00000	13.30783	56.39449		15.84	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 :											4,651,067,194.83		34,803	1,611,328.00	
Grand Total:											4,651,067,194.83		34,803	1,611,328.00	