

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2023

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 02/11/2023	Index Future	0.00		907.78300	907.78300	0.00000	907.78300	907.78300		0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		930.42100	930.42100	0.00000	927.93000	927.93000		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		951.10300	951.10300	0.00000	948.55500	948.55500		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		972.35900	972.35900	0.00000	969.75300	969.75300		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		995.81400	995.81400	0.00000	993.14300	993.14300		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,016.78300	1,016.78300	0.00000	1,014.05000	1,014.05000		0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,027.92900	1,027.92900	0.00000	1,027.92900	1,027.92900		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,057.03800	1,057.03800	0.00000	1,051.53400	1,051.53400		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,080.53500	1,080.53500	0.00000	1,074.90700	1,074.90700		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,104.68400	1,104.68400	0.00000	1,098.92900	1,098.92900		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,131.33100	1,131.33100	0.00000	1,125.43400	1,125.43400		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,155.15300	1,155.15300	0.00000	1,149.12700	1,149.12700		0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		899.87800	899.87800	0.00000	899.87800	899.87800		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		925.37100	925.37100	0.00000	920.87600	920.87600		0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024	Index Future	0.00		945.94100	945.94100	0.00000	941.34500	941.34500		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		967.08200	967.08200	0.00000	962.38200	962.38200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		990.41000	990.41000	0.00000	985.59400	985.59400		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,011.26500	1,011.26500	0.00000	1,006.34200	1,006.34200		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		12.78856	74.16715	0.00000	12.88220	73.76342		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.93744	72.03420	0.00000	13.03528	71.62108		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.09136	73.65968	0.00000	13.19368	73.23682		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.27302	71.64703	0.00000	13.38055	71.21334		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.48362	73.16186	0.00000	13.59665	72.71776		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		13.18371	70.32700	0.00000	13.27646	69.86510		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.32140	67.64445	0.00000	13.41803	67.17186		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.46050	69.17037	0.00000	13.56112	68.68672		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.62080	66.58382	0.00000	13.72611	66.08784		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.79695	67.98796	0.00000	13.90705	67.48032		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		886.78300	886.78300	0.00000	886.78300	886.78300		0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	0.00		911.91700	911.91700	0.00000	907.49100	907.49100		0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024	GOVI	0.00		932.18800	932.18800	0.00000	927.66200	927.66200		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		953.02200	953.02200	0.00000	948.39300	948.39300		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		976.01100	976.01100	0.00000	971.26800	971.26800		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		996.56200	996.56200	0.00000	991.71500	991.71500		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		174.71177	174.71177	0.00000	174.72418	174.72418		0.00	0.00	0.00	0	11,475.00
I2025	On 02/05/2024	Bond Future	0.00		178.63699	178.63699	0.00000	178.64893	178.64893		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
I2025	On 01/08/2024	Bond Future	0.00	180.83043	180.83043	0.00000	180.84208	180.84208		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.23323	185.23323	0.00000	185.24383	185.24383		0.00	0.00	0.00	0	0.00
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	126.38348	126.38348	0.00000	126.77238	126.77238		0.00	0.00	0.00	0	7,314.00
I2029	On 02/05/2024	Bond Future	0.00	127.85520	127.85520	0.00000	128.25247	128.25247		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.74155	130.74155	0.00000	131.14709	131.14709		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.52220	132.52220	0.00000	132.93708	132.93708		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.33690	135.33690	0.00000	135.75865	135.75865		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	121.16365	121.16365	0.00000	120.87142	120.87142		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	122.42209	122.42209	0.00000	122.12299	122.12299		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.18591	125.18591	0.00000	124.87933	124.87933		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.73322	126.73322	0.00000	126.41870	126.41870		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.42506	129.42506	0.00000	129.10191	129.10191		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	130.02896	130.02896	0.00000	128.68562	128.68562		0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	132.95024	132.95024	0.00000	131.57616	131.57616		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	133.88215	133.88215	0.00000	132.47678	132.47678		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.14126	137.14126	0.00000	135.70075	135.70075		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.93634	137.93634	0.00000	136.46408	136.46408		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	113.44301	113.44301	0.00000	112.57841	112.57841		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	113.84242	113.84242	0.00000	112.95827	112.95827		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	116.41222	116.41222	0.00000	115.50748	115.50748		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.04175	117.04175	0.00000	116.11488	116.11488		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.52546	119.52546	0.00000	118.57689	118.57689		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	113.79912	113.79912	0.00000	112.05057	112.05057		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	116.35568	116.35568	0.00000	114.56756	114.56756		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.67669	116.67669	0.00000	114.84795	114.84795		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.51692	119.51692	0.00000	117.64289	117.64289		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.69400	119.69400	0.00000	117.77934	117.77934		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 02/11/2023	Index Future	0.00	327.76900	327.76900	0.00000	327.76900	327.76900		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	341.28100	341.28100	0.00000	338.95600	338.95600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	348.94900	348.94900	0.00000	346.57100	346.57100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	356.82700	356.82700	0.00000	354.39600	354.39600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.51800	365.51800	0.00000	363.02700	363.02700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.29100	373.29100	0.00000	370.74500	370.74500		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

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
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
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	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	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 17/04/2024	Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.79000	92.21000	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.71000	92.29000	0.00000	7.71000	92.29000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.69000	92.31000	0.00000	7.69000	92.31000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.99462	105.06296	0.00000	9.06644	104.88055		3.85	0.00	491,694,652.80	4,680	86,028.00
R186	On 02/05/2024	Bond Future	0.00	8.98970	107.39811	0.00000	9.06952	107.21124		3.27	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,160.30000	2.16030	0.00000	2,027.03000	2.02703	2,160.300	3.71	0.74	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	215.08000	0.21508	0.00000	244.05000	0.24405	215.080	4.09	(0.14)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.97843	104.48787	0.00000	9.06803	104.29623		3.49	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.96238	107.00499	0.00000	9.06520	106.80792		3.12	0.00	0.00	0	31,825.00
R186	On 06/02/2025	Bond Future	0.00	9.03420	103.93193	0.00000	9.15339	103.72899		2.97	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	255.97551	255.97551	0.00000	254.61146	254.61146		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	261.72661	261.72661	0.00000	260.33093	260.33093		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	262.53691	262.53691	0.00000	261.10930	261.10930		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	268.92853	268.92853	0.00000	267.46406	267.46406		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	269.41675	269.41675	0.00000	267.91922	267.91922		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	10.36631	89.77032	0.00000	10.45832	89.39518		8.73	0.00	723,728,319.84	8,062	60,054.00
R2030	On 01/02/2024	Bond Future	9.57 Call	385.96000	0.38596	0.00000	324.00000	0.32400	385.960	8.51	0.19	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	702.44000	0.70244	0.00000	601.66000	0.60166	702.440	8.50	0.31	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	752.40000	0.75240	0.00000	646.05000	0.64605	752.400	8.50	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	846.01000	0.84601	0.00000	729.55000	0.72955	846.010	8.50	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	951.80000	0.95180	0.00000	824.70000	0.82470	951.800	8.53	0.38	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,100.11000	1.10011	0.00000	958.92000	0.95892	1,100.110	8.56	0.42	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,546.02000	1.54602	0.00000	1,367.68000	1.36768	1,546.020	8.67	0.52	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	Contracts Traded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	11.00	Put	601.72	0.0000	0.60172	0.00000	708.98	0.0000	601.720	9.12	(0.25)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	371.53	0.0000	0.37153	0.00000	445.38	0.0000	371.530	9.41	(0.17)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	181.60	0.0000	0.18160	0.00000	222.75	0.0000	181.600	9.84	(0.09)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	153.83	0.0000	0.15383	0.00000	189.62	0.0000	153.830	9.94	(0.08)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	151.29	0.0000	0.15129	0.00000	186.57	0.0000	151.290	9.95	(0.08)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	101.11	0.0000	0.10111	0.00000	126.11	0.0000	101.110	10.19	(0.05)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.44	91.76	540	0.00000	10.53	91.38		7.64	0.00	91,765,400.00	1,000	19,883.00
R2030	On 02/05/2024	Bond Future	9.66	Call	726.12	0.0000	0.72612	0.00000	634.66	0.0000	726.120	7.37	0.26	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,398.29	0.0000	1.39829	0.00000	1,249.37	0.0000	1,398.290	7.46	0.42	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,324.70	0.0000	2.32470	0.00000	2,118.41	0.0000	2,324.700	7.72	0.57	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,808.85	0.0000	2.80885	0.00000	2,579.15	0.0000	2,808.850	7.86	0.63	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,612.11	0.0000	3.61211	0.00000	3,350.87	0.0000	3,612.110	8.11	0.71	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	418.10	0.0000	0.41810	0.00000	479.23	0.0000	418.100	8.84	(0.14)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	263.34	0.0000	0.26334	0.00000	304.34	0.0000	263.340	9.23	(0.09)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	86.16	0.0000	0.08616	0.00000	102.33	0.0000	86.160	9.34	(0.04)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.52	89.80	974	0.00000	10.62	89.41		8.29	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.61	91.97	280	0.00000	10.72	91.56		7.75	0.00	0.00	0	221.00
R2030	On 06/02/2025	Bond Future	0.00		10.74	89.89	111	0.00000	10.85	89.47		7.77	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00		11.27	87.02	224	0.00000	11.39	86.49		10.85	0.00	105,296,910.40	1,210	94,845.00
R2032	On 01/02/2024	Bond Future	10.01	Call	165.77	0.0000	0.16577	0.00000	128.78	0.0000	165.770	10.26	0.09	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	579.69	0.0000	0.57969	0.00000	472.63	0.0000	579.690	10.30	0.23	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	798.67	0.0000	0.79867	0.00000	661.05	0.0000	798.670	10.39	0.30	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	828.88	0.0000	0.82888	0.00000	687.36	0.0000	828.880	10.41	0.31	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,025.37	0.0000	1.02537	0.00000	859.69	0.0000	1,025.370	10.51	0.35	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,393.06	0.0000	1.39306	0.00000	1,187.15	0.0000	1,393.060	10.69	0.43	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	999.88	0.0000	0.99988	0.00000	1,185.89	0.0000	999.880	11.44	(0.31)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.00	Put	714.15	0.0000	0.71415	0.00000	858.69	0.0000	714.150	11.76	(0.24)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	12.50	Put	353.16	0.0000	0.35316	0.00000	435.73	0.0000	353.160	12.38	(0.13)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	296.86	0.0000	0.29686	0.00000	368.41	0.0000	296.860	12.53	(0.11)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	252.92	0.0000	0.25292	0.00000	315.52	0.0000	252.920	12.67	(0.10)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.37	84.79	420	0.00000	11.49	84.25		10.78	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	766.11	0.0000	0.76611	0.00000	655.24	0.0000	766.110	10.20	0.23	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,023.91	0.0000	1.02391	0.00000	884.08	0.0000	1,023.910	10.18	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,106.98	0.0000	1.10698	0.00000	958.67	0.0000	1,106.980	10.21	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,433.00	0.0000	1.43300	0.00000	1,253.59	0.0000	1,433.000	10.30	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,859.67	0.0000	1.85967	0.00000	1,644.27	0.0000	1,859.670	10.43	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,437.42	0.0000	2.43742	0.00000	2,180.58	0.0000	2,437.420	10.64	0.51	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	646.43	0.0000	0.64643	0.00000	744.11	0.0000	646.430	12.36	(0.16)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	501.65	0.0000	0.50165	0.00000	580.31	0.0000	501.650	12.69	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	430.24	0.0000	0.43024	0.00000	499.11	0.0000	430.240	12.89	(0.11)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.48	86.68	825	0.00000	11.60	86.13		10.62	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.60	84.60	804	0.00000	11.73	84.04		10.23	0.00	0.00	0	274.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,491.55	0.0000	3.49155	0.00000	3,205.63	0.0000	3,491.550	10.14	0.53	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,232.02	0.0000	1.23202	0.00000	1,358.20	0.0000	1,232.020	11.74	(0.21)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.75	86.37	951	0.00000	11.89	85.80		9.99	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	0.00		11.98	85.09	570	0.00000	12.07	84.64		12.89	0.00	398,162,780.30	4,679	63,047.00

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	139.56000	0.13956	0.00000	114.65000	0.11465	139.560	11.65	0.07	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	459.29000	0.45929	0.00000	389.93000	0.38993	459.290	11.79	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	321.24000	0.32124	0.00000	379.31000	0.37931	321.240	15.09	(0.11)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.09596	82.47460	0.00000	12.18690	82.01020		13.08	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.20962	84.31697	0.00000	12.30448	83.84175		12.69	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.34602	81.83031	0.00000	12.44541	81.34303		11.86	0.00	0.00	0	19,584.00	
R2035	On 06/02/2025	Bond Future	0.00		12.50882	83.54397	0.00000	12.61302	83.04510		11.46	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		12.29194	75.84258	0.00000	12.38411	75.36256		14.66	0.00	21,311,764.98	281	137,263.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,624.53000	1.62453	0.00000	1,436.69000	1.43669	1,624.530	14.39	0.43	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,005.70000	1.00570	0.00000	1,154.59000	1.15459	1,005.700	15.85	(0.27)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	276.37000	0.27637	0.00000	329.16000	0.32916	276.370	17.54	(0.09)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.40987	77.52803	0.00000	12.50575	77.03700		14.13	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.53442	75.00378	0.00000	12.63433	74.50137		14.50	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	2,657.08000	2.65708	0.00000	2,453.61000	2.45361	2,657.080	14.06	0.43	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	2,495.30000	2.49530	0.00000	2,682.34000	2.68234	2,495.300	15.39	(0.35)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	1,658.46000	1.65846	0.00000	1,793.48000	1.79348	1,658.460	16.28	(0.25)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.66706	76.80947	0.00000	12.77141	76.29434		13.69	0.00	0.00	0	9,107.00	
R2037	On 06/02/2025	Bond Future	0.00		12.82225	74.15731	0.00000	12.93131	73.63010		13.66	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		12.47744	76.30094	0.00000	12.56438	75.82067		15.52	0.00	0.00	0	127,684.00	
R2040	On 01/02/2024	Bond Future	12.30	Call	1,779.54000	1.77954	0.00000	1,587.03000	1.58703	1,779.540	15.17	0.44	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	12.90	Call	3,672.56000	3.67256	0.00000	3,373.14000	3.37314	3,672.560	16.26	0.67	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	13.90	Put	392.91000	0.39291	0.00000	460.49000	0.46049	392.910	18.10	(0.12)	0.00	0	1,000.00	
R2040	On 02/05/2024	Bond Future	0.00		12.59533	77.99658	0.00000	12.68571	77.50527		14.97	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00		12.71960	75.23240	0.00000	12.81371	74.72970		15.43	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00		12.85140	77.04340	0.00000	12.94960	76.52799		14.43	0.00	0.00	0	8,639.00	
R2040	On 06/02/2025	Bond Future	0.00		13.00405	74.14500	0.00000	13.10661	73.61752		14.50	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		12.53358	72.61197	0.00000	12.62552	72.10200		16.36	0.00	0.00	0	103,703.00	
R2044	On 01/02/2024	Bond Future	13.00	Put	1,266.75000	1.26675	0.00000	1,449.10000	1.44910	1,266.750	16.85	(0.32)	0.00	0	15,000.00	
R2044	On 01/02/2024	Bond Future	13.25	Put	926.19000	0.92619	0.00000	1,070.31000	1.07031	926.190	17.35	(0.25)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00		12.64686	74.22555	0.00000	12.74236	73.70394		15.81	0.00	0.00	0	27.00	
R2044	On 01/08/2024	Bond Future	0.00		12.76597	71.50231	0.00000	12.86534	70.96862		16.34	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00		12.89186	73.22341	0.00000	12.99544	72.67637		15.32	0.00	0.00	0	0.00	
R2044	On 06/02/2025	Bond Future	0.00		13.03704	70.37018	0.00000	13.14514	69.81040		15.40	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		12.45351	75.71552	0.00000	12.55066	75.16526		16.12	0.00	704,911,491.20	9,310	234,820.00	
R2048	On 01/02/2024	Bond Future	11.50	Call	414.71000	0.41471	0.00000	343.03000	0.34303	414.710	14.57	0.15	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30	Call	1,894.56000	1.89456	0.00000	1,668.05000	1.66805	1,894.560	15.76	0.45	0.00	0	100.00	
R2048	On 01/02/2024	Bond Future	13.10	Put	1,088.13000	1.08813	0.00000	1,257.45000	1.25745	1,088.130	17.28	(0.27)	0.00	0	1,100.00	
R2048	On 01/02/2024	Bond Future	13.37	Put	782.49000	0.78249	0.00000	913.74000	0.91374	782.490	17.80	(0.21)	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.90	Put	406.55000	0.40655	0.00000	483.75000	0.48375	406.550	18.78	(0.12)	0.00	0	1,100.00	
R2048	On 02/05/2024	Bond Future	0.00		12.55725	72.94947	0.00000	12.65810	72.38667		16.53	0.00	0.00	0	12,631.00	
R2048	On 02/05/2024	Bond Future	11.40	Call	844.93000	0.84493	0.00000	741.01000	0.74101	844.930	15.20	0.21	0.00	0	1,500.00	
R2048	On 02/05/2024	Bond Future	12.40	Call	2,818.61000	2.81861	0.00000	2,566.22000	2.56622	2,818.610	15.97	0.48	0.00	0	1,500.00	
R2048	On 02/05/2024	Bond Future	13.16	Put	2,022.43000	2.02243	0.00000	2,223.80000	2.22380	2,022.430	17.24	(0.33)	0.00	0	1,500.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 01/08/2024	Bond Future	0.00	12.66281	74.57901	0.00000	12.76759	74.00321		16.09	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.78667	71.92109	0.00000	12.89595	71.33090		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.92984	73.42624	0.00000	13.04394	72.82242		15.08	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	12.47041	97.48076	0.00000	12.56226	96.81350		16.36	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.57950	93.78238	0.00000	12.67504	93.09985		16.77	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.69080	95.87690	0.00000	12.79020	95.17860		16.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.81735	92.31197	0.00000	12.92121	91.59608		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.96038	94.24149	0.00000	13.06890	93.50904		15.29	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	12.04467	65.69386	0.00000	12.13614	65.27499		14.63	0.00	0.00	0	14,578.00
R209	On 02/05/2024	Bond Future	0.00	12.14766	64.00076	0.00000	12.24260	63.57230		14.81	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.25337	65.43035	0.00000	12.35195	64.99197		14.43	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.37435	63.84863	0.00000	12.47711	63.39922		14.03	0.00	0.00	0	5,137.00
R209	On 06/02/2025	Bond Future	0.00	12.51446	65.18539	0.00000	12.62153	64.72550		13.36	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	230.18917	230.18917	0.00000	229.78649	229.78649		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.10279	232.10279	0.00000	231.69039	231.69039		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.34239	237.34239	0.00000	236.91938	236.91938		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.77940	239.77940	0.00000	239.34548	239.34548		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.87024	244.87024	0.00000	244.42338	244.42338		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	10.97059	83.89777	0.00000	11.05249	83.55302		10.03	0.00	0.00	0	29,820.00
R213	On 02/05/2024	Bond Future	0.00	11.06002	82.20343	0.00000	11.14598	81.85072		9.47	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.15188	84.03995	0.00000	11.24228	83.67887		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.26799	82.50163	0.00000	11.36363	82.13128		9.53	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	11.42044	84.23143	0.00000	11.52174	83.85196		9.16	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	12.30813	61.80475	0.00000	12.39968	61.37503		16.03	0.00	0.00	0	14,154.00
R214	On 02/05/2024	Bond Future	0.00	12.40629	59.87358	0.00000	12.50111	59.43403		16.36	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,019.56000	2.01956	0.00000	1,839.03000	1.83903	2,019.560	15.77	0.44	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,062.96000	2.06296	0.00000	1,879.89000	1.87989	2,062.960	15.80	0.45	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,843.68000	1.84368	0.00000	2,014.14000	2.01414	1,843.680	17.00	(0.36)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,084.89000	1.08489	0.00000	1,197.40000	1.19740	1,084.890	18.15	(0.23)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.50593	61.21105	0.00000	12.60420	60.76137		15.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.62319	59.37675	0.00000	12.72540	58.91580		15.80	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.75927	60.62016	0.00000	12.86566	60.14850		14.98	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives :											2,536,871,319.52		29,222	1,500,335.00
Grand Total:											2,536,871,319.52		29,222	1,500,335.00