

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2023

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	933.77400	933.77400	0.00000	932.85600	932.85600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	954.42200	954.42200	0.00000	953.48200	953.48200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	975.58700	975.58700	0.00000	974.62400	974.62400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	999.24300	999.24300	0.00000	998.25600	998.25600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,020.32600	1,020.32600	0.00000	1,019.31400	1,019.31400	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	1,062.70100	1,062.70100	0.00000	1,060.65700	1,060.65700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,086.19900	1,086.19900	0.00000	1,084.10800	1,084.10800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,110.28600	1,110.28600	0.00000	1,108.14600	1,108.14600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,137.20800	1,137.20800	0.00000	1,135.01600	1,135.01600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,161.20300	1,161.20300	0.00000	1,158.95800	1,158.95800	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	929.50100	929.50100	0.00000	928.45500	928.45500	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	950.05400	950.05400	0.00000	948.98400	948.98400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	971.12200	971.12200	0.00000	970.02600	970.02600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	994.67000	994.67000	0.00000	993.54600	993.54600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.65600	1,015.65600	0.00000	1,014.50500	1,014.50500	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	12.69536	74.57207	0.00000	12.73147	74.41482	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.84211	72.43985	0.00000	12.87989	72.27871	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.99479	74.06190	0.00000	13.03437	73.89668	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.16922	72.06908	0.00000	13.21085	71.89941	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.37389	73.59660	0.00000	13.41781	73.42217	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	13.12797	70.60711	0.00000	13.13760	70.55858	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.26502	67.92274	0.00000	13.27511	67.87280	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.40430	69.44305	0.00000	13.41489	69.39153	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.56007	66.87266	0.00000	13.57121	66.81952	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.73284	68.28656	0.00000	13.74470	68.23115	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	916.03200	916.03200	0.00000	914.97600	914.97600	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	936.28700	936.28700	0.00000	935.20700	935.20700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	957.05000	957.05000	0.00000	955.94400	955.94400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	980.25700	980.25700	0.00000	979.12200	979.12200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.93900	1,000.93900	0.00000	999.77600	999.77600	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	175.14648	175.14648	0.00000	174.98714	174.98714	0.00	0.00	0.00	0	11,482.00
I2025	On 02/05/2024		Bond Future	0.00	179.06114	179.06114	0.00000	178.89745	178.89745	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	181.23206	181.23206	0.00000	181.06459	181.06459		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.66832	185.66832	0.00000	185.49582	185.49582		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	127.36109	127.36109	0.00000	126.86463	126.86463		0.00	0.00	4,330,277.06	34	7,296.00
I2029	On 02/05/2024	Bond Future	0.00	128.83993	128.83993	0.00000	128.33201	128.33201		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.72615	131.72615	0.00000	131.20608	131.20608		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.54658	133.54658	0.00000	133.01412	133.01412		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.38906	136.38906	0.00000	135.84332	135.84332		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	122.03531	122.03531	0.00000	121.24371	121.24371		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	123.29924	123.29924	0.00000	122.48959	122.48959		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.06142	126.06142	0.00000	125.23278	125.23278		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.64531	127.64531	0.00000	126.79682	126.79682		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.36233	130.36233	0.00000	129.49382	129.49382		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	131.51812	131.51812	0.00000	131.06807	131.06807		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.45748	134.45748	0.00000	133.99681	133.99681		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.39893	135.39893	0.00000	134.92831	134.92831		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.71299	138.71299	0.00000	138.23001	138.23001		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.54357	139.54357	0.00000	139.05062	139.05062		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	114.91669	114.91669	0.00000	115.36612	115.36612		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	115.33560	115.33560	0.00000	115.79518	115.79518		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.91908	117.91908	0.00000	118.38823	118.38823		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.59886	118.59886	0.00000	119.08054	119.08054		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.12100	121.12100	0.00000	121.61107	121.61107		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	115.36324	115.36324	0.00000	113.68336	113.68336		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	117.94182	117.94182	0.00000	116.22374	116.22374		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.27709	118.27709	0.00000	116.52098	116.52098		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.17204	121.17204	0.00000	119.37212	119.37212		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.38577	121.38577	0.00000	119.54821	119.54821		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	344.70100	344.70100	0.00000	343.24600	343.24600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	352.40600	352.40600	0.00000	350.91800	350.91800		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	360.30100	360.30100	0.00000	358.77900	358.77900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.12300	369.12300	0.00000	367.56300	367.56300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.98900	376.98900	0.00000	375.39300	375.39300		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	Contracts Traded	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	8.35800	91.64200	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	8.33000	91.67000	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	8.32000	91.68000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	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	8.27000	91.73000	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	8.18000	91.82000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.89000	92.11000	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.64000	92.36000	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.55000	92.45000	0.00000	7.74000	92.26000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.45000	92.55000	0.00000	7.67000	92.33000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.43000	92.57000	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.88864	105.33288	0.00000	8.91611	105.26283		3.64	0.00	134,510,087.76	1,277	85,801.00
R186	On 02/05/2024	Bond Future	0.00	8.87739	107.66176	0.00000	8.90805	107.58970		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,375.60000	2.37560	0.00000	2,323.42000	2.32342	2,375.600	3.86	0.76	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	191.06000	0.19106	0.00000	202.00000	0.20200	191.060	4.24	(0.12)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.86130	104.73909	0.00000	8.89592	104.66475		3.34	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.82103	107.27670	0.00000	8.86088	107.20001		3.00	0.00	503,664,106.50	4,695	45,292.00
R186	On 06/02/2025	Bond Future	0.00	8.86863	104.21473	0.00000	8.91539	104.13476		2.73	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	258.26353	258.26353	0.00000	258.27905	258.27905		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	264.03619	264.03619	0.00000	264.05066	264.05066		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.85152	264.85152	0.00000	264.86683	264.86683		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	271.33436	271.33436	0.00000	271.34860	271.34860		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	271.87836	271.87836	0.00000	271.89365	271.89365		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	10.25257	90.23677	0.00000	10.28640	90.09772		8.42	0.00	26,078,426.53	289	60,260.00
R2030	On 01/02/2024	Bond Future	9.57 Call	375.50000	0.37550	0.00000	353.77000	0.35377	375.500	7.99	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	729.98000	0.72998	0.00000	692.12000	0.69212	729.980	8.06	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	786.68000	0.78668	0.00000	746.47000	0.74647	786.680	8.07	0.35	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	892.96000	0.89296	0.00000	848.52000	0.84852	892.960	8.08	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,012.94000	1.01294	0.00000	964.10000	0.96410	1,012.940	8.12	0.42	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,180.97000	1.18097	0.00000	1,126.32000	1.12632	1,180.970	8.18	0.46	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,682.65000	1.68265	0.00000	1,612.95000	1.61295	1,682.650	8.34	0.57	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	11.00	Put	419.87000	0.41987	0.00000	455.10000	0.45510	419.870	8.90	(0.20)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	247.27000	0.24727	0.00000	270.72000	0.27072	247.270	9.24	(0.13)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	113.42000	0.11342	0.00000	125.92000	0.12592	113.420	9.73	(0.06)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	94.72000	0.09472	0.00000	105.48000	0.10548	94.720	9.84	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	93.02000	0.09302	0.00000	103.63000	0.10363	93.020	9.85	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	60.20000	0.06020	0.00000	67.56000	0.06756	60.200	10.11	(0.04)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.32502	92.23165	0.00000	10.36083	92.08917		8.14	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	933.65000	0.93365	0.00000	896.00000	0.89600	933.650	7.87	0.30	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,688.06000	1.68806	0.00000	1,629.38000	1.62938	1,688.060	7.96	0.46	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,680.53000	2.68053	0.00000	2,601.62000	2.60162	2,680.530	8.22	0.60	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,187.44000	3.18744	0.00000	3,100.37000	3.10037	3,187.440	8.36	0.66	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,017.11000	4.01711	0.00000	3,919.07000	3.91907	4,017.110	8.60	0.73	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	396.80000	0.39680	0.00000	419.67000	0.41967	396.800	9.33	(0.13)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	251.90000	0.25190	0.00000	267.54000	0.26754	251.900	9.72	(0.09)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	84.31000	0.08431	0.00000	90.70000	0.09070	84.310	9.83	(0.03)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.40388	90.27039	0.00000	10.44196	90.12416		7.96	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.48066	92.45713	0.00000	10.52131	92.30688		7.37	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00		10.59987	90.39011	0.00000	10.64351	90.23527		7.22	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		11.19810	87.39321	0.00000	11.23264	87.23076		10.29	0.00	163,600,089.12	1,872	85,775.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	117.98000	0.11798	0.00000	110.00000	0.11000	117.980	9.41	0.07	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	520.14000	0.52014	0.00000	490.37000	0.49037	520.140	9.57	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	749.94000	0.74994	0.00000	709.93000	0.70993	749.940	9.70	0.31	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	781.76000	0.78176	0.00000	740.44000	0.74044	781.760	9.72	0.32	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	991.02000	0.99102	0.00000	941.55000	0.94155	991.020	9.86	0.37	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,387.20000	1.38720	0.00000	1,324.11000	1.32411	1,387.200	10.09	0.46	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	757.96000	0.75796	0.00000	812.66000	0.81266	757.960	10.98	(0.27)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00	Put	521.37000	0.52137	0.00000	562.95000	0.56295	521.370	11.34	(0.20)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	239.50000	0.23950	0.00000	262.21000	0.26221	239.500	12.03	(0.10)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	197.88000	0.19788	0.00000	217.36000	0.21736	197.880	12.20	(0.09)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	165.94000	0.16594	0.00000	182.81000	0.18281	165.940	12.35	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.29758	85.16334	0.00000	11.33381	84.99695		10.91	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	839.03000	0.83903	0.00000	804.46000	0.80446	839.030	10.33	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,116.81000	1.11681	0.00000	1,073.11000	1.07311	1,116.810	10.31	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,205.56000	1.20556	0.00000	1,159.21000	1.15921	1,205.560	10.34	0.32	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,552.43000	1.55243	0.00000	1,496.39000	1.49639	1,552.430	10.43	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,003.17000	2.00317	0.00000	1,935.97000	1.93597	2,003.170	10.56	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,608.41000	2.60841	0.00000	2,528.45000	2.52845	2,608.410	10.77	0.53	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	572.39000	0.57239	0.00000	602.43000	0.60243	572.390	12.49	(0.15)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	440.96000	0.44096	0.00000	465.19000	0.46519	440.960	12.82	(0.12)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	376.53000	0.37653	0.00000	397.77000	0.39777	376.530	13.02	(0.10)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.40232	87.05078	0.00000	11.44040	86.88012		10.17	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.51874	84.99103	0.00000	11.55893	84.81580		9.19	0.00	339,964.12	4	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,316.81000	3.31681	0.00000	3,226.27000	3.22627	3,316.810	9.10	0.55	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	892.83000	0.89283	0.00000	927.28000	0.92728	892.830	10.69	(0.18)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.66640	86.77480	0.00000	11.70894	86.59458		9.03	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		11.87882	85.65367	0.00000	11.91905	85.44195		12.14	0.00	0.00	0	66,579.00	

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	113.44000	0.11344	0.00000	104.09000	0.10409	113.440	10.91	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	429.48000	0.42948	0.00000	398.94000	0.39894	429.480	11.05	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	183.60000	0.18360	0.00000	204.41000	0.20441	183.600	14.34	(0.07)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.98712	83.03536	0.00000	12.02906	82.81863		12.47	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.09908	84.87573	0.00000	12.14288	84.65369		12.05	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.22806	82.41404	0.00000	12.27397	82.18616		11.37	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.38465	84.14415	0.00000	12.43290	83.91019		10.79	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		12.20149	76.31803	0.00000	12.23637	76.13417		13.81	0.00	0.00	0	136,986.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,631.44000	1.63144	0.00000	1,559.71000	1.55971	1,631.440	13.54	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	713.90000	0.71390	0.00000	766.76000	0.76676	713.900	14.99	(0.23)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	159.60000	0.15960	0.00000	175.93000	0.17593	159.600	16.68	(0.06)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.31758	78.00513	0.00000	12.35390	77.81684		13.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.44101	75.47799	0.00000	12.47891	75.28506		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,629.15000	2.62915	0.00000	2,550.99000	2.55099	2,629.150	13.31	0.44	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,119.51000	2.11951	0.00000	2,189.32000	2.18932	2,119.510	14.67	(0.32)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,363.13000	1.36313	0.00000	1,412.58000	1.41258	1,363.130	15.56	(0.22)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.56749	77.30587	0.00000	12.60709	77.10787		13.60	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.71766	74.66806	0.00000	12.75918	74.46469		13.23	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		12.42826	76.57475	0.00000	12.42698	76.58190		14.62	0.00	0.00	0	129,706.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,683.77000	1.68377	0.00000	1,699.84000	1.69984	1,683.770	14.27	0.46	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,655.25000	3.65525	0.00000	3,672.37000	3.67237	3,655.250	15.36	0.70	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	257.21000	0.25721	0.00000	262.84000	0.26284	257.210	17.18	(0.09)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.54589	78.26747	0.00000	12.54461	78.27451		14.27	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.67069	75.49575	0.00000	12.66946	75.50239		14.64	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.79839	77.32395	0.00000	12.79718	77.33037		13.81	0.00	0.00	0	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.94807	74.43541	0.00000	12.94705	74.44072		13.75	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		12.47953	72.91461	0.00000	12.48844	72.86457		15.41	0.00	0.00	0	105,278.00
R2044	On 01/02/2024	Bond Future	13.00	Put	1,033.19000	1.03319	0.00000	1,059.75000	1.05975	1,033.190	16.38	(0.29)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	729.52000	0.72952	0.00000	751.14000	0.75114	729.520	16.88	(0.22)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.59229	74.52648	0.00000	12.60160	74.47499		15.06	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.71164	71.79695	0.00000	12.72140	71.74387		15.50	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.83336	73.53553	0.00000	12.84359	73.48079		14.66	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.97543	70.69260	0.00000	12.98630	70.63554		14.63	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		12.39425	76.05488	0.00000	12.39798	76.03344		15.20	0.00	2,357,701.28	31	246,676.00
R2048	On 01/02/2024	Bond Future	11.50	Call	339.27000	0.33927	0.00000	343.13000	0.34313	339.270	13.66	0.14	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,825.93000	1.82593	0.00000	1,829.08000	1.82908	1,825.930	14.83	0.47	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	813.90000	0.81390	0.00000	830.21000	0.83021	813.900	16.35	(0.23)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	557.94000	0.55794	0.00000	571.23000	0.57123	557.940	16.88	(0.17)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	262.77000	0.26277	0.00000	271.11000	0.27111	262.770	17.86	(0.09)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.49729	73.28786	0.00000	12.50121	73.26565		15.76	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	759.37000	0.75937	0.00000	760.87000	0.76087	759.370	14.41	0.20	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,843.37000	2.84337	0.00000	2,841.60000	2.84160	2,843.370	15.60	0.49	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	1,795.41000	1.79541	0.00000	1,811.14000	1.81114	1,795.410	16.93	(0.31)	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	12.60287	74.91217	0.00000	12.60703	74.88896		15.29	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	12.72238	72.27245	0.00000	12.72677	72.24836		15.34	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	12.86218	73.78873	0.00000	12.86697	73.76296		14.40	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	12.42690	97.79995	0.00000	12.43054	97.77317		15.42	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.53583	94.09748	0.00000	12.53967	94.06969		16.00	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.64774	96.18249	0.00000	12.65181	96.15352		15.51	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.77054	92.63807	0.00000	12.77486	92.60788		15.57	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	12.91088	94.57930	0.00000	12.91559	94.54706		14.62	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	11.95538	66.10650	0.00000	11.98974	65.94727		13.78	0.00	0.00	0	14,543.00
R209	On 02/05/2024		Bond Future	0.00	12.05671	64.41501	0.00000	12.09240	64.25201		14.12	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.16153	65.84257	0.00000	12.19864	65.67556		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.27674	64.27962	0.00000	12.31545	64.10821		13.81	0.00	0.00	0	5,128.00
R209	On 06/02/2025		Bond Future	0.00	12.41226	65.62868	0.00000	12.45272	65.45268		12.78	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	231.24504	231.24504	0.00000	230.33124	230.33124		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	233.15522	233.15522	0.00000	232.22082	232.22082		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.37807	238.37807	0.00000	237.42125	237.42125		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.86837	240.86837	0.00000	239.88939	239.88939		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.99329	245.99329	0.00000	244.98986	244.98986		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	10.86557	84.34255	0.00000	10.90011	84.19593		9.58	0.00	30,025,947.80	356	29,422.00
R213	On 02/05/2024		Bond Future	0.00	10.95221	82.64854	0.00000	10.98851	82.49833		9.85	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.04224	84.48059	0.00000	11.08049	84.32652		9.28	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.14930	82.96417	0.00000	11.18981	82.80593		8.62	0.00	498,199,840.85	6,005	16,012.00
R213	On 06/02/2025		Bond Future	0.00	11.29412	84.70774	0.00000	11.33720	84.54491		8.31	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	12.25457	62.05844	0.00000	12.26327	62.01712		15.11	0.00	18,927,824.20	305	14,140.00
R214	On 02/05/2024		Bond Future	0.00	12.35235	60.12593	0.00000	12.36142	60.08338		15.60	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,957.04000	1.95704	0.00000	1,945.15000	1.94515	1,957.040	15.01	0.45	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,001.52000	2.00152	0.00000	1,989.39000	1.98939	2,001.520	15.04	0.46	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,588.25000	1.58825	0.00000	1,609.90000	1.60990	1,588.250	16.24	(0.34)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	893.39000	0.89339	0.00000	908.42000	0.90842	893.390	17.40	(0.21)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.45234	61.45857	0.00000	12.46181	61.41471		15.15	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.56570	59.63852	0.00000	12.57560	59.59332		15.13	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.69891	60.89043	0.00000	12.70940	60.84332		14.23	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 :												1,382,034,265.22		14,868	1,540,497.00
Grand Total:												1,382,034,265.22		14,868	1,540,497.00