INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2023

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
Derivatives															
AL37	On 01/02/2024	Index Future	0.00		941.99600	941.99600	0.00000	937.61000	937.61000	0.00	0.00	0.00		0	0.00
AL37	On 02/05/2024	Index Future	0.00		962.80500	962.80500	0.00000	958.32200	958.32200	0.00	0.00	0.00		0	0.00
AL37	On 01/08/2024	Index Future	0.00		983.98200	983.98200	0.00000	979.39800	979.39800	0.00	0.00	0.00		0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,007.66200	1,007.66200	0.00000	1,002.96500	1,002.96500	0.00	0.00	0.00		0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,028.95000	1,028.95000	0.00000	1,024.15000	1,024.15000	0.00	0.00	0.00		0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,084.62400	1,084.62400	0.00000	1,075.06700	1,075.06700	0.00	0.00	0.00		0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,108.58300	1,108.58300	0.00000	1,098.81500	1,098.81500	0.00	0.00	0.00		0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,132.96600	1,132.96600	0.00000	1,122.98100	1,122.98100	0.00	0.00	0.00		0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,160.23100	1,160.23100	0.00000	1,150.00400	1,150.00400	0.00	0.00	0.00		0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,184.74300	1,184.74300	0.00000	1,174.29400	1,174.29400	0.00	0.00	0.00		0	0.00
ALBI	On 01/02/2024	Index Future	0.00		946.19400	946.19400	0.00000	938.67300	938.67300	0.00	0.00	0.00		0	100.00
ALBI	On 02/05/2024	Index Future	0.00		967.09600	967.09600	0.00000	959.40800	959.40800	0.00	0.00	0.00		0	0.00
ALBI	On 01/08/2024	Index Future	0.00		988.36700	988.36700	0.00000	980.50700	980.50700	0.00	0.00	0.00		0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,012.15200	1,012.15200	0.00000	1,004.10200	1,004.10200	0.00	0.00	0.00		0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,033.53500	1,033.53500	0.00000	1,025.31000	1,025.31000	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		12.35473	76.07866	0.00000	12.50124	75.42547	0.00	0.00	0.00		0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.48700	73.97860	0.00000	12.63987	73.31079	0.00	0.00	0.00		0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.62717	75.62135	0.00000	12.78684	74.93848	0.00	0.00	0.00		0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.78687	73.65304	0.00000	12.95436	72.95345	0.00	0.00	0.00		0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.97282	75.21636	0.00000	13.14834	74.50151	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		12.83516	72.11034	0.00000	12.96554	71.43433	0.00	0.00	0.00		0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.96072	69.45800	0.00000	13.09632	68.76687	0.00	0.00	0.00		0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.09051	70.99971	0.00000	13.23150	70.29303	0.00	0.00	0.00		0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.23504	68.45428	0.00000	13.38226	67.73034	0.00	0.00	0.00		0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.39367	69.90408	0.00000	13.54711	69.16435	0.00	0.00	0.00		0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00		0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00		0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00		0	0.00
GOVI	On 01/02/2024	GOVI	0.00		932.53700	932.53700	0.00000	925.10900	925.10900	0.00	0.00	0.00		0	714.00
GOVI	On 02/05/2024	GOVI	0.00		953.13700	953.13700	0.00000	945.54400	945.54400	0.00	0.00	0.00		0	0.00
GOVI	On 01/08/2024	GOVI	0.00		974.10100	974.10100	0.00000	966.33900	966.33900	0.00	0.00	0.00		0	0.00
GOVI	On 07/11/2024	GOVI	0.00		997.54300	997.54300	0.00000	989.59200	989.59200	0.00	0.00	0.00		0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,018.61700	1,018.61700	0.00000	1,010.49400	1,010.49400	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		175.18156	175.18156	0.00000	175.19678	175.19678	0.00	0.00	0.00		0	11,560.00
I2025	On 02/05/2024	Bond Future	0.00		179.09327	179.09327	0.00000	179.10869	179.10869	0.00	0.00	0.00		0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.23093	181.23093	0.00000	181.24653	181.24653	0.00	0.00	0.00		0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.63345	185.63345	0.00000	185.64909	185.64909	0.00	0.00	13,922,508.75		75	75.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00		0	0.00
I2029	On 01/02/2024	Bond Future	0.00		127.83603	127.83603	0.00000	127.64909	127.64909	0.00	0.00	0.00		0	7,373.00

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
I2029	On 02/05/2024	Bond Future	0.00		129.32244	129.32244	0.00000	129.13133	129.13133		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.19555	132.19555	0.00000	131.99986	131.99986		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.00262	134.00262	0.00000	133.80213	133.80213		0.00	0.00	8,844,172.92	66	66.00
I2029	On 06/02/2025	Bond Future	0.00		136.85758	136.85758	0.00000	136.65224	136.65224		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		123.06296	123.06296	0.00000	123.01505	123.01505		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00		124.34714	124.34714	0.00000	124.29809	124.29809		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		127.10975	127.10975	0.00000	127.05929	127.05929		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		128.69536	128.69536	0.00000	128.64372	128.64372		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		131.43736	131.43736	0.00000	131.38402	131.38402		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		132.56114	132.56114	0.00000	132.71727	132.71727		0.00	0.00	0.00	0	3,583.00
I2038	On 02/05/2024	Bond Future	0.00		135.52110	135.52110	0.00000	135.68065	135.68065		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		136.46037	136.46037	0.00000	136.62350	136.62350		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		139.77490	139.77490	0.00000	139.94170	139.94170		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		140.63136	140.63136	0.00000	140.80159	140.80159		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		117.13467	117.13467	0.00000	116.23314	116.23314		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00		117.60049	117.60049	0.00000	116.67894	116.67894		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		120.21283	120.21283	0.00000	119.27057	119.27057		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		120.92590	120.92590	0.00000	119.96106	119.96106		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		123.50029	123.50029	0.00000	122.51424	122.51424		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		116.95390	116.95390	0.00000	116.54921	116.54921		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		119.56530	119.56530	0.00000	119.15158	119.15158		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		119.91405	119.91405	0.00000	119.49095	119.49095		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		122.82653	122.82653	0.00000	122.39319	122.39319		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		123.07833	123.07833	0.00000	122.63580	122.63580		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00		348.40300	348.40300	0.00000	347.39600	347.39600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		356.18300	356.18300	0.00000	355.15300	355.15300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		364.09900	364.09900	0.00000	363.04600	363.04600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		372.94800	372.94800	0.00000	371.86800	371.86800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		380.90500	380.90500	0.00000	379.80000	379.80000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00		8.35800	91.64200	0.00000	8.35800	8.35800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00		8.33800	91.66200	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00		8.31800	91.68200	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00		8.26800	91.73200	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00		8.23800	91.76200	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00		8.17800	91.82200	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00		8.15800	91.84200	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00		8.04700	91.95300	0.00000	8.05000	91.95000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00		7.86700	92.13300	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00		7.56700	92.43300	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00		7.46800	92.53200	0.00000	7.47000	92.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00		7.37800	92.62200	0.00000	7.38000	92.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00		7.35800	92.64200	0.00000	7.36000	92.64000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00		8.70511	105.80241	0.00000	8.81872	105.51144		3.67	0.00	2,058,491,688.96	19,456	80,370.00
R186	On 02/05/2024	Bond Future	0.00		8.67484	108.13942	0.00000	8.80083	107.84198		3.48	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,776.08000	2.77608	0.00000	2,543.28000	2.54328	2,776.080	4.05	0.81	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	151.00000	0.15100	0.00000	184.88000	0.18488	151.000	4.41	(0.10)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00		8.64380	105.20766	0.00000	8.78489	104.90339		3.39	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00		8.58271	107.73694	0.00000	8.74400	107.42517		3.05	0.00	55,053,576.34	511	45,376.00
R186	On 06/02/2025	Bond Future	0.00		8.59307	104.68768	0.00000	8.77867	104.36881		2.77	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		261.65278	261.65278	0.00000	260.14362	260.14362		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00		267.49543	267.49543	0.00000	265.95233	265.95233		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00		268.33721	268.33721	0.00000	266.75975	266.75975		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00		274.85535	274.85535	0.00000	273.23900	273.23900		0.00	0.00	1,649,132.10	6	6.00
R202	On 06/02/2025	Bond Future	0.00		275.48034	275.48034	0.00000	273.82940	273.82940		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		9.92895	91.58063	0.00000	10.09154	90.90236		8.42	0.00	225,288,349.80	2,460	66,244.00
R2030	On 01/02/2024	Bond Future	9.57	Call	691.12000	0.69112	0.00000	500.15000	0.50015	691.120	8.03	0.33	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,270.09000	1.27009	0.00000	975.09000	0.97509	1,270.090	8.31	0.49	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,357.52000	1.35752	0.00000	1,049.19000	1.04919	1,357.520	8.35	0.51	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,517.73000	1.51773	0.00000	1,186.23000	1.18623	1,517.730	8.42	0.54	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,688.84000	1.68884	0.00000	1,334.53000	1.33453	1,688.840	8.50	0.58	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,921.63000	1.92163	0.00000	1,538.78000	1.53878	1,921.630	8.60	0.62	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,575.14000	2.57514	0.00000	2,125.19000	2.12519	2,575.140	8.86	0.71	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	238.54000	0.23854	0.00000	340.46000	0.34046	238.540	9.58	(0.12)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	137.67000	0.13767	0.00000	202.01000	0.20201	137.670	9.95	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	62.15000	0.06215	0.00000	94.45000	0.09445	62.150	10.47	(0.04)	0.00	0	200.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2030	On 01/02/2024	Bond Future	11.85	Put	51.82000	0.05182	0.00000	79.33000	0.07933	51.820	10.58	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	50.89000	0.05089	0.00000	77.96000	0.07796	50.890	10.60	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	30.62000	0.03062	0.00000	48.06000	0.04806	30.620	10.76	(0.02)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.98380	93.60342	0.00000	10.15545	92.91014		8.23	0.00	0.00	0	19,773.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,417.72000	1.41772	0.00000	1,159.90000	1.15990	1,417.720	8.01	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,409.56000	2.40956	0.00000	2,041.82000	2.04182	2,409.560	8.18	0.57	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,598.74000	3.59874	0.00000	3,138.48000	3.13848	3,598.740	8.49	0.70	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,177.48000	4.17748	0.00000	3,682.71000	3.68271	4,177.480	8.65	0.74	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,095.72000	5.09572	0.00000	4,556.50000	4.55650	5,095.720	8.89	0.80	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	259.03000	0.25903	0.00000	332.08000	0.33208	259.030	9.61	(0.09)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	152.87000	0.15287	0.00000	199.33000	0.19933	152.870	9.88	(0.06)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	43.97000	0.04397	0.00000	60.26000	0.06026	43.970	9.88	(0.02)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.04701	91.65521	0.00000	10.22882	90.94643		8.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.10554	93.85834	0.00000	10.29900	93.13236		7.48	0.00	27,406,635.28	292	292.00
R2030	On 06/02/2025	Bond Future	0.00		10.20030	91.82327	0.00000	10.40613	91.08152		7.32	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		10.82307	89.18365	0.00000	10.98479	88.40559		10.27	0.00	265,588,909.70	2,978	86,594.00
R2032	On 01/02/2024	Bond Future	10.01	Call	249.39000	0.24939	0.00000	162.72000	0.16272	249.390	9.06	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,037.34000	1.03734	0.00000	771.22000	0.77122	1,037.340	9.68	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,420.96000	1.42096	0.00000	1,090.21000	1.09021	1,420.960	9.91	0.48	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,470.89000	1.47089	0.00000	1,132.51000	1.13251	1,470.890	9.94	0.49	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,788.52000	1.78852	0.00000	1,404.87000	1.40487	1,788.520	10.12	0.55	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,351.97000	2.35197	0.00000	1,900.12000	1.90012	2,351.970	10.41	0.63	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	526.04000	0.52604	0.00000	717.40000	0.71740	526.040	11.13	(0.21)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	381.36000	0.38136	0.00000	529.33000	0.52933	381.360	11.44	(0.16)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.00	Put	253.50000	0.25350	0.00000	359.11000	0.35911	253.500	11.83	(0.11)	(20,185,461.63)	17,000	0.00
R2032	On 01/02/2024	Bond Future	12.50	Put	109.03000	0.10903	0.00000	160.42000	0.16042	109.030	12.56	(0.05)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	88.95000	0.08895	0.00000	131.95000	0.13195	88.950	12.74	(0.04)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	73.84000	0.07384	0.00000	110.32000	0.11032	73.840	12.90	(0.04)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.90553	86.99155	0.00000	11.07474	86.19625		11.04	0.00	222,437,393.35	2,557	60,260.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,388.78000	1.38878	0.00000	1,136.14000	1.13614	1,388.780	10.56	0.35	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,776.41000	1.77641	0.00000	1,475.00000	1.47500	1,776.410	10.67	0.41	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,817.60000	1.81760	0.00000	1,511.40000	1.51140	1,817.600	10.69	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,943.69000	1.94369	0.00000	1,623.14000	1.62314	1,943.690	10.73	0.44	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,426.68000	2.42668	0.00000	2,055.78000	2.05578	2,426.680	10.91	0.50	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,024.29000	3.02429	0.00000	2,599.63000	2.59963	3,024.290	11.13	0.57	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,937.09000	1.93709	0.00000	2,280.78000	2.28078	1,937.090	11.25	(0.40)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,774.98000	3.77498	0.00000	3,293.27000	3.29327	3,774.980	11.40	0.64	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	1,115.83000	1.11583	0.00000	1,342.60000	1.34260	1,115.830	11.91	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	397.13000	0.39713	0.00000	492.96000	0.49296	397.130	13.17	(0.10)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	286.43000	0.28643	0.00000	359.70000	0.35970	286.430	13.28	(0.08)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	228.49000	0.22849	0.00000	289.49000	0.28949	228.490	13.28	(0.07)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.99530	88.90321	0.00000	11.17253	88.09020		10.38	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.09399	86.87210	0.00000	11.28054	86.03933		9.49	0.00	0.00	0	1,345.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,638.91000	4.63891	0.00000	4,132.17000	4.13217	4,638.910	9.82	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	710.67000	0.71067	0.00000	836.87000	0.83687	710.670	11.33	(0.14)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.21964	88.69794	0.00000	11.41567	87.84721		9.20	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

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
R2035	On 01/02/2024	Bond Future	0.00		11.53476	87.49626	0.00000	11.68589	86.67981		12.41	0.00	18,986,688.42	217	68,427.00
R2035	On 01/02/2024	Bond Future	10.62	Call	273.26000	0.27326	0.00000	188.38000	0.18838	273.260	11.20	0.13	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	895.19000	0.89519	0.00000	672.66000	0.67266	895.190	11.58	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	87.51000	0.08751	0.00000	126.82000	0.12682	87.510	14.94	(0.04)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.62942	84.91701	0.00000	11.78665	84.08252		12.74	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.72955	86.78332	0.00000	11.89333	85.93024		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.84473	84.35218	0.00000	12.01599	83.47840		11.78	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		11.98369	86.12546	0.00000	12.16266	85.23284		11.09	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		11.86838	78.10718	0.00000	12.00887	77.34520		14.08	0.00	0.00	0	139,445.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,611.18000	2.61118	0.00000	2,183.71000	2.18371	2,611.180	14.24	0.61	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	398.93000	0.39893	0.00000	527.34000	0.52734	398.930	15.69	(0.14)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	77.51000	0.07751	0.00000	109.49000	0.10949	77.510	17.33	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		11.97180	79.83235	0.00000	12.11773	79.05348		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.08405	77.33090	0.00000	12.23589	76.53474		14.08	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,644.04000	3.64404	0.00000	3,243.78000	3.24378	3,644.040	13.91	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,682.90000	1.68290	0.00000	1,909.38000	1.90938	1,682.900	15.32	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,075.66000	1.07566	0.00000	1,231.46000	1.23146	1,075.660	16.21	(0.18)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.19822	79.18920	0.00000	12.35649	78.37373		13.93	0.00	5,464,054.80	69	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.33254	76.59328	0.00000	12.49745	75.76022		13.60	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		12.11574	78.35127	0.00000	12.26135	77.51561		14.99	0.00	321,631,963.35	4,105	129,912.00
R2040	On 01/02/2024	Bond Future	12.30	Call	2,649.31000	2.64931	0.00000	2,194.04000	2.19404	2,649.310	15.08	0.59	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	5,007.10000	5.00710	0.00000	4,372.19000	4.37219	5,007.100	16.19	0.80	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	139.42000	0.13942	0.00000	194.43000	0.19443	139.420	17.98	(0.05)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.22171	80.08183	0.00000	12.37284	79.22768		14.65	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.33630	77.33542	0.00000	12.49344	76.46230		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.45282	79.19371	0.00000	12.61645	78.29944		14.29	0.00	19,006,490.40	240	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.58791	76.34686	0.00000	12.75828	75.43328		14.20	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		12.15699	74.76551	0.00000	12.30245	73.92115		15.83	0.00	1,495,310.20	20	101,574.00
R2044	On 01/02/2024	Bond Future	13.00	Put	620.80000	0.62080	0.00000	810.42000	0.81042	620.800	17.30	(0.19)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	424.92000	0.42492	0.00000	564.92000	0.56492	424.920	17.78	(0.14)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.25800	76.41683	0.00000	12.40882	75.55387		15.49	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.36687	73.71511	0.00000	12.52355	72.83292		15.98	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.47720	75.48633	0.00000	12.64017	74.58278		15.20	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.60458	72.68667	0.00000	12.77409	71.76371		15.15	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		12.07676	77.92228	0.00000	12.20677	77.14741		15.66	0.00	0.00	0	246,634.00
R2048	On 01/02/2024	Bond Future	11.50	Call	722.01000	0.72201	0.00000	556.56000	0.55656	722.010	14.45	0.25	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,881.22000	2.88122	0.00000	2,444.71000	2.44471	2,881.220	15.75	0.61	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	484.43000	0.48443	0.00000	624.44000	0.62444	484.430	17.29	(0.15)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	321.85000	0.32185	0.00000	422.02000	0.42202	321.850	17.80	(0.11)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	143.64000	0.14364	0.00000	194.12000	0.19412	143.640	18.76	(0.05)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.16845	75.19514	0.00000	12.30316	74.40313		16.24	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	1,276.08000	1.27608	0.00000	1,071.45000	1.07145	1,276.080	15.04	0.29	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	3,997.41000	3.99741	0.00000	3,557.38000	3.55738	3,997.410	16.50	0.59	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	ContractsTraded	Open Interest
R2048	On 02/05/2024	Bond Future	13.16	Put	1,374.00000	1.37400	0.00000	1,587.03000	1.58703	1,374.000	17.87	(0.24)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.26421	76.84766	0.00000	12.40393	76.03804		15.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.37234	74.24114	0.00000	12.51772	73.41190		15.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.49756	75.80102	0.00000	12.64884	74.95389		14.96	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		12.09921	100.27003	0.00000	12.24981	99.12012		15.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.19582	96.62009	0.00000	12.35215	95.44478		16.51	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.29702	98.74301	0.00000	12.45939	97.54150		16.06	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.40745	95.24260	0.00000	12.57666	94.01201		16.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.53239	97.24167	0.00000	12.70857	95.98464		15.21	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		11.61834	67.69796	0.00000	11.76352	67.00579		14.07	0.00	173,374,475.56	2,561	12,777.00
R209	On 02/05/2024	Bond Future	0.00		11.70760	66.04025	0.00000	11.85809	65.33274		14.41	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		11.80217	67.49149	0.00000	11.95823	66.76829		14.03	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		11.90549	65.95613	0.00000	12.06789	65.21541		14.18	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00		12.02615	67.34240	0.00000	12.19490	66.58575		13.13	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		232.02544	232.02544	0.00000	231.79845	231.79845		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		233.94764	233.94764	0.00000	233.71556	233.71556		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.14491	239.14491	0.00000	238.90715	238.90715		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		241.60877	241.60877	0.00000	241.36546	241.36546		0.00	0.00	14,496,526.20	60	60.00
R210	On 06/02/2025	Bond Future	0.00		246.75464	246.75464	0.00000	246.50500	246.50500		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		10.49507	85.93644	0.00000	10.65718	85.23426		9.57	0.00	0.00	0	29,384.00
R213	On 02/05/2024	Bond Future	0.00		10.56422	84.27597	0.00000	10.73415	83.55824		9.98	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00		10.63870	86.12837	0.00000	10.81714	85.39467		9.45	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		10.72711	84.63629	0.00000	10.91555	83.88475		8.79	0.00	0.00	0	15,875.00
R213	On 06/02/2025	Bond Future	0.00		10.84816	86.41727	0.00000	11.04703	85.64949		8.41	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		11.96360	63.46681	0.00000	12.09334	62.83247		15.51	0.00	21,896,049.45	345	12,860.00
R214	On 02/05/2024	Bond Future	0.00		12.05162	61.56423	0.00000	12.18580	60.91584		16.02	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12	Call	2,755.47000	2.75547	0.00000	2,425.20000	2.42520	2,755.470	15.81	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	2,809.32000	2.80932	0.00000	2,475.20000	2.47520	2,809.320	15.84	0.55	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	1,234.10000	1.23410	0.00000	1,426.63000	1.42663	1,234.100	17.11	(0.27)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	684.83000	0.68483	0.00000	803.71000	0.80371	684.830	18.26	(0.16)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00		12.14348	62.91726	0.00000	12.28237	62.25445		15.61	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.24742	61.12126	0.00000	12.39162	60.44239		15.66	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.36826	62.40611	0.00000	12.51792	61.71263		14.72	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 :													3,434,848,463.95	53,018	1,536,964.00

Grand Total:	3,434,848,463.95	53,018	1,536,964.00