

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	938.47300	938.47300	0.00000	935.12200	935.12200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	959.20500	959.20500	0.00000	955.78100	955.78100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	980.25600	980.25600	0.00000	976.75300	976.75300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,003.35200	1,003.35200	0.00000	999.76500	999.76500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,024.43700	1,024.43700	0.00000	1,020.77000	1,020.77000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,075.41500	1,075.41500	0.00000	1,067.71600	1,067.71600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,099.17300	1,099.17300	0.00000	1,091.30400	1,091.30400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.29400	1,123.29400	0.00000	1,115.25100	1,115.25100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,149.76200	1,149.76200	0.00000	1,141.52600	1,141.52600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,173.92300	1,173.92300	0.00000	1,165.50900	1,165.50900	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.89000	938.89000	0.00000	932.13000	932.13000	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	959.63200	959.63200	0.00000	952.72200	952.72200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.69100	980.69100	0.00000	973.62800	973.62800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,003.79900	1,003.79900	0.00000	996.56600	996.56600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,024.89200	1,024.89200	0.00000	1,017.50400	1,017.50400	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	12.51094	75.38250	0.00000	12.65196	74.76169	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.64988	73.26735	0.00000	12.79704	72.63271	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.79806	74.89081	0.00000	12.95181	74.24190	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.97521	72.86699	0.00000	13.13660	72.20240	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.17200	74.40586	0.00000	13.34119	73.72685	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	12.98117	71.35401	0.00000	13.12675	70.61326	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.11251	68.68511	0.00000	13.26399	67.92785	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.24895	70.20640	0.00000	13.40654	69.43215	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.40786	67.60574	0.00000	13.57261	66.81285	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.57518	69.03046	0.00000	13.74700	68.22042	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	925.37600	925.37600	0.00000	918.75500	918.75500	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	945.81900	945.81900	0.00000	939.05200	939.05200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.57600	966.57600	0.00000	959.65800	959.65800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	989.35100	989.35100	0.00000	982.26700	982.26700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.14100	1,010.14100	0.00000	1,002.90400	1,002.90400	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	175.15836	175.15836	0.00000	175.08341	175.08341	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	179.07038	179.07038	0.00000	178.99382	178.99382	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.19008	181.19008	0.00000	181.11118	181.11118	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.49956	185.49956	0.00000	185.41824	185.41824	0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	127.67114	127.67114	0.00000	127.39022	127.39022	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2029	On 02/05/2024	Bond Future	0.00		129.14764	129.14764	0.00000	128.86048	128.86048		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.01064	132.01064	0.00000	131.71677	131.71677		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.73964	133.73964	0.00000	133.43821	133.43821		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		136.57428	136.57428	0.00000	136.26585	136.26585		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		121.58314	121.58314	0.00000	121.98311	121.98311		0.00	0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00		122.82717	122.82717	0.00000	123.23610	123.23610		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.55009	125.55009	0.00000	125.96787	125.96787		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.02727	127.02727	0.00000	127.45433	127.45433		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		129.71979	129.71979	0.00000	130.15533	130.15533		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		130.16614	130.16614	0.00000	130.09252	130.09252		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.07327	133.07327	0.00000	132.99807	132.99807		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		133.94183	133.94183	0.00000	133.86449	133.86449		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.12686	137.12686	0.00000	137.04716	137.04716		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		137.90107	137.90107	0.00000	137.81871	137.81871		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		114.42991	114.42991	0.00000	113.90475	113.90475		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		114.82520	114.82520	0.00000	114.28827	114.28827		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		117.37037	117.37037	0.00000	116.82130	116.82130		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		117.94442	117.94442	0.00000	117.38144	117.38144		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		120.44230	120.44230	0.00000	119.86705	119.86705		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		113.82922	113.82922	0.00000	113.53645	113.53645		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		116.37141	116.37141	0.00000	116.07235	116.07235		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		116.63275	116.63275	0.00000	116.32657	116.32657		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		119.40624	119.40624	0.00000	119.09232	119.09232		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		119.56017	119.56017	0.00000	119.23857	119.23857		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00		342.91500	342.91500	0.00000	342.56400	342.56400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		350.57300	350.57300	0.00000	350.21500	350.21500		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		358.34800	358.34800	0.00000	357.98100	357.98100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		366.87600	366.87600	0.00000	366.50000	366.50000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		374.66300	374.66300	0.00000	374.27700	374.27700		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.35800	8.35800			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35300	91.64700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34300	91.65700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.33300	91.66700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.32300	91.67700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.26300	91.73700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.22300	91.77700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.14300	91.85700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.84000	92.16000	0.00000	7.98300	92.01700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.72300	92.27700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.42000	92.58000	0.00000	7.59200	92.40800			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.33000	92.67000	0.00000	7.50300	92.49700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.30000	92.70000	0.00000	7.49300	92.50700			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.80103	105.55668	0.00000	8.88709	105.33683			3.63	0.00	244,258,157.52	2,314	76,937.00
R186	On 02/05/2024	Bond Future	0.00	8.78098	107.88877	0.00000	8.87639	107.66411			3.50	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,534.11000	2.53411	0.00000	2,361.24000	2.36124	2,534.110	3.93	0.79	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	151.50000	0.15150	0.00000	178.17000	0.17817	151.500	4.31	(0.10)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.76490	104.94643	0.00000	8.87178	104.71658			3.40	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.74925	107.41504	0.00000	8.87158	107.17942			3.07	0.00	1,360,518,896.64	12,666	48,602.00
R186	On 06/02/2025	Bond Future	0.00	8.79082	104.34798	0.00000	8.93168	104.10692			2.80	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future	0.00	257.82916	257.82916	0.00000	257.83341	257.83341			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	263.58742	263.58742	0.00000	263.59184	263.59184			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.30658	264.30658	0.00000	264.31015	264.31015			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.59265	270.59265	0.00000	270.59539	270.59539			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	271.07085	271.07085	0.00000	271.07167	271.07167			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	10.05684	91.04659	0.00000	10.18247	90.52577			8.30	0.00	0.00	0	69,466.00
R2030	On 01/02/2024	Bond Future	9.57 Call	428.07000	0.42807	0.00000	318.61000	0.31861	428.070	7.63	0.25	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	896.36000	0.89636	0.00000	705.61000	0.70561	896.360	7.89	0.42	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	971.97000	0.97197	0.00000	770.14000	0.77014	971.970	7.93	0.44	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,112.97000	1.11297	0.00000	891.64000	0.89164	1,112.970	8.00	0.48	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,266.24000	1.26624	0.00000	1,025.41000	1.02541	1,266.240	8.08	0.51	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,478.23000	1.47823	0.00000	1,212.74000	1.21274	1,478.230	8.19	0.56	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,090.89000	2.09089	0.00000	1,766.37000	1.76637	2,090.890	8.48	0.67	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	242.40000	0.24240	0.00000	326.95000	0.32695	242.400	9.29	(0.13)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	135.83000	0.13583	0.00000	187.95000	0.18795	135.830	9.70	(0.08)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	58.25000	0.05825	0.00000	83.32000	0.08332	58.250	10.26	(0.04)	0.00	0	200.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	11.85	Put	48.01	0.0000	0.04801	0.00000	69.15	0.06915	48.010	10.38	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	47.09	0.0000	0.04709	0.00000	67.88	0.06788	47.090	10.40	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	29.62	0.0000	0.02962	0.00000	43.36	0.04336	29.620	10.70	(0.02)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.11	867	93.05814	0.00000	10.25	92.52584		8.21	0.00	0.00	0	19,773.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,162.30	0.0000	1.16230	0.00000	986.37	0.98637	1,162.300	7.99	0.36	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,063.46	0.0000	2.06346	0.00000	1,802.22	1.80222	2,063.460	8.16	0.52	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,181.71	0.0000	3.18171	0.00000	2,845.63	2.84563	3,181.710	8.47	0.66	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,735.64	0.0000	3.73564	0.00000	3,371.01	3.37101	3,735.640	8.62	0.71	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,625.61	0.0000	4.62561	0.00000	4,223.91	4.22391	4,625.610	8.87	0.78	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	288.52	0.0000	0.28852	0.00000	350.62	0.35062	288.520	9.60	(0.10)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	169.61	0.0000	0.16961	0.00000	209.09	0.20909	169.610	9.88	(0.06)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	48.45	0.0000	0.04845	0.00000	62.24	0.06224	48.450	9.88	(0.02)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.19	0.0000	0.19097	0.00000	91.09	90.54922		8.07	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.27	0.0000	0.27138	0.00000	93.23	92.67827		7.50	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.37	0.0000	0.37941	0.00000	91.17	90.60795		7.36	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00		10.97	8325	88.46080	0.00000	11.09	87.88911		10.05	0.00	18,222,924.80	206	86,935.00
R2032	On 01/02/2024	Bond Future	10.01	Call	108.98	0.0000	0.10898	0.00000	74.67	0.07467	108.980	8.61	0.08	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	669.92	0.0000	0.66992	0.00000	519.38	0.51938	669.920	9.36	0.31	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	987.00	0.0000	0.98700	0.00000	787.93	0.78793	987.000	9.64	0.40	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,029.37	0.0000	1.02937	0.00000	824.42	0.82442	1,029.370	9.67	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,304.78	0.0000	1.30478	0.00000	1,064.35	1.06435	1,304.780	9.88	0.47	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,809.96	0.0000	1.80996	0.00000	1,514.57	1.51457	1,809.960	10.21	0.57	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	866.74	0.0000	0.86674	0.00000	1,079.69	1.07969	866.740	10.63	(0.33)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.55	Put	609.39	0.0000	0.60939	0.00000	772.85	0.77285	609.390	11.01	(0.24)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	439.11	0.0000	0.43911	0.00000	565.48	0.56548	439.110	11.35	(0.19)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	121.73	0.0000	0.12173	0.00000	165.03	0.16503	121.730	12.57	(0.06)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	98.79	0.0000	0.09879	0.00000	134.90	0.13490	98.790	12.76	(0.05)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	81.58	0.0000	0.08158	0.00000	112.12	0.11212	81.580	12.93	(0.04)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.06	8257	86.25313	0.00000	11.18	85.66881		10.96	0.00	0.00	0	60,260.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,066.45	0.0000	1.06645	0.00000	908.38	0.90838	1,066.450	10.39	0.30	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,396.44	0.0000	1.39644	0.00000	1,203.29	1.20329	1,396.440	10.47	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,431.06	0.0000	1.43106	0.00000	1,234.45	1.23445	1,431.060	10.48	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,537.75	0.0000	1.53775	0.00000	1,330.67	1.33067	1,537.750	10.51	0.39	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,956.83	0.0000	1.95683	0.00000	1,712.07	1.71207	1,956.830	10.63	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,494.77	0.0000	2.49477	0.00000	2,208.38	2.20838	2,494.770	10.81	0.52	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	2,119.30	0.0000	2.11930	0.00000	2,396.02	2.39602	2,119.300	10.92	(0.44)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,191.17	0.0000	3.19117	0.00000	2,859.58	2.85958	3,191.170	11.06	0.60	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	1,199.75	0.0000	1.19975	0.00000	1,382.19	1.38219	1,199.750	11.56	(0.28)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	409.77	0.0000	0.40977	0.00000	485.13	0.48513	409.770	12.82	(0.11)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	310.12	0.0000	0.31012	0.00000	369.29	0.36929	310.120	13.14	(0.09)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	252.92	0.0000	0.25292	0.00000	302.85	0.30285	252.920	13.22	(0.07)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.16	0.0000	0.16065	0.00000	88.14	87.54706		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.27	0.0000	0.27809	0.00000	86.05	85.43854		9.40	0.00	0.00	0	1,345.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,076.01	0.0000	4.07601	0.00000	3,724.84	3.72484	4,076.010	9.74	0.60	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	795.01	0.0000	0.79501	0.00000	897.45	0.89745	795.010	11.26	(0.15)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.41	0.0000	0.41513	0.00000	87.84	87.22463		9.07	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	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	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	0.00	11.69305	86.64140	0.00000	11.83354	85.89289		12.33	0.00	41,068,023.60	474	68,446.00
R2035	On 01/02/2024	Bond Future	10.62 Call	142.48000	0.14248	0.00000	96.20000	0.09620	142.480	11.13	0.08	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	575.18000	0.57518	0.00000	425.24000	0.42524	575.180	11.51	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	94.12000	0.09412	0.00000	134.99000	0.13499	94.120	14.86	(0.04)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.79400	84.04379	0.00000	11.94019	83.27882		12.75	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00	11.90173	85.88682	0.00000	12.05406	85.10485		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.03327	83.39095	0.00000	12.19268	82.59027		11.71	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00	12.18243	85.13506	0.00000	12.34909	84.31718		10.99	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00	12.02126	77.27852	0.00000	12.15118	76.58438		14.05	0.00	48,840,024.64	632	137,500.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,033.45000	2.03345	0.00000	1,690.85000	1.69085	2,033.450	14.21	0.54	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	458.88000	0.45888	0.00000	596.20000	0.59620	458.880	15.66	(0.16)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	82.68000	0.08268	0.00000	115.49000	0.11549	82.680	17.31	(0.04)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.13049	78.98591	0.00000	12.26546	78.27651		13.80	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.24987	76.46204	0.00000	12.39038	75.73684		14.14	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,165.48000	3.16548	0.00000	2,829.18000	2.82918	3,165.480	13.97	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,894.47000	1.89447	0.00000	2,121.98000	2.12198	1,894.470	15.40	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	1,214.25000	1.21425	0.00000	1,372.11000	1.37211	1,214.250	16.29	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.37890	78.25928	0.00000	12.52547	77.51679		13.91	0.00	0.00	0	9,101.00
R2037	On 06/02/2025	Bond Future	0.00	12.52237	75.63547	0.00000	12.67517	74.87702		13.69	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00	12.24254	77.62277	0.00000	12.39300	76.77201		14.95	0.00	105,566,967.20	1,360	128,194.00
R2040	On 01/02/2024	Bond Future	12.30 Call	2,128.87000	2.12887	0.00000	1,714.44000	1.71444	2,128.870	15.04	0.54	6,620,665.54	1,000	0.00
R2040	On 01/02/2024	Bond Future	12.90 Call	4,350.85000	4.35085	0.00000	3,732.54000	3.73254	4,350.850	16.15	0.77	9,435,461.57	1,000	0.00
R2040	On 01/02/2024	Bond Future	13.90 Put	143.19000	0.14319	0.00000	204.33000	0.20433	143.190	17.94	(0.06)	(684,049.47)	1,000	0.00
R2040	On 02/05/2024	Bond Future	0.00	12.35321	79.33780	0.00000	12.50943	78.46822		14.70	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.47368	76.57125	0.00000	12.63618	75.68243		15.12	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.60328	78.37082	0.00000	12.77264	77.46082		14.37	0.00	19,592,705.00	250	8,625.00
R2040	On 06/02/2025	Bond Future	0.00	12.74605	75.49829	0.00000	12.92247	74.56880		14.30	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00	12.30968	73.87960	0.00000	12.44974	73.08232		15.79	0.00	0.00	0	101,535.00
R2044	On 01/02/2024	Bond Future	13.00 Put	718.15000	0.71815	0.00000	928.21000	0.92821	718.150	17.25	(0.22)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	485.88000	0.48588	0.00000	640.76000	0.64076	485.880	17.74	(0.16)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.41623	75.51190	0.00000	12.56152	74.69710		15.55	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00	12.53186	72.78662	0.00000	12.68289	71.95370		16.04	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.65579	74.49715	0.00000	12.81305	73.64443		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.79172	71.66884	0.00000	12.95543	70.79780		15.25	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00	12.21404	77.10450	0.00000	12.35926	76.25659		15.60	0.00	0.00	0	246,184.00
R2048	On 02/05/2024	Bond Future	0.00	12.31061	74.35976	0.00000	12.46116	73.49313		16.29	0.00	0.00	0	12,631.00
R2048	On 01/08/2024	Bond Future	0.00	12.41225	75.99032	0.00000	12.56849	75.10452		15.85	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.53314	73.32492	0.00000	12.69590	72.41807		16.01	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.66621	74.85775	0.00000	12.83571	73.93146		15.04	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00	12.23674	99.21892	0.00000	12.38193	98.13198		15.84	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.33851	95.54626	0.00000	12.48931	94.43533		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.44581	97.64092	0.00000	12.60253	96.50536		16.09	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
R2053	On 07/11/2024	Bond Future	0.00	12.56938	94.06434	0.00000	12.73291	92.90178		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.70233	96.02863	0.00000	12.87273	94.84126		15.28	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00	11.77690	66.94251	0.00000	11.91667	66.28654		14.02	0.00	32,065,462.29	479	14,324.00
R209	On 02/05/2024	Bond Future	0.00	11.87188	65.26844	0.00000	12.01680	64.59797		14.46	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.97319	66.69955	0.00000	12.12352	66.01425		14.07	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.09093	65.11125	0.00000	12.24748	64.40960		14.14	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.22034	66.47272	0.00000	12.38308	65.75603		13.14	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00	231.58370	231.58370	0.00000	231.77568	231.77568		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.48091	233.48091	0.00000	233.67705	233.67705		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.65661	238.65661	0.00000	238.85650	238.85650		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.97165	240.97165	0.00000	241.17517	241.17517		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.07747	246.07747	0.00000	246.28419	246.28419		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	10.63049	85.34936	0.00000	10.74550	84.85484		9.36	0.00	0.00	0	29,276.00
R213	On 02/05/2024	Bond Future	0.00	10.70604	83.67643	0.00000	10.82660	83.17101		9.92	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.78858	85.51155	0.00000	10.91521	84.99486		9.41	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.89619	83.96157	0.00000	11.02999	83.43245		8.72	0.00	0.00	0	15,993.00
R213	On 06/02/2025	Bond Future	0.00	11.02885	85.71932	0.00000	11.17012	85.17867		8.33	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.11122	62.74586	0.00000	12.25615	62.05093		15.48	0.00	0.00	0	10,978.00
R214	On 02/05/2024	Bond Future	0.00	12.20421	60.82772	0.00000	12.35415	60.11748		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,328.84000	2.32884	0.00000	2,000.99000	2.00099	2,328.840	15.88	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,378.18000	2.37818	0.00000	2,045.97000	2.04597	2,378.180	15.91	0.50	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,404.50000	1.40450	0.00000	1,641.07000	1.64107	1,404.500	17.20	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	780.98000	0.78098	0.00000	928.59000	0.92859	780.980	18.35	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.30201	62.16164	0.00000	12.45729	61.43564		15.67	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.41871	60.31618	0.00000	12.58007	59.57292		15.76	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.54737	61.57763	0.00000	12.71494	60.81846		14.83	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,885,505,239.32		21,381	1,543,135.00
Grand Total:											1,885,505,239.32		21,381	1,543,135.00