

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2023

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	941.06400	941.06400	0.00000	938.47300	938.47300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	961.85300	961.85300	0.00000	959.20500	959.20500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	982.96400	982.96400	0.00000	980.25600	980.25600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,006.12700	1,006.12700	0.00000	1,003.35200	1,003.35200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,027.27400	1,027.27400	0.00000	1,024.43700	1,024.43700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,081.37000	1,081.37000	0.00000	1,075.41500	1,075.41500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,105.26000	1,105.26000	0.00000	1,099.17300	1,099.17300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,129.51800	1,129.51800	0.00000	1,123.29400	1,123.29400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,156.13500	1,156.13500	0.00000	1,149.76200	1,149.76200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,180.43500	1,180.43500	0.00000	1,173.92300	1,173.92300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	943.29500	943.29500	0.00000	938.89000	938.89000	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	964.13400	964.13400	0.00000	959.63200	959.63200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	985.29500	985.29500	0.00000	980.69100	980.69100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,008.51300	1,008.51300	0.00000	1,003.79900	1,003.79900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,029.71000	1,029.71000	0.00000	1,024.89200	1,024.89200	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	12.41335	75.81637	0.00000	12.51094	75.38250	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.54807	73.71083	0.00000	12.64988	73.26735	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.69162	75.34468	0.00000	12.79806	74.89081	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.86338	73.33234	0.00000	12.97521	72.86699	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.05458	74.88220	0.00000	13.17200	74.40586	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	12.91000	71.72098	0.00000	12.98117	71.35401	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.03849	69.06022	0.00000	13.11251	68.68511	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.17189	70.59035	0.00000	13.24895	70.20640	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.32722	67.99951	0.00000	13.40786	67.60574	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.49094	69.43360	0.00000	13.57518	69.03046	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	929.74600	929.74600	0.00000	925.37600	925.37600	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	950.28500	950.28500	0.00000	945.81900	945.81900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	971.14200	971.14200	0.00000	966.57600	966.57600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	994.02700	994.02700	0.00000	989.35100	989.35100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,014.92000	1,014.92000	0.00000	1,010.14100	1,010.14100	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	175.17392	175.17392	0.00000	175.15836	175.15836	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	179.08613	179.08613	0.00000	179.07038	179.07038	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.20752	181.20752	0.00000	181.19008	181.19008	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.51907	185.51907	0.00000	185.49956	185.49956	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	127.70425	127.70425	0.00000	127.67114	127.67114	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	129.18137	129.18137	0.00000	129.14764	129.14764		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.04612	132.04612	0.00000	132.01064	132.01064		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.77713	133.77713	0.00000	133.73964	133.73964		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.61438	136.61438	0.00000	136.57428	136.57428		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	122.01656	122.01656	0.00000	121.58314	121.58314		0.00	0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00	123.27014	123.27014	0.00000	122.82717	122.82717		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.00383	126.00383	0.00000	125.55009	125.55009		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.49291	127.49291	0.00000	127.02727	127.02727		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.19708	130.19708	0.00000	129.71979	129.71979		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	130.73333	130.73333	0.00000	130.16614	130.16614		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	133.65311	133.65311	0.00000	133.07327	133.07327		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.53541	134.53541	0.00000	133.94183	133.94183		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.73577	137.73577	0.00000	137.12686	137.12686		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.52485	138.52485	0.00000	137.90107	137.90107		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	115.17151	115.17151	0.00000	114.42991	114.42991		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	115.58313	115.58313	0.00000	114.82520	114.82520		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	118.14602	118.14602	0.00000	117.37037	117.37037		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.73950	118.73950	0.00000	117.94442	117.94442		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.25597	121.25597	0.00000	120.44230	120.44230		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	114.75243	114.75243	0.00000	113.82922	113.82922		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	117.31517	117.31517	0.00000	116.37141	116.37141		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	117.59819	117.59819	0.00000	116.63275	116.63275		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.39581	120.39581	0.00000	119.40624	119.40624		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.57243	120.57243	0.00000	119.56017	119.56017		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	344.26400	344.26400	0.00000	342.91500	342.91500		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	351.95300	351.95300	0.00000	350.57300	350.57300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	359.75800	359.75800	0.00000	358.34800	358.34800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.32200	368.32200	0.00000	366.87600	366.87600		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.14100	376.14100	0.00000	374.66300	374.66300		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	8.35000	91.65000	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	8.34000	91.66000	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	8.30000	91.70000	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	8.28000	91.72000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.20000	91.80000	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	8.17000	91.83000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.05000	91.95000	0.00000	8.07000	91.93000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.83000	92.17000	0.00000	7.84000	92.16000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.51000	92.49000	0.00000	7.56000	92.44000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.38000	92.62000	0.00000	7.42000	92.58000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.29000	92.71000	0.00000	7.33000	92.67000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.24000	92.76000	0.00000	7.30000	92.70000	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.73120	105.73550	0.00000	8.80103	105.55668	3.63	0.00	9,093,253.00	86	76,901.00	
R186	On 02/05/2024		Bond Future	0.00	8.70362	108.07138	0.00000	8.78098	107.88877	3.50	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,678.25000	2.67825	0.00000	2,534.11000	2.53411	2,678.250	3.93	0.81	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	131.97000	0.13197	0.00000	151.50000	0.15150	131.970	4.31	(0.09)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.67797	105.13386	0.00000	8.76490	104.94643	3.40	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.64940	107.60788	0.00000	8.74925	107.41504	3.07	0.00	400,086,097.84	3,718	44,884.00	
R186	On 06/02/2025		Bond Future	0.00	8.67521	104.54640	0.00000	8.79082	104.34798	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	258.64974	258.64974	0.00000	257.82916	257.82916	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	264.42612	264.42612	0.00000	263.58742	263.58742	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	265.16586	265.16586	0.00000	264.30658	264.30658	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	271.47470	271.47470	0.00000	270.59265	270.59265	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	271.97532	271.97532	0.00000	271.07085	271.07085	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	9.96119	91.44564	0.00000	10.05684	91.04659	8.30	0.00	5,943,966.60	65	69,452.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	528.53000	0.52853	0.00000	428.07000	0.42807	528.530	7.63	0.29	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,063.26000	1.06326	0.00000	896.36000	0.89636	1,063.260	7.89	0.47	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,147.58000	1.14758	0.00000	971.97000	0.97197	1,147.580	7.93	0.49	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,303.76000	1.30376	0.00000	1,112.97000	1.11297	1,303.760	8.00	0.53	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,471.97000	1.47197	0.00000	1,266.24000	1.26624	1,471.970	8.08	0.57	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,702.63000	1.70263	0.00000	1,478.23000	1.47823	1,702.630	8.19	0.61	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,358.72000	2.35872	0.00000	2,090.89000	2.09089	2,358.720	8.48	0.72	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	188.84000	0.18884	0.00000	242.40000	0.24240	188.840	9.29	(0.11)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	103.58000	0.10358	0.00000	135.83000	0.13583	103.580	9.70	(0.06)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	43.19000	0.04319	0.00000	58.25000	0.05825	43.190	10.26	(0.03)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	35.38000	0.03538	0.00000	48.01000	0.04801	35.380	10.38	(0.02)	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	11.86	Put	34.69000	0.03469	0.00000	47.09000	0.04709	34.690	10.40	(0.02)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	21.53000	0.02153	0.00000	29.62000	0.02962	21.530	10.70	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.01772	93.46590	0.00000	10.11867	93.05814		8.21	0.00	0.00	0	19,773.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,310.03000	1.31003	0.00000	1,162.30000	1.16230	1,310.030	7.99	0.39	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,277.44000	2.27744	0.00000	2,063.46000	2.06346	2,277.440	8.16	0.56	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,451.72000	3.45172	0.00000	3,181.71000	3.18171	3,451.720	8.47	0.69	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,026.55000	4.02655	0.00000	3,735.64000	3.73564	4,026.550	8.62	0.74	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,943.26000	4.94326	0.00000	4,625.61000	4.62561	4,943.260	8.87	0.80	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	246.60000	0.24660	0.00000	288.52000	0.28852	246.600	9.60	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	143.29000	0.14329	0.00000	169.61000	0.16961	143.290	9.88	(0.05)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	39.58000	0.03958	0.00000	48.45000	0.04845	39.580	9.88	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.08390	91.51084	0.00000	10.19097	91.09342		8.07	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.15724	93.66363	0.00000	10.27138	93.23557		7.50	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.25767	91.61578	0.00000	10.37941	91.17739		7.36	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		10.87207	88.94693	0.00000	10.97325	88.46080		10.05	0.00	177,893.86	2	86,937.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	147.46000	0.14746	0.00000	108.98000	0.10898	147.460	8.61	0.10	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	820.71000	0.82071	0.00000	669.92000	0.66992	820.710	9.36	0.36	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,181.17000	1.18117	0.00000	987.00000	0.98700	1,181.170	9.64	0.45	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,228.70000	1.22870	0.00000	1,029.37000	1.02937	1,228.700	9.67	0.46	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,534.80000	1.53480	0.00000	1,304.78000	1.30478	1,534.800	9.88	0.52	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,086.24000	2.08624	0.00000	1,809.96000	1.80996	2,086.240	10.21	0.62	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	708.43000	0.70843	0.00000	866.74000	0.86674	708.430	10.63	(0.28)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	490.11000	0.49011	0.00000	609.39000	0.60939	490.110	11.01	(0.21)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	348.34000	0.34834	0.00000	439.11000	0.43911	348.340	11.35	(0.15)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	92.18000	0.09218	0.00000	121.73000	0.12173	92.180	12.57	(0.05)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	74.31000	0.07431	0.00000	98.79000	0.09879	74.310	12.76	(0.04)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	61.01000	0.06101	0.00000	81.58000	0.08158	61.010	12.93	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.95673	86.74989	0.00000	11.06257	86.25313		10.96	0.00	161,875,294.74	1,866	62,106.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,215.03000	1.21503	0.00000	1,066.45000	1.06645	1,215.030	10.39	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,576.03000	1.57603	0.00000	1,396.44000	1.39644	1,576.030	10.47	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,613.69000	1.61369	0.00000	1,431.06000	1.43106	1,613.690	10.48	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,729.54000	1.72954	0.00000	1,537.75000	1.53775	1,729.540	10.51	0.42	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,181.23000	2.18123	0.00000	1,956.83000	1.95683	2,181.230	10.63	0.48	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,754.55000	2.75455	0.00000	2,494.77000	2.49477	2,754.550	10.81	0.55	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,900.16000	1.90016	0.00000	2,119.30000	2.11930	1,900.160	10.92	(0.41)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,488.76000	3.48876	0.00000	3,191.17000	3.19117	3,488.760	11.06	0.63	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,058.10000	1.05810	0.00000	1,199.75000	1.19975	1,058.100	11.56	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	352.88000	0.35288	0.00000	409.77000	0.40977	352.880	12.82	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	265.71000	0.26571	0.00000	310.12000	0.31012	265.710	13.14	(0.08)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	215.63000	0.21563	0.00000	252.92000	0.25292	215.630	13.22	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.04969	88.65264	0.00000	11.16065	88.14438		10.36	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.16111	86.57127	0.00000	11.27809	86.05020		9.40	0.00	86,571.27	1	1,345.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,388.61000	4.38861	0.00000	4,076.01000	4.07601	4,388.610	9.74	0.62	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	715.05000	0.71505	0.00000	795.01000	0.79501	715.050	11.26	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.29197	88.38277	0.00000	11.41513	87.84954		9.07	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		11.59661	87.16077	0.00000	11.69305	86.64140		12.33	0.00	8,628,916.23	99	68,347.00	

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	183.14000	0.18314	0.00000	142.48000	0.14248	183.140	11.13	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	698.15000	0.69815	0.00000	575.18000	0.57518	698.150	11.51	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	71.43000	0.07143	0.00000	94.12000	0.09412	71.430	14.86	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.69368	84.57453	0.00000	11.79400	84.04379		12.75	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.79713	86.42984	0.00000	11.90173	85.88682		12.35	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.92373	83.94752	0.00000	12.03327	83.39095		11.71	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.06775	85.70454	0.00000	12.18243	85.13506		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		11.92506	77.79845	0.00000	12.02126	77.27852		14.05	0.00	156,841,675.20	2,016	135,484.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,313.59000	2.31359	0.00000	2,033.45000	2.03345	2,313.590	14.21	0.59	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	370.86000	0.37086	0.00000	458.88000	0.45888	370.860	15.66	(0.14)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	62.91000	0.06291	0.00000	82.68000	0.08268	62.910	17.31	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.03058	79.51725	0.00000	12.13049	78.98591		13.80	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.14581	77.00562	0.00000	12.24987	76.46204		14.14	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,431.30000	3.43130	0.00000	3,165.48000	3.16548	3,431.300	13.97	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,734.82000	1.73482	0.00000	1,894.47000	1.89447	1,734.820	15.40	(0.27)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,104.35000	1.10435	0.00000	1,214.25000	1.21425	1,104.350	16.29	(0.18)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.27027	78.81642	0.00000	12.37890	78.25928		13.91	0.00	11,822,463.00	150	9,101.00
R2037	On 06/02/2025	Bond Future	0.00		12.40899	76.20545	0.00000	12.52237	75.63547		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		12.17200	78.02673	0.00000	12.24254	77.62277		14.95	0.00	210,516,117.54	2,698	126,846.00
R2040	On 02/05/2024	Bond Future	0.00		12.28002	79.75054	0.00000	12.35321	79.33780		14.70	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.39748	76.99365	0.00000	12.47368	76.57125		15.12	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.52378	78.80390	0.00000	12.60328	78.37082		14.37	0.00	39,401,950.00	500	8,625.00
R2040	On 06/02/2025	Bond Future	0.00		12.66308	75.94167	0.00000	12.74605	75.49829		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		12.22904	74.34527	0.00000	12.30968	73.87960		15.79	0.00	201,178,300.62	2,706	100,146.00
R2044	On 01/02/2024	Bond Future	13.00	Put	608.33000	0.60833	0.00000	718.15000	0.71815	608.330	17.25	(0.20)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	405.95000	0.40595	0.00000	485.88000	0.48588	405.950	17.74	(0.14)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.33262	75.98776	0.00000	12.41623	75.51190		15.55	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.44491	73.27349	0.00000	12.53186	72.78662		16.04	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.56519	74.99617	0.00000	12.65579	74.49715		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.69730	72.17939	0.00000	12.79172	71.66884		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		12.13856	77.55216	0.00000	12.21404	77.10450		15.60	0.00	12,098,136.96	156	246,308.00
R2048	On 02/05/2024	Bond Future	0.00		12.23241	74.81721	0.00000	12.31061	74.35976		16.29	0.00	28,355,722.59	379	13,010.00
R2048	On 01/08/2024	Bond Future	0.00		12.33105	76.45837	0.00000	12.41225	75.99032		15.85	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.44848	73.80475	0.00000	12.53314	73.32492		16.01	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.57795	75.34866	0.00000	12.66621	74.85775		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		12.16136	99.79240	0.00000	12.23674	99.21892		15.84	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.26027	96.13230	0.00000	12.33851	95.54626		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.36446	98.24054	0.00000	12.44581	97.64092		16.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.48444	94.67898	0.00000	12.56938	94.06434		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.61371	96.65755	0.00000	12.70233	96.02863		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		11.68131	67.39649	0.00000	11.77690	66.94251		14.02	0.00	0.00	0	14,324.00

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
R209	On 02/05/2024	Bond Future	0.00	11.77282	65.73233	0.00000	11.87188	65.26844		14.46	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.87036	67.17413	0.00000	11.97319	66.69955		14.07	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.98378	65.59760	0.00000	12.09093	65.11125		14.14	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.10882	66.97022	0.00000	12.22034	66.47272		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	231.64401	231.64401	0.00000	231.58370	231.58370		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.54239	233.54239	0.00000	233.48091	233.48091		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.72111	238.72111	0.00000	238.65661	238.65661		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.03986	241.03986	0.00000	240.97165	240.97165		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.15046	246.15046	0.00000	246.07747	246.07747		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	10.52404	85.81041	0.00000	10.63049	85.34936		9.36	0.00	1,716,208.20	20	29,296.00
R213	On 02/05/2024	Bond Future	0.00	10.59449	84.14755	0.00000	10.70604	83.67643		9.92	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.67131	85.99368	0.00000	10.78858	85.51155		9.41	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.77217	84.45581	0.00000	10.89619	83.96157		8.72	0.00	0.00	0	15,993.00
R213	On 06/02/2025	Bond Future	0.00	10.89773	86.22507	0.00000	11.02885	85.71932		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	12.04110	63.08665	0.00000	12.11122	62.74586		15.48	0.00	4,983,845.35	79	10,908.00
R214	On 02/05/2024	Bond Future	0.00	12.13171	61.17592	0.00000	12.20421	60.82772		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,496.98000	2.49698	0.00000	2,328.84000	2.32884	2,496.980	15.88	0.52	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,548.44000	2.54844	0.00000	2,378.18000	2.37818	2,548.440	15.91	0.52	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,294.42000	1.29442	0.00000	1,404.50000	1.40450	1,294.420	17.20	(0.29)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	712.74000	0.71274	0.00000	780.98000	0.78098	712.740	18.35	(0.17)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.22687	62.51795	0.00000	12.30201	62.16164		15.67	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.34055	60.68146	0.00000	12.41871	60.31618		15.76	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.46607	61.95148	0.00000	12.54737	61.57763		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 :											1,252,806,413.00	14,541	1,536,816.00	
Grand Total:											1,252,806,413.00	14,541	1,536,816.00	