

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2023

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	939.78200	939.78200	0.00000	939.57600	939.57600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	960.53100	960.53100	0.00000	960.32000	960.32000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	981.60700	981.60700	0.00000	981.38900	981.38900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,004.55400	1,004.55400	0.00000	1,004.32700	1,004.32700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,025.65600	1,025.65600	0.00000	1,025.42000	1,025.42000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,080.83600	1,080.83600	0.00000	1,080.22600	1,080.22600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,104.69900	1,104.69900	0.00000	1,104.07500	1,104.07500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.93800	1,128.93800	0.00000	1,128.29800	1,128.29800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,155.32900	1,155.32900	0.00000	1,154.67000	1,154.67000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.59900	1,179.59900	0.00000	1,178.92100	1,178.92100	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.52700	938.52700	0.00000	938.25400	938.25400	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	959.24800	959.24800	0.00000	958.96900	958.96900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.29600	980.29600	0.00000	980.00800	980.00800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,003.21200	1,003.21200	0.00000	1,002.91400	1,002.91400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,024.28600	1,024.28600	0.00000	1,023.97800	1,023.97800	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	12.44667	75.66784	0.00000	12.45339	75.63794	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.58305	73.55804	0.00000	12.59006	73.52748	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.72822	75.18818	0.00000	12.73558	75.15677	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.90515	73.15806	0.00000	12.91294	73.12562	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.09844	74.70378	0.00000	13.10669	74.67029	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.06211	70.94054	0.00000	13.06360	70.93297	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.19691	68.26147	0.00000	13.19846	68.25373	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.33668	69.77357	0.00000	13.33833	69.76548	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50215	67.15006	0.00000	13.50393	67.14151	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.67332	68.56579	0.00000	13.67525	68.55670	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	925.13600	925.13600	0.00000	924.89400	924.89400	0.00	0.00	18,502,720.00	2	709.00
GOVI	On 02/05/2024		GOVI	0.00	945.56200	945.56200	0.00000	945.31400	945.31400	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.30900	966.30900	0.00000	966.05300	966.05300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	988.89800	988.89800	0.00000	988.63300	988.63300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,009.67200	1,009.67200	0.00000	1,009.39700	1,009.39700	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	175.58984	175.58984	0.00000	175.55606	175.55606	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.50910	179.50910	0.00000	179.47458	179.47458	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.63837	181.63837	0.00000	181.60275	181.60275	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.92596	185.92596	0.00000	185.88883	185.88883	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	128.39405	128.39405	0.00000	128.47836	128.47836	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		129.88439	129.88439	0.00000	129.97062	129.97062		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.76401	132.76401	0.00000	132.85183	132.85183		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.48650	134.48650	0.00000	134.57603	134.57603		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.33751	137.33751	0.00000	137.42832	137.42832		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	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	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	0.00
I2033	On 01/02/2024	Bond Future	0.00		122.01371	122.01371	0.00000	122.20091	122.20091		0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.26540	123.26540	0.00000	123.45681	123.45681		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.99845	125.99845	0.00000	126.19379	126.19379		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.46321	127.46321	0.00000	127.66286	127.66286		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.16547	130.16547	0.00000	130.36869	130.36869		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	0.00
I2038	On 01/02/2024	Bond Future	0.00		130.99292	130.99292	0.00000	130.67819	130.67819		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.91679	133.91679	0.00000	133.59490	133.59490		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.80372	134.80372	0.00000	134.47450	134.47450		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.98499	137.98499	0.00000	137.64754	137.64754		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.77732	138.77732	0.00000	138.43251	138.43251		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	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	0.00
I2046	On 01/02/2024	Bond Future	0.00		115.44349	115.44349	0.00000	115.07762	115.07762		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.85895	115.85895	0.00000	115.48502	115.48502		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.42736	118.42736	0.00000	118.04471	118.04471		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.00417	119.00417	0.00000	118.61229	118.61229		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.52506	121.52506	0.00000	121.12424	121.12424		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	0.00
I2050	On 01/02/2024	Bond Future	0.00		115.04646	115.04646	0.00000	115.03481	115.03481		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.61435	117.61435	0.00000	117.60245	117.60245		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		117.90254	117.90254	0.00000	117.89032	117.89032		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.68496	120.68496	0.00000	120.67202	120.67202		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.86574	120.86574	0.00000	120.85238	120.85238		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	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	0.00
IGOV	On 01/02/2024	Index Future	0.00		344.74500	344.74500	0.00000	344.47700	344.47700		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		352.44000	352.44000	0.00000	352.16600	352.16600		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		360.25500	360.25500	0.00000	359.97400	359.97400		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		368.76200	368.76200	0.00000	368.47400	368.47400		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		376.58700	376.58700	0.00000	376.29100	376.29100		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	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	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	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	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	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	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	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	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	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	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 20/12/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	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 21/02/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.30000	91.70000			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	8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.19000	91.81000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	8.04000	91.96000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.82000	92.18000	0.00000	7.81000	92.19000			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	7.49000	92.51000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.37000	92.63000	0.00000	7.36000	92.64000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.28000	92.72000	0.00000	7.28000	92.72000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.26000	92.74000	0.00000	7.25000	92.75000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.78332	105.60200	0.00000	8.78335	105.60192			3.51	0.00	0.00	0	77,371.00
R186	On 02/05/2024	Bond Future	0.00	8.76202	107.93349	0.00000	8.76205	107.93342			3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,558.46000	2.55846	0.00000	2,560.99000	2.56099	2,558.460	3.99	0.80	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	136.36000	0.13636	0.00000	138.10000	0.13810	136.360	4.35	(0.10)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.74350	104.99253	0.00000	8.74366	104.99219			3.33	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.73463	107.44325	0.00000	8.73501	107.44251			3.00	0.00	0.00	0	45,250.00
R186	On 06/02/2025	Bond Future	0.00	8.77337	104.37790	0.00000	8.77409	104.37667			2.75	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	257.57711	257.57711	0.00000	257.55246	257.55246			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	263.32636	263.32636	0.00000	263.30107	263.30107			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.03771	264.03771	0.00000	264.01161	264.01161			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.26976	270.26976	0.00000	270.24200	270.24200			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	270.73970	270.73970	0.00000	270.71069	270.71069			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	9.99664	91.29749	0.00000	10.00767	91.25145			8.06	0.00	0.00	0	77,761.00
R2030	On 01/02/2024	Bond Future	9.57 Call	408.76000	0.40876	0.00000	404.65000	0.40465	408.760	7.49	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	921.91000	0.92191	0.00000	911.54000	0.91154	921.910	7.91	0.44	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,004.07000	1.00407	0.00000	992.75000	0.99275	1,004.070	7.97	0.47	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,156.78000	1.15678	0.00000	1,143.74000	1.14374	1,156.780	8.06	0.51	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,321.49000	1.32149	0.00000	1,306.69000	1.30669	1,321.490	8.16	0.55	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,548.64000	1.54864	0.00000	1,531.52000	1.53152	1,548.640	8.29	0.60	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,199.83000	2.19983	0.00000	2,176.84000	2.17684	2,199.830	8.63	0.71	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	177.88000	0.17788	0.00000	188.58000	0.18858	177.880	9.52	(0.11)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	94.25000	0.09425	0.00000	100.98000	0.10098	94.250	9.94	(0.06)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	37.74000	0.03774	0.00000	41.05000	0.04105	37.740	10.54	(0.03)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	30.64000	0.03064	0.00000	33.45000	0.03345	30.640	10.68	(0.02)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	30.01000	0.03001	0.00000	32.78000	0.03278	30.010	10.69	(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	12.10	Put	16.64000	0.01664	0.00000	18.36000	0.01836	16.640	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.05547	93.31315	0.00000	10.06711	93.26612		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,190.54000	1.19054	0.00000	1,178.98000	1.17898	1,190.540	7.93	0.38	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,148.70000	2.14870	0.00000	2,129.69000	2.12969	2,148.700	8.19	0.55	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,314.15000	3.31415	0.00000	3,288.23000	3.28823	3,314.150	8.54	0.68	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,885.26000	3.88526	0.00000	3,856.59000	3.85659	3,885.260	8.70	0.73	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,795.79000	4.79579	0.00000	4,763.43000	4.76343	4,795.790	8.96	0.80	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	243.80000	0.24380	0.00000	251.23000	0.25123	243.800	9.69	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	125.49000	0.12549	0.00000	129.98000	0.12998	125.490	9.74	(0.05)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	32.20000	0.03220	0.00000	33.71000	0.03371	32.200	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.12400	91.35423	0.00000	10.13638	91.30595		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.20460	93.48571	0.00000	10.21787	93.43594		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.30823	91.43339	0.00000	10.32246	91.38214		7.26	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		10.84314	89.08659	0.00000	10.85954	89.00738		9.74	0.00	44,543,295.00	500	88,338.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	96.74000	0.09674	0.00000	94.29000	0.09429	96.740	8.08	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	734.70000	0.73470	0.00000	717.27000	0.71727	734.700	8.97	0.35	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,103.05000	1.10305	0.00000	1,078.55000	1.07855	1,103.050	9.28	0.46	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,151.98000	1.15198	0.00000	1,126.61000	1.12661	1,151.980	9.32	0.47	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,468.66000	1.46866	0.00000	1,438.01000	1.43801	1,468.660	9.55	0.54	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,042.23000	2.04223	0.00000	2,003.29000	2.00329	2,042.230	9.91	0.64	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	557.82000	0.55782	0.00000	588.51000	0.58851	557.820	10.37	(0.25)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	537.64000	0.53764	0.00000	567.60000	0.56760	537.640	10.41	(0.24)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	370.27000	0.37027	0.00000	393.52000	0.39352	370.270	10.79	(0.18)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	253.04000	0.25304	0.00000	270.76000	0.27076	253.040	11.17	(0.13)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	57.69000	0.05769	0.00000	63.37000	0.06337	57.690	12.47	(0.03)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	45.44000	0.04544	0.00000	50.12000	0.05012	45.440	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	36.54000	0.03654	0.00000	40.45000	0.04045	36.540	12.86	(0.02)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.92672	86.89143	0.00000	10.94388	86.81046		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,187.06000	1.18706	0.00000	1,167.51000	1.16751	1,187.060	10.29	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,556.72000	1.55672	0.00000	1,532.28000	1.53228	1,556.720	10.40	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,595.98000	1.59598	0.00000	1,571.06000	1.57106	1,595.980	10.42	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,717.45000	1.71745	0.00000	1,691.05000	1.69105	1,717.450	10.46	0.42	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,188.01000	2.18801	0.00000	2,156.32000	2.15632	2,188.010	10.63	0.49	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,778.72000	2.77872	0.00000	2,741.22000	2.74122	2,778.720	10.85	0.56	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,790.34000	1.79034	0.00000	1,830.83000	1.83083	1,790.340	10.97	(0.40)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,529.16000	3.52916	0.00000	3,485.31000	3.48531	3,529.160	11.12	0.64	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	982.21000	0.98221	0.00000	1,009.38000	1.00938	982.210	11.64	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	314.44000	0.31444	0.00000	326.00000	0.32600	314.440	12.90	(0.09)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	219.08000	0.21908	0.00000	227.83000	0.22783	219.080	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	170.58000	0.17058	0.00000	177.78000	0.17778	170.580	13.01	(0.05)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.01836	88.79686	0.00000	11.03638	88.71387		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.13188	86.70211	0.00000	11.15092	86.61686		9.31	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,404.06000	4.40406	0.00000	4,355.15000	4.35515	4,404.060	9.65	0.63	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	654.54000	0.65454	0.00000	669.00000	0.66900	654.540	11.16	(0.13)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.26142	88.51571	0.00000	11.28150	88.42830		8.87	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		11.63776	86.93860	0.00000	11.64413	86.90429		12.19	0.00	20,865,264.00	240	68,171.00	

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	116.61000	0.11661	0.00000	118.70000	0.11870	116.610	10.99	0.07	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	537.59000	0.53759	0.00000	540.05000	0.54005	537.590	11.37	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	51.07000	0.05107	0.00000	54.77000	0.05477	51.070	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.73672	84.34625	0.00000	11.74334	84.31122		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.84204	86.19608	0.00000	11.84898	86.16004		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.97386	83.69216	0.00000	11.98118	83.65497		11.49	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.12023	85.44325	0.00000	12.12796	85.40486		10.74	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		12.02268	77.27089	0.00000	12.03415	77.20924		13.90	0.00	6,799,838.32	88	135,214.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,878.93000	1.87893	0.00000	1,860.52000	1.86052	1,878.930	14.05	0.54	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	361.15000	0.36115	0.00000	379.93000	0.37993	361.150	15.50	(0.15)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	51.34000	0.05134	0.00000	55.78000	0.05578	51.340	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.13219	78.97692	0.00000	12.14411	78.91389		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.25160	76.45305	0.00000	12.26405	76.38839		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,076.97000	3.07697	0.00000	3,052.68000	3.05268	3,076.970	13.89	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,819.26000	1.81926	0.00000	1,844.75000	1.84475	1,819.260	15.32	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,151.09000	1.15109	0.00000	1,169.56000	1.16956	1,151.090	16.21	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.38348	78.23591	0.00000	12.39652	78.16946		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.52702	75.61223	0.00000	12.54068	75.54400		13.40	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		12.32566	77.15096	0.00000	12.31671	77.20155		14.82	0.00	13,115,663.20	170	126,582.00
R2040	On 02/05/2024	Bond Future	0.00		12.43972	78.85434	0.00000	12.43043	78.90603		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.56361	76.07736	0.00000	12.55398	76.13001		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.69960	77.85119	0.00000	12.68962	77.90477		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.84621	74.96839	0.00000	12.83588	75.02278		14.29	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		12.41883	73.25703	0.00000	12.41497	73.27889		15.67	0.00	34,650,575.19	473	99,938.00
R2044	On 01/02/2024	Bond Future	13.00	Put	736.07000	0.73607	0.00000	744.46000	0.74446	736.070	17.14	(0.24)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	482.88000	0.48288	0.00000	490.60000	0.49060	482.880	17.63	(0.17)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.52967	74.87441	0.00000	12.52566	74.89679		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.64971	72.13531	0.00000	12.64558	72.15797		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.78096	73.81707	0.00000	12.77671	73.83998		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.92184	70.97507	0.00000	12.91748	70.99814		15.26	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		12.32848	76.43486	0.00000	12.32972	76.42766		15.50	0.00	0.00	0	246,288.00
R2048	On 02/05/2024	Bond Future	0.00		12.42944	73.67420	0.00000	12.43073	73.66682		16.28	0.00	17,681,808.00	240	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.53552	75.28984	0.00000	12.53689	75.28213		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.66392	72.59465	0.00000	12.66540	72.58646		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.80224	74.11267	0.00000	12.80384	74.10399		15.07	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		12.32085	98.58644	0.00000	12.33229	98.50101		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.42606	94.89834	0.00000	12.43794	94.81105		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.53674	96.97895	0.00000	12.54912	96.88949		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.66668	93.36937	0.00000	12.67965	93.27745		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.80355	95.31988	0.00000	12.81712	95.22562		15.31	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		11.76965	66.97679	0.00000	11.77586	66.94742		13.86	0.00	133,953.58	2	14,299.00

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	11.86459	65.30242	0.00000	11.87101	65.27249		14.38	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.96560	66.73441	0.00000	11.97230	66.70363		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.08568	65.13496	0.00000	12.09271	65.10321		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.21478	66.49740	0.00000	12.22215	66.46469		12.85	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	232.82570	232.82570	0.00000	232.66740	232.66740		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	234.74605	234.74605	0.00000	234.58437	234.58437		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.95040	239.95040	0.00000	239.78447	239.78447		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.25156	242.25156	0.00000	242.08120	242.08120		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.38551	247.38551	0.00000	247.21038	247.21038		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	10.53144	85.77825	0.00000	10.53754	85.75176		9.09	0.00	23,160,127.50	270	29,551.00
R213	On 02/05/2024	Bond Future	0.00	10.60253	84.11348	0.00000	10.60892	84.08641		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.67986	85.95841	0.00000	10.68663	85.93049		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.78522	84.40363	0.00000	10.79244	84.37478		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.91167	86.17112	0.00000	10.91939	86.14126		8.16	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.19529	62.34122	0.00000	12.19648	62.33552		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.29138	60.41321	0.00000	12.29261	60.40739		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,052.20000	2.05220	0.00000	2,057.68000	2.05768	2,052.200	15.85	0.47	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,098.73000	2.09873	0.00000	2,104.21000	2.10421	2,098.730	15.89	0.47	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,460.97000	1.46097	0.00000	1,470.86000	1.47086	1,460.970	17.18	(0.32)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	800.84000	0.80084	0.00000	808.56000	0.80856	800.840	18.34	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.39223	61.73814	0.00000	12.39354	61.73202		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.51481	59.87177	0.00000	12.51622	59.86529		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.64702	61.12433	0.00000	12.64854	61.11746		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 :											179,453,244.79	1,985	1,556,450.00	
Grand Total:											179,453,244.79	1,985	1,556,450.00	