

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2023

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	934.94200	934.94200	0.00000	937.34300	937.34300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	955.65700	955.65700	0.00000	958.11000	958.11000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	976.64400	976.64400	0.00000	979.14200	979.14200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	999.32600	999.32600	0.00000	1,001.87000	1,001.87000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,020.31000	1,020.31000	0.00000	1,022.89400	1,022.89400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,071.01000	1,071.01000	0.00000	1,080.49900	1,080.49900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,094.74000	1,094.74000	0.00000	1,104.43800	1,104.43800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,118.78000	1,118.78000	0.00000	1,128.68100	1,128.68100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,144.76400	1,144.76400	0.00000	1,154.88000	1,154.88000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,168.80100	1,168.80100	0.00000	1,179.11600	1,179.11600	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	929.91500	929.91500	0.00000	941.24700	941.24700	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	950.51900	950.51900	0.00000	962.10000	962.10000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	971.39200	971.39200	0.00000	983.22000	983.22000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	993.95200	993.95200	0.00000	1,006.04200	1,006.04200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,014.82300	1,014.82300	0.00000	1,027.15400	1,027.15400	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	12.61610	74.91887	0.00000	12.51510	75.36409	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.75856	72.79793	0.00000	12.65317	73.25307	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.91134	74.41195	0.00000	12.80133	74.87693	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.10025	72.35137	0.00000	12.98488	72.82693	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.30318	73.87865	0.00000	13.18238	74.36396	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	13.24187	70.03675	0.00000	13.13078	70.59294	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.38294	67.34284	0.00000	13.26729	67.91150	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.53011	68.83516	0.00000	13.40982	69.41619	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.70686	66.17805	0.00000	13.58110	66.77240	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.88707	67.57196	0.00000	13.75597	68.17857	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	916.68000	916.68000	0.00000	926.35800	926.35800	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	936.99100	936.99100	0.00000	946.88100	946.88100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	957.56700	957.56700	0.00000	967.66600	967.66600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	979.80600	979.80600	0.00000	990.12800	990.12800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.38000	1,000.38000	0.00000	1,010.90600	1,010.90600	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	175.63704	175.63704	0.00000	175.66202	175.66202	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.57097	179.57097	0.00000	179.59638	179.59638	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.70328	181.70328	0.00000	181.72895	181.72895	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.96294	185.96294	0.00000	185.98845	185.98845	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	128.46042	128.46042	0.00000	128.70330	128.70330	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		129.96236	129.96236	0.00000	130.21035	130.21035		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.84530	132.84530	0.00000	133.09840	133.09840		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.54767	134.54767	0.00000	134.80652	134.80652		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.39766	137.39766	0.00000	137.66135	137.66135		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		121.85152	121.85152	0.00000	121.93918	121.93918		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.10908	123.10908	0.00000	123.19857	123.19857		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.84007	125.84007	0.00000	125.93118	125.93118		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.28029	127.28029	0.00000	127.37341	127.37341		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		129.97648	129.97648	0.00000	130.07093	130.07093		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		129.98133	129.98133	0.00000	130.71871	130.71871		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		132.89268	132.89268	0.00000	133.64647	133.64647		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		133.75782	133.75782	0.00000	134.52837	134.52837		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.89263	136.89263	0.00000	137.68060	137.68060		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		137.65860	137.65860	0.00000	138.46306	138.46306		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		114.24410	114.24410	0.00000	114.75992	114.75992		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		114.64201	114.64201	0.00000	115.16878	115.16878		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		117.18479	117.18479	0.00000	117.72287	117.72287		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		117.71211	117.71211	0.00000	118.26296	118.26296		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		120.20361	120.20361	0.00000	120.76554	120.76554		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		113.89765	113.89765	0.00000	114.08240	114.08240		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		116.44865	116.44865	0.00000	116.63771	116.63771		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		116.71226	116.71226	0.00000	116.90495	116.90495		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		119.44752	119.44752	0.00000	119.64432	119.64432		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		119.59888	119.59888	0.00000	119.79983	119.79983		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		343.27200	343.27200	0.00000	343.96200	343.96200		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		350.96100	350.96100	0.00000	351.66600	351.66600		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		358.75000	358.75000	0.00000	359.46700	359.46700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		367.16800	367.16800	0.00000	367.89700	367.89700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		374.95500	374.95500	0.00000	375.69600	375.69600		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 20/12/2023		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.91000	92.09000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.63000	92.37000	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	7.51000	92.49000	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	7.44000	92.56000	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	7.41000	92.59000	0.00000	7.32000	92.68000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.93235	105.22145	0.00000	8.86359	105.39681		3.51	0.00	73,655,015.00	700	75,634.00
R186	On 02/05/2024		Bond Future	0.00	8.92380	107.55271	0.00000	8.84759	107.73186		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,249.53000	2.24953	0.00000	2,396.29000	2.39629	2,249.530	3.99	0.76	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	169.35000	0.16935	0.00000	155.09000	0.15509	169.350	4.35	(0.12)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.92401	104.60449	0.00000	8.83888	104.78726		3.33	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.95005	107.02865	0.00000	8.85298	107.21520		3.00	0.00	75,990,341.50	710	44,540.00
R186	On 06/02/2025		Bond Future	0.00	9.02202	103.95270	0.00000	8.91075	104.14269		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	100.00000		0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	258.07759	258.07759	0.00000	258.05363	258.05363		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	263.85824	263.85824	0.00000	263.83350	263.83350		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	264.58462	264.58462	0.00000	264.55766	264.55766		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	270.78648	270.78648	0.00000	270.75795	270.75795		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	271.26033	271.26033	0.00000	271.23121	271.23121		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	10.16320	90.60541	0.00000	10.07614	90.96633		8.06	0.00	149,861,348.14	1,654	87,616.00
R2030	On 01/02/2024		Bond Future	9.57 Call	232.89000	0.23289	0.00000	322.96000	0.32296	232.890	7.49	0.17	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	610.24000	0.61024	0.00000	772.89000	0.77289	610.240	7.91	0.34	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	674.99000	0.67499	0.00000	847.00000	0.84700	674.990	7.97	0.37	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	797.67000	0.79767	0.00000	985.82000	0.98582	797.670	8.06	0.41	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	933.17000	0.93317	0.00000	1,137.06000	1.13706	933.170	8.16	0.45	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,124.46000	1.12446	0.00000	1,347.63000	1.34763	1,124.460	8.29	0.50	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,695.35000	1.69535	0.00000	1,961.57000	1.96157	1,695.350	8.63	0.63	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	238.08000	0.23808	0.00000	210.17000	0.21017	238.080	9.52	(0.14)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	125.33000	0.12533	0.00000	111.90000	0.11190	125.330	9.94	(0.08)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	49.14000	0.04914	0.00000	44.91000	0.04491	49.140	10.54	(0.03)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	39.64000	0.03964	0.00000	36.45000	0.03645	39.640	10.68	(0.03)	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	38.80000	0.03880	0.00000	35.71000	0.03571	38.800	10.69	(0.03)	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	21.26000	0.02126	0.00000	19.85000	0.01985	21.260	10.88	(0.02)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	10.22959	92.61271	0.00000	10.13769	92.98156		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	923.88000	0.92388	0.00000	1,064.37000	1.06437	923.880	7.93	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,760.83000	1.76083	0.00000	1,965.94000	1.96594	1,760.830	8.19	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,827.34000	2.82734	0.00000	3,085.20000	3.08520	2,827.340	8.54	0.63	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	3,362.53000	3.36253	0.00000	3,639.50000	3.63950	3,362.530	8.70	0.69	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	4,227.94000	4.22794	0.00000	4,528.82000	4.52882	4,227.940	8.96	0.76	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	299.18000	0.29918	0.00000	271.68000	0.27168	299.180	9.69	(0.11)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	156.02000	0.15602	0.00000	141.12000	0.14112	156.020	9.74	(0.06)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	40.97000	0.04097	0.00000	36.84000	0.03684	40.970	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.30811	90.63945	0.00000	10.21087	91.01610		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	10.40466	92.73886	0.00000	10.30127	93.12388		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00	10.52143	90.66926	0.00000	10.41161	91.06187		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	11.01379	88.26703	0.00000	10.92236	88.70486		9.74	0.00	0.00	0	88,518.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	39.72000	0.03972	0.00000	67.84000	0.06784	39.720	8.08	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	446.65000	0.44665	0.00000	598.23000	0.59823	446.650	8.97	0.25	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	725.04000	0.72504	0.00000	925.94000	0.92594	725.040	9.28	0.35	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	763.47000	0.76347	0.00000	970.15000	0.97015	763.470	9.32	0.37	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	1,018.76000	1.01876	0.00000	1,259.27000	1.25927	1,018.760	9.55	0.44	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	1,504.09000	1.50409	0.00000	1,793.24000	1.79324	1,504.090	9.91	0.55	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	748.62000	0.74862	0.00000	649.71000	0.64971	748.620	10.37	(0.32)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	722.01000	0.72201	0.00000	626.60000	0.62660	722.010	10.41	(0.32)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	499.28000	0.49928	0.00000	433.95000	0.43395	499.280	10.79	(0.23)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	341.31000	0.34131	0.00000	297.80000	0.29780	341.310	11.17	(0.17)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	75.96000	0.07596	0.00000	68.35000	0.06835	75.960	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	59.41000	0.05941	0.00000	53.82000	0.05382	59.410	12.67	(0.04)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	47.43000	0.04743	0.00000	43.26000	0.04326	47.430	12.86	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.10384	86.06044	0.00000	11.00819	86.50790		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	908.99000	0.90899	0.00000	1,058.56000	1.05856	908.990	10.29	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	1,221.36000	1.22136	0.00000	1,402.09000	1.40209	1,221.360	10.40	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,255.02000	1.25502	0.00000	1,438.80000	1.43880	1,255.020	10.42	0.35	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,359.65000	1.35965	0.00000	1,552.60000	1.55260	1,359.650	10.46	0.37	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,771.35000	1.77135	0.00000	1,996.41000	1.99641	1,771.350	10.63	0.43	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,299.96000	2.29996	0.00000	2,558.92000	2.55892	2,299.960	10.85	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	2,111.91000	2.11191	0.00000	1,940.14000	1.94014	2,111.910	10.97	(0.45)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	2,985.91000	2.98591	0.00000	3,280.06000	3.28006	2,985.910	11.12	0.59	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	1,175.82000	1.17582	0.00000	1,073.74000	1.07374	1,175.820	11.64	(0.29)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	380.92000	0.38092	0.00000	347.15000	0.34715	380.920	12.90	(0.11)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	266.86000	0.26686	0.00000	242.85000	0.24285	266.860	13.01	(0.08)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	208.77000	0.20877	0.00000	189.69000	0.18969	208.770	13.01	(0.07)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.20366	87.94842	0.00000	11.10354	88.40549		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.33019	85.81944	0.00000	11.22488	86.28671		9.31	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	3,849.12000	3.84912	0.00000	4,142.36000	4.14236	3,849.120	9.65	0.59	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	768.65000	0.76865	0.00000	708.89000	0.70889	768.650	11.16	(0.15)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.47009	87.61296	0.00000	11.35955	88.08965		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	11.79754	86.08379	0.00000	11.70655	86.56906		12.19	0.00	0.00	0	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	55.42000	0.05542	0.00000	88.73000	0.08873	55.420	10.99	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	324.06000	0.32406	0.00000	444.01000	0.44401	324.060	11.37	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	64.24000	0.06424	0.00000	58.56000	0.05856	64.240	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.90177	83.47890	0.00000	11.80710	83.97484		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00	12.01379	85.31056	0.00000	11.91522	85.81715		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.15630	82.77204	0.00000	12.05325	83.29000		11.49	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	12.31117	84.50227	0.00000	12.20356	85.03073		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	12.21304	76.25708	0.00000	12.09147	76.90226		13.90	0.00	12,277,389.88	161	135,183.00
R2037	On 01/02/2024	Bond Future	12.09	1,314.53000	1.31453	0.00000	1,669.33000	1.66933	1,314.530	14.05	0.45	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	489.17000	0.48917	0.00000	407.92000	0.40792	489.170	15.50	(0.19)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	68.86000	0.06886	0.00000	58.46000	0.05846	68.860	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.32888	77.94647	0.00000	12.20257	78.60587		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.45615	75.40083	0.00000	12.32472	76.07447		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	2,561.11000	2.56111	0.00000	2,888.40000	2.88840	2,561.110	13.89	0.44	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	2,114.33000	2.11433	0.00000	1,923.99000	1.92399	2,114.330	15.32	(0.33)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	1,346.91000	1.34691	0.00000	1,220.89000	1.22089	1,346.910	16.21	(0.22)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.59942	77.14616	0.00000	12.46238	77.83510		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.75232	74.49824	0.00000	12.60957	75.20128		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	12.50060	76.17254	0.00000	12.39446	76.76383		14.82	0.00	99,024,302.00	1,300	126,832.00
R2040	On 02/05/2024	Bond Future	0.00	12.62036	77.86002	0.00000	12.51013	78.46435		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.75137	75.06210	0.00000	12.63673	75.67945		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.89778	76.79927	0.00000	12.77832	77.43059		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	13.05290	73.89302	0.00000	12.92852	74.53724		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	12.58363	72.33360	0.00000	12.47749	72.92607		15.67	0.00	122,316,117.60	1,691	101,470.00
R2044	On 01/02/2024	Bond Future	13.00	928.28000	0.92828	0.00000	806.08000	0.80608	928.280	17.14	(0.30)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	611.15000	0.61115	0.00000	530.54000	0.53054	611.150	17.63	(0.22)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.69972	73.93605	0.00000	12.58956	74.54159		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00	12.82636	71.17717	0.00000	12.71186	71.79576		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.96730	72.82428	0.00000	12.84806	73.45689		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.11608	69.96015	0.00000	12.99199	70.60570		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	12.50873	75.40183	0.00000	12.39233	76.06593		15.50	0.00	0.00	0	246,288.00
R2048	On 02/05/2024	Bond Future	0.00	12.61544	72.62377	0.00000	12.49469	73.30259		16.28	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.72848	74.21716	0.00000	12.60315	74.91061		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.86731	71.48473	0.00000	12.73669	72.19397		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.01434	72.97817	0.00000	12.87832	73.70196		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	12.49095	97.33077	0.00000	12.38474	98.11117		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.60180	93.62223	0.00000	12.49143	94.41989		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.71930	95.67568	0.00000	12.60459	96.49060		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.85955	92.01983	0.00000	12.73983	92.85318		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.00480	93.94034	0.00000	12.88007	94.79075		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	11.93964	66.17962	0.00000	11.83858	66.65189		13.86	0.00	0.00	0	14,285.00

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	12.03975	64.49267	0.00000	11.93496	64.97541		14.38	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.14714	65.90749	0.00000	12.03849	66.40064		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.27713	64.27789	0.00000	12.16406	64.78217		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.41398	65.62118	0.00000	12.29655	66.13573		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	233.12031	233.12031	0.00000	233.10163	233.10163		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	235.06573	235.06573	0.00000	235.04590	235.04590		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	240.27987	240.27987	0.00000	240.25888	240.25888		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.54865	242.54865	0.00000	242.52693	242.52693		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.68467	247.68467	0.00000	247.66149	247.66149		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	10.69206	85.08416	0.00000	10.61071	85.43478		9.09	0.00	0.00	0	29,551.00
R213	On 02/05/2024	Bond Future	0.00	10.76939	83.41037	0.00000	10.68413	83.76870		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.85483	85.24073	0.00000	10.76537	85.60670		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.97350	83.65533	0.00000	10.87911	84.02942		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	11.11067	85.40565	0.00000	11.01120	85.78717		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	12.37540	61.48852	0.00000	12.26422	62.01261		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.47682	59.54614	0.00000	12.36176	60.08179		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,640.23000	1.64023	0.00000	1,892.98000	1.89298	1,640.230	15.85	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,681.05000	1.68105	0.00000	1,937.37000	1.93737	1,681.050	15.89	0.41	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,726.78000	1.72678	0.00000	1,562.24000	1.56224	1,726.780	17.18	(0.37)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	955.96000	0.95596	0.00000	860.65000	0.86065	955.960	18.34	(0.23)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.58415	60.85268	0.00000	12.46501	61.39990		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.71651	58.95567	0.00000	12.59271	59.51531		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.85672	60.18790	0.00000	12.72820	60.75903		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 :											533,124,514.12	6,216	1,565,775.00	
Grand Total:											533,124,514.12	6,216	1,565,775.00	