

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	937.24700	937.24700	0.00000	936.44700	936.44700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	958.02400	958.02400	0.00000	957.19600	957.19600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	979.17000	979.17000	0.00000	978.21900	978.21900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,002.00400	1,002.00400	0.00000	1,000.94200	1,000.94200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,023.12400	1,023.12400	0.00000	1,021.96400	1,021.96400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,075.18000	1,075.18000	0.00000	1,074.57500	1,074.57500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,099.01500	1,099.01500	0.00000	1,098.38500	1,098.38500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.27300	1,123.27300	0.00000	1,122.50800	1,122.50800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,149.46700	1,149.46700	0.00000	1,148.58300	1,148.58300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,173.69600	1,173.69600	0.00000	1,172.70600	1,172.70600	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	932.44000	932.44000	0.00000	932.37000	932.37000	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	953.11100	953.11100	0.00000	953.02900	953.02900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	974.14800	974.14800	0.00000	973.96100	973.96100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	996.86500	996.86500	0.00000	996.58500	996.58500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,017.87700	1,017.87700	0.00000	1,017.51500	1,017.51500	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	12.57232	75.11140	0.00000	12.55843	75.17263	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.71263	72.99581	0.00000	12.69832	73.05762	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.86122	74.62329	0.00000	12.84820	74.67833	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.04571	72.57566	0.00000	13.03366	72.62535	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.24427	74.11477	0.00000	13.23304	74.15990	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	13.20365	70.22726	0.00000	13.19484	70.27130	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.34294	67.53863	0.00000	13.33393	67.58286	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.48671	69.04383	0.00000	13.47892	69.08140	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.65987	66.39910	0.00000	13.65304	66.43133	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.83665	67.80417	0.00000	13.83065	67.83189	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	919.21800	919.21800	0.00000	919.11800	919.11800	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	939.59500	939.59500	0.00000	939.48300	939.48300	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	960.33500	960.33500	0.00000	960.11700	960.11700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	982.72900	982.72900	0.00000	982.42000	982.42000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,003.44400	1,003.44400	0.00000	1,003.05300	1,003.05300	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	175.83893	175.83893	0.00000	175.78842	175.78842	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.77981	179.77981	0.00000	179.72628	179.72628	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.94785	181.94785	0.00000	181.86375	181.86375	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.23291	186.23291	0.00000	186.13037	186.13037	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	129.27013	129.27013	0.00000	128.88078	128.88078	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		130.79840	130.79840	0.00000	130.39243	130.39243		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		133.71587	133.71587	0.00000	133.28651	133.28651		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		135.45972	135.45972	0.00000	135.00110	135.00110		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		138.34184	138.34184	0.00000	137.86313	137.86313		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		122.30449	122.30449	0.00000	122.29409	122.29409		0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.57989	123.57989	0.00000	123.56189	123.56189		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.33645	126.33645	0.00000	126.30450	126.30450		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.80919	127.80919	0.00000	127.75733	127.75733		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.52867	130.52867	0.00000	130.46599	130.46599		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		132.00504	132.00504	0.00000	130.93374	130.93374		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		134.96358	134.96358	0.00000	133.86676	133.86676		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		135.90149	135.90149	0.00000	134.75468	134.75468		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		139.10140	139.10140	0.00000	137.91521	137.91521		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		139.93526	139.93526	0.00000	138.70414	138.70414		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		116.24641	116.24641	0.00000	115.34608	115.34608		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		116.70062	116.70062	0.00000	115.76858	115.76858		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		119.30341	119.30341	0.00000	118.33783	118.33783		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.90380	119.90380	0.00000	118.89351	118.89351		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		122.45328	122.45328	0.00000	121.41234	121.41234		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		115.33599	115.33599	0.00000	114.73026	114.73026		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.92091	117.92091	0.00000	117.30040	117.30040		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		118.24321	118.24321	0.00000	117.58380	117.58380		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.02732	121.02732	0.00000	120.34168	120.34168		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.23229	121.23229	0.00000	120.51312	120.51312		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		346.50400	346.50400	0.00000	345.00400	345.00400		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		354.27000	354.27000	0.00000	352.73300	352.73300		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		362.17200	362.17200	0.00000	360.56200	360.56200		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		370.70400	370.70400	0.00000	369.02400	369.02400		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		378.59700	378.59700	0.00000	376.85300	376.85300		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	8.39000	91.61000	0.00000	8.39000	91.61000		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	8.38000	91.62000		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	8.35000	91.65000		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	8.34000	91.66000		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	8.28000	91.72000		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	8.25000	91.75000		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	8.13000	91.87000		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	7.91000	92.09000		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	7.63000	92.37000		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	7.51000	92.49000		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	7.44000	92.56000		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	7.41000	92.59000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.86899	105.38302	0.00000	8.89505	105.31653		3.51	0.00	0.00	0	75,389.00
R186	On 02/05/2024		Bond Future	0.00	8.85296	107.71923	0.00000	8.88233	107.65015		3.39	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,338.65000	2.33865	0.00000	2,321.58000	2.32158	2,338.650	3.81	0.79	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	128.09000	0.12809	0.00000	156.35000	0.15635	128.090	4.19	(0.10)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.83872	104.78761	0.00000	8.87701	104.70535		3.31	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.84663	107.22742	0.00000	8.89537	107.13368		2.98	0.00	0.00	0	44,540.00
R186	On 06/02/2025		Bond Future	0.00	8.89731	104.16567	0.00000	8.95803	104.06190		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	259.15168	259.15168	0.00000	258.38591	258.38591		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	264.95967	264.95967	0.00000	264.17417	264.17417		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	265.76806	265.76806	0.00000	264.90970	264.90970		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	272.02643	272.02643	0.00000	271.12404	271.12404		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.57261	272.57261	0.00000	271.60731	271.60731		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	10.07736	90.96126	0.00000	10.10361	90.85226		7.97	0.00	33,746,627.46	371	93,501.00
R2030	On 01/02/2024		Bond Future	9.57 Call	253.82000	0.25382	0.00000	271.57000	0.27157	253.820	7.14	0.19	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	701.40000	0.70140	0.00000	689.23000	0.68923	701.400	7.76	0.39	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	776.85000	0.77685	0.00000	759.66000	0.75966	776.850	7.84	0.41	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	918.89000	0.91889	0.00000	892.43000	0.89243	918.890	7.97	0.46	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,073.09000	1.07309	0.00000	1,038.08000	1.03808	1,073.090	8.10	0.50	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,288.45000	1.28845	0.00000	1,242.34000	1.24234	1,288.450	8.27	0.56	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,914.96000	1.91496	0.00000	1,844.46000	1.84446	1,914.960	8.69	0.68	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	195.51000	0.19551	0.00000	198.86000	0.19886	195.510	9.76	(0.12)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	103.73000	0.10373	0.00000	102.48000	0.10248	103.730	10.24	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	41.87000	0.04187	0.00000	39.05000	0.03905	41.870	10.92	(0.03)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	34.09000	0.03409	0.00000	31.31000	0.03131	34.090	11.07	(0.02)	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	33.39000	0.03339	0.00000	30.63000	0.03063	33.390	11.08	(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	18.58000	0.01858	0.00000	16.46000	0.01646	18.580	11.30	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.13865	92.97770	0.00000	10.16662	92.86525		8.10	0.00	0.00	0	19,397.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,024.12000	1.02412	0.00000	1,000.82000	1.00082	1,024.120	7.89	0.34	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,898.76000	1.89876	0.00000	1,879.81000	1.87981	1,898.760	8.05	0.52	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,011.47000	3.01147	0.00000	2,983.37000	2.98337	3,011.470	8.35	0.67	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,569.00000	3.56900	0.00000	3,532.76000	3.53276	3,569.000	8.51	0.72	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,466.07000	4.46607	0.00000	4,416.67000	4.41667	4,466.070	8.76	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	235.73000	0.23573	0.00000	269.51000	0.26951	235.730	9.48	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	131.59000	0.13159	0.00000	138.72000	0.13872	131.590	9.76	(0.05)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	33.25000	0.03325	0.00000	35.47000	0.03547	33.250	9.76	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.20888	91.02383	0.00000	10.24113	90.89868		7.95	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.29637	93.14218	0.00000	10.33293	93.00577		7.16	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.40378	91.08995	0.00000	10.44465	90.94353		6.90	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		10.92688	88.68315	0.00000	10.94308	88.60538		9.61	0.00	44,341,575.00	500	88,518.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	27.01000	0.02701	0.00000	51.62000	0.05162	27.010	7.15	0.03	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	498.83000	0.49883	0.00000	528.85000	0.52885	498.830	8.59	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	825.81000	0.82581	0.00000	840.15000	0.84015	825.810	9.01	0.40	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	870.37000	0.87037	0.00000	882.60000	0.88260	870.370	9.06	0.41	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,163.21000	1.16321	0.00000	1,162.20000	1.16220	1,163.210	9.36	0.49	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,707.86000	1.70786	0.00000	1,684.97000	1.68497	1,707.860	9.83	0.60	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	601.75000	0.60175	0.00000	633.20000	0.63320	601.750	10.39	(0.28)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	579.82000	0.57982	0.00000	609.74000	0.60974	579.820	10.44	(0.27)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	398.57000	0.39857	0.00000	415.27000	0.41527	398.570	10.89	(0.20)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	271.88000	0.27188	0.00000	279.73000	0.27973	271.880	11.32	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	61.93000	0.06193	0.00000	59.13000	0.05913	61.930	12.81	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	48.82000	0.04882	0.00000	45.90000	0.04590	48.820	13.04	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	39.31000	0.03931	0.00000	36.40000	0.03640	39.310	13.25	(0.02)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.01266	86.48692	0.00000	11.02981	86.40649		10.67	0.00	0.00	0	61,448.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,001.49000	1.00149	0.00000	1,001.12000	1.00112	1,001.490	10.20	0.30	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,339.08000	1.33908	0.00000	1,335.42000	1.33542	1,339.080	10.31	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,375.29000	1.37529	0.00000	1,371.26000	1.37126	1,375.290	10.33	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,487.67000	1.48767	0.00000	1,482.49000	1.48249	1,487.670	10.37	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,927.53000	1.92753	0.00000	1,917.74000	1.91774	1,927.530	10.54	0.46	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,488.55000	2.48855	0.00000	2,472.05000	2.47205	2,488.550	10.76	0.54	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,891.38000	1.89138	0.00000	1,950.97000	1.95097	1,891.380	10.89	(0.42)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,209.78000	3.20978	0.00000	3,185.66000	3.18566	3,209.780	11.04	0.62	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,028.49000	1.02849	0.00000	1,071.98000	1.07198	1,028.490	11.56	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	321.50000	0.32150	0.00000	340.22000	0.34022	321.500	12.82	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	222.34000	0.22234	0.00000	236.62000	0.23662	222.340	12.94	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	172.25000	0.17225	0.00000	184.11000	0.18411	172.250	12.94	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.10582	88.39505	0.00000	11.12589	88.30319		10.20	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.22507	86.28587	0.00000	11.24798	86.18393		9.58	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,203.99000	4.20399	0.00000	4,061.62000	4.06162	4,203.990	9.92	0.61	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	745.60000	0.74560	0.00000	711.14000	0.71114	745.600	11.44	(0.15)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.35773	88.09752	0.00000	11.38334	87.98676		8.94	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		11.74017	86.38929	0.00000	11.74129	86.38331		11.87	0.00	19,005,643.80	220	68,204.00	

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	52.66000	0.05266	0.00000	64.92000	0.06492	52.660	10.66	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	331.50000	0.33150	0.00000	367.83000	0.36783	331.500	11.04	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	43.56000	0.04356	0.00000	51.86000	0.05186	43.560	14.43	(0.02)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.84186	83.79226	0.00000	11.84320	83.78523		12.56	0.00	0.00	0	104,999.00
R2035	On 01/08/2024	Bond Future	0.00		11.94936	85.64119	0.00000	11.95257	85.62468		12.15	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.08710	83.11935	0.00000	12.09195	83.09494		11.79	0.00	332,477.40	4	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.23721	84.86497	0.00000	12.24359	84.83359		11.00	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		12.16589	76.50636	0.00000	12.15171	76.58157		13.54	0.00	5,431,951.56	71	135,112.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,309.71000	1.30971	0.00000	1,448.97000	1.44897	1,309.710	13.27	0.47	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	365.54000	0.36554	0.00000	418.66000	0.41866	365.540	14.73	(0.16)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	42.01000	0.04201	0.00000	55.25000	0.05525	42.010	16.42	(0.02)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.27968	78.20233	0.00000	12.26511	78.27834		13.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.40306	75.67189	0.00000	12.38958	75.74094		13.91	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,558.00000	2.55800	0.00000	2,705.69000	2.70569	2,558.000	13.43	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,911.82000	1.91182	0.00000	1,998.54000	1.99854	1,911.820	14.85	(0.31)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,197.63000	1.19763	0.00000	1,266.45000	1.26645	1,197.630	15.77	(0.21)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.54236	77.43191	0.00000	12.52968	77.49562		12.82	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.69133	74.79745	0.00000	12.67933	74.85652		12.68	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		12.47874	76.29373	0.00000	12.46973	76.34377		14.43	0.00	0.00	0	126,832.00
R2040	On 02/05/2024	Bond Future	0.00		12.59746	77.98495	0.00000	12.58826	78.03523		14.50	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.72576	75.19933	0.00000	12.71779	75.24212		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.86948	76.94808	0.00000	12.86250	76.98486		13.63	0.00	307,792.32	4	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		13.02197	74.05241	0.00000	13.01584	74.08406		13.47	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		12.55174	72.51076	0.00000	12.54271	72.56105		15.22	0.00	725,107.60	10	101,465.00
R2044	On 01/02/2024	Bond Future	13.00	Put	761.77000	0.76177	0.00000	846.25000	0.84625	761.770	16.22	(0.28)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	479.71000	0.47971	0.00000	550.58000	0.55058	479.710	16.72	(0.19)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.66644	74.11809	0.00000	12.65721	74.16871		15.33	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.79006	71.37231	0.00000	12.78198	71.41587		15.79	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.92797	73.03189	0.00000	12.92079	73.06991		15.02	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.07376	70.17919	0.00000	13.06737	70.21236		14.99	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		12.47684	75.58269	0.00000	12.46270	75.66315		15.02	0.00	4,761,709.47	63	246,225.00
R2048	On 02/05/2024	Bond Future	0.00		12.58217	72.80967	0.00000	12.56764	72.89112		16.04	0.00	2,184,290.10	30	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.69230	74.41611	0.00000	12.67868	74.49126		15.58	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.82812	71.69619	0.00000	12.81514	71.76648		15.83	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.97219	73.20103	0.00000	12.95970	73.26731		14.91	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		12.46953	97.48719	0.00000	12.45534	97.59108		15.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.57936	93.78338	0.00000	12.56475	93.88859		16.28	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.69430	95.85215	0.00000	12.68061	95.94905		15.80	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.83196	92.21063	0.00000	12.81889	92.30128		15.70	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.97471	94.14414	0.00000	12.96215	94.22946		14.76	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		11.89845	66.37153	0.00000	11.88414	66.43839		13.50	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	11.99684	64.68974	0.00000	11.98216	64.75735		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.10086	66.11691	0.00000	12.08722	66.17881		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.22734	64.49928	0.00000	12.21448	64.55663		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.36082	65.85341	0.00000	12.34859	65.90701		12.59	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	233.81270	233.81270	0.00000	233.70369	233.70369		0.00	0.00	41,151,035.20	176	677.00
R210	On 02/05/2024	Bond Future	0.00	235.79201	235.79201	0.00000	235.66255	235.66255		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	241.05117	241.05117	0.00000	240.89294	240.89294		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.37975	243.37975	0.00000	243.17901	243.17901		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.55657	248.55657	0.00000	248.33285	248.33285		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	10.61029	85.43660	0.00000	10.63162	85.34448		8.98	0.00	23,922,248.00	280	29,831.00
R213	On 02/05/2024	Bond Future	0.00	10.68342	83.77169	0.00000	10.70599	83.67664		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.76205	85.62032	0.00000	10.78801	85.51389		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.87323	84.05279	0.00000	10.90255	83.93632		8.77	0.00	168,105.58	2	16,191.00
R213	On 06/02/2025	Bond Future	0.00	11.00279	85.81953	0.00000	11.03541	85.69411		8.24	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	12.33876	61.66043	0.00000	12.32968	61.70316		14.93	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.43872	59.72267	0.00000	12.42946	59.76570		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,608.72000	1.60872	0.00000	1,723.33000	1.72333	1,608.720	15.24	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,650.15000	1.65015	0.00000	1,765.53000	1.76553	1,650.150	15.27	0.42	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,558.90000	1.55890	0.00000	1,638.84000	1.63884	1,558.900	16.55	(0.35)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	838.67000	0.83867	0.00000	899.93000	0.89993	838.670	17.76	(0.21)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.54307	61.04047	0.00000	12.53492	61.07783		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.67237	59.15425	0.00000	12.66509	59.18710		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.80957	60.39642	0.00000	12.80304	60.42539		14.12	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 :											176,078,563.49	1,731	1,570,955.00	
Grand Total:											176,078,563.49	1,731	1,570,955.00	