

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2023

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	948.52300	948.52300	0.00000	946.07500	946.07500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	969.55200	969.55200	0.00000	967.04800	967.04800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	990.96500	990.96500	0.00000	988.39600	988.39600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,014.09300	1,014.09300	0.00000	1,011.44800	1,011.44800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,035.49100	1,035.49100	0.00000	1,032.77300	1,032.77300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,079.31900	1,079.31900	0.00000	1,090.77600	1,090.77600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,103.24800	1,103.24800	0.00000	1,114.95700	1,114.95700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,127.61400	1,127.61400	0.00000	1,139.57000	1,139.57000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,153.93100	1,153.93100	0.00000	1,166.14800	1,166.14800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,178.28000	1,178.28000	0.00000	1,190.73400	1,190.73400	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.71400	948.71400	0.00000	944.23900	944.23900	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	969.74700	969.74700	0.00000	965.17100	965.17100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	991.16400	991.16400	0.00000	986.47800	986.47800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,014.29800	1,014.29800	0.00000	1,009.48500	1,009.48500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,035.70000	1,035.70000	0.00000	1,030.76800	1,030.76800	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	12.15509	76.98151	0.00000	12.34058	76.14216	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.27736	74.90790	0.00000	12.47083	74.04972	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.40671	76.57847	0.00000	12.60869	75.70094	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.56879	74.57757	0.00000	12.78069	73.67903	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.74461	76.16002	0.00000	12.96657	75.24199	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	12.76194	72.49476	0.00000	13.01838	71.16342	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.88344	69.85702	0.00000	13.15012	68.49579	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.00890	71.41428	0.00000	13.28611	70.02251	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.16042	68.82609	0.00000	13.45006	67.40117	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.31603	70.28349	0.00000	13.61782	68.82791	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	934.70000	934.70000	0.00000	930.91500	930.91500	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	955.42200	955.42200	0.00000	951.55200	951.55200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	976.52300	976.52300	0.00000	972.55800	972.55800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	999.31500	999.31500	0.00000	995.24100	995.24100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,020.40000	1,020.40000	0.00000	1,016.22400	1,016.22400	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	176.30554	176.30554	0.00000	176.19720	176.19720	0.00	0.00	44,076,385.00	250	11,660.00
I2025	On 02/05/2024		Bond Future	0.00	180.25707	180.25707	0.00000	180.14619	180.14619	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.43543	182.43543	0.00000	182.32127	182.32127	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.73354	186.73354	0.00000	186.61591	186.61591	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	130.69388	130.69388	0.00000	130.42799	130.42799	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	132.25401	132.25401	0.00000	131.98201	131.98201		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	135.20466	135.20466	0.00000	134.92624	134.92624		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.98337	136.98337	0.00000	136.69741	136.69741		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.89923	139.89923	0.00000	139.60653	139.60653		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	124.43298	124.43298	0.00000	123.61498	123.61498		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	125.75620	125.75620	0.00000	124.91976	124.91976		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	128.56200	128.56200	0.00000	127.70658	127.70658		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	130.08692	130.08692	0.00000	129.21053	129.21053		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	132.85607	132.85607	0.00000	131.96049	131.96049		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	133.56114	133.56114	0.00000	133.39470	133.39470		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	136.55466	136.55466	0.00000	136.38440	136.38440		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	137.52731	137.52731	0.00000	137.35260	137.35260		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.76661	140.76661	0.00000	140.58714	140.58714		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	141.63413	141.63413	0.00000	141.44919	141.44919		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	118.25782	118.25782	0.00000	117.69995	117.69995		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	118.75707	118.75707	0.00000	118.18649	118.18649		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	121.40634	121.40634	0.00000	120.82266	120.82266		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	122.05526	122.05526	0.00000	121.45675	121.45675		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	124.65158	124.65158	0.00000	124.03969	124.03969		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	118.39897	118.39897	0.00000	120.22807	120.22807		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	121.05276	121.05276	0.00000	122.92267	122.92267		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	121.44455	121.44455	0.00000	123.35523	123.35523		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	124.30525	124.30525	0.00000	126.26038	126.26038		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	124.57849	124.57849	0.00000	126.57352	126.57352		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	351.95200	351.95200	0.00000	350.82400	350.82400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	359.84100	359.84100	0.00000	358.68700	358.68700		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	367.87200	367.87200	0.00000	366.68800	366.68800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	376.54600	376.54600	0.00000	375.32900	375.32900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	384.57200	384.57200	0.00000	383.32200	383.32200		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	8.39000	91.61000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.29000	91.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.27000	91.73000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.16000	91.84000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.12000	91.88000	0.00000	8.12000	91.88000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	7.96000	92.04000	0.00000	7.96000	92.04000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.68000	92.32000	0.00000	7.68000	92.32000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.35000	92.65000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.21000	92.79000	0.00000	7.21000	92.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.12000	92.88000	0.00000	7.12000	92.88000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.11000	92.89000	0.00000	7.11000	92.89000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.51170	106.30012	0.00000	8.60076	106.07057			3.51	0.00	5,633,906.36	53	75,288.00
R186	On 02/05/2024	Bond Future	0.00	8.45679	108.65677	0.00000	8.55554	108.42207			3.39	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	3,117.37000	3.11737	0.00000	2,919.65000	2.91965	3,117.370	3.81	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	55.75000	0.05575	0.00000	72.73000	0.07273	55.750	4.19	(0.05)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.39528	105.74639	0.00000	8.50586	105.50624			3.31	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.33945	108.20947	0.00000	8.46602	107.96326			2.98	0.00	0.00	0	44,540.00
R186	On 06/02/2025	Bond Future	0.00	8.31411	105.16940	0.00000	8.45976	104.91752			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	262.30611	262.30611	0.00000	261.42137	261.42137			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	268.18519	268.18519	0.00000	267.28066	267.28066			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	269.06527	269.06527	0.00000	268.13840	268.13840			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	275.40380	275.40380	0.00000	274.45394	274.45394			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	276.01929	276.01929	0.00000	275.04445	275.04445			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	9.65452	92.73985	0.00000	9.77838	92.21440			7.97	0.00	148,383,760.00	1,600	94,712.00
R2030	On 01/02/2024	Bond Future	9.57 Call	760.60000	0.76060	0.00000	588.34000	0.58834	760.600	7.14	0.44	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	1,578.10000	1.57810	0.00000	1,295.14000	1.29514	1,578.100	7.76	0.66	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,698.03000	1.69803	0.00000	1,402.25000	1.40225	1,698.030	7.84	0.68	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,915.46000	1.91546	0.00000	1,598.17000	1.59817	1,915.460	7.97	0.72	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	2,141.43000	2.14143	0.00000	1,803.88000	1.80388	2,141.430	8.10	0.75	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	2,443.06000	2.44306	0.00000	2,081.47000	2.08147	2,443.060	8.27	0.79	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	3,256.65000	3.25665	0.00000	2,843.97000	2.84397	3,256.650	8.69	0.87	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	45.27000	0.04527	0.00000	82.78000	0.08278	45.270	9.76	(0.04)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	21.08000	0.02108	0.00000	41.40000	0.04140	21.080	10.24	(0.02)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	7.22000	0.00722	0.00000	15.60000	0.01560	7.220	10.92	(0.01)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	5.68000	0.00568	0.00000	12.53000	0.01253	5.680	11.07	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	5.54000	0.00554	0.00000	12.26000	0.01226	5.540	11.08	0.00	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	2.74000	0.00274	0.00000	6.47000	0.00647	2.740	11.30	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.69233	94.79578	0.00000	9.82305	94.25866		8.10	0.00	1,042,753.58	11	21,427.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,756.08000	1.75608	0.00000	1,527.46000	1.52746	1,756.080	7.89	0.50	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,946.63000	2.94663	0.00000	2,624.33000	2.62433	2,946.630	8.05	0.67	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	4,311.45000	4.31145	0.00000	3,916.92000	3.91692	4,311.450	8.35	0.79	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,958.48000	4.95848	0.00000	4,538.81000	4.53881	4,958.480	8.51	0.83	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,966.35000	5.96635	0.00000	5,515.89000	5.51589	5,966.350	8.76	0.88	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	103.62000	0.10362	0.00000	139.44000	0.13944	103.620	9.48	(0.05)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	54.24000	0.05424	0.00000	75.09000	0.07509	54.240	9.76	(0.02)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	11.40000	0.01140	0.00000	17.06000	0.01706	11.400	9.76	(0.01)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.73627	92.88257	0.00000	9.87470	92.33329		7.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.79334	95.04508	0.00000	9.94069	94.48262		7.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.86876	93.03385	0.00000	10.02550	92.45909		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		10.47473	90.89107	0.00000	10.65461	90.00395		9.61	0.00	345,295,174.93	3,799	91,820.00
R2032	On 01/02/2024	Bond Future	10.01	Call	186.59000	0.18659	0.00000	98.42000	0.09842	186.590	7.15	0.16	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,398.34000	1.39834	0.00000	980.07000	0.98007	1,398.340	8.59	0.59	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,974.05000	1.97405	0.00000	1,457.38000	1.45738	1,974.050	9.01	0.69	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	2,046.47000	2.04647	0.00000	1,519.07000	1.51907	2,046.470	9.06	0.70	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	468.86000	0.46886	0.00000	792.60000	0.79260	468.860	9.24	(0.26)	(46,213,662.24)	17,000	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	2,497.93000	2.49793	0.00000	1,910.43000	1.91043	2,497.930	9.36	0.76	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	3,259.49000	3.25949	0.00000	2,592.51000	2.59251	3,259.490	9.83	0.84	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	157.22000	0.15722	0.00000	302.68000	0.30268	157.220	10.39	(0.10)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	150.06000	0.15006	0.00000	290.42000	0.29042	150.060	10.44	(0.09)	(8,442,194.86)	8,500	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	94.25000	0.09425	0.00000	191.89000	0.19189	94.250	10.89	(0.06)	(5,509,267.61)	8,500	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	59.06000	0.05906	0.00000	126.28000	0.12628	59.060	11.32	(0.04)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	10.12000	0.01012	0.00000	25.74000	0.02574	10.120	12.81	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	7.66000	0.00766	0.00000	20.00000	0.02000	7.660	13.04	(0.01)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	5.96000	0.00596	0.00000	15.91000	0.01591	5.960	13.25	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.53973	88.74387	0.00000	10.72784	87.83705		10.67	0.00	0.00	0	61,448.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,803.75000	1.80375	0.00000	1,455.97000	1.45597	1,803.750	10.20	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	2,300.23000	2.30023	0.00000	1,887.40000	1.88740	2,300.230	10.31	0.52	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	2,351.77000	2.35177	0.00000	1,932.73000	1.93273	2,351.770	10.33	0.53	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,510.14000	2.51014	0.00000	2,072.53000	2.07253	2,510.140	10.37	0.55	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	3,108.89000	3.10889	0.00000	2,607.79000	2.60779	3,108.890	10.54	0.62	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,834.88000	3.83488	0.00000	3,268.92000	3.26892	3,834.880	10.76	0.69	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,061.23000	1.06123	0.00000	1,370.82000	1.37082	1,061.230	10.89	(0.28)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	4,724.80000	4.72480	0.00000	4,093.53000	4.09353	4,724.800	11.04	0.75	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	529.15000	0.52915	0.00000	712.50000	0.71250	529.150	11.56	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	145.64000	0.14564	0.00000	209.17000	0.20917	145.640	12.82	(0.05)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	96.06000	0.09606	0.00000	141.27000	0.14127	96.060	12.94	(0.03)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	71.79000	0.07179	0.00000	107.48000	0.10748	71.790	12.94	(0.03)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.61068	90.70227	0.00000	10.80760	89.77519		10.20	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.70387	88.64771	0.00000	10.91113	87.69858		9.58	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,744.07000	5.74407	0.00000	5,104.06000	5.10406	5,744.070	9.92	0.71	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	448.32000	0.44832	0.00000	558.50000	0.55850	448.320	11.44	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.81028	90.50996	0.00000	11.02795	89.54042		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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	0.00	11.32405	88.65349	0.00000	11.51922	87.58085		11.87	0.00	6,560,358.26	74	68,077.00
R2035	On 01/02/2024	Bond Future	10.62 Call	195.10000	0.19510	0.00000	115.46000	0.11546	195.100	10.66	0.12	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	883.01000	0.88301	0.00000	587.87000	0.58787	883.010	11.04	0.38	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	7.08000	0.00708	0.00000	20.20000	0.02020	7.080	14.43	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.40901	86.10673	0.00000	11.61199	85.01024		12.56	0.00	541,611,331.70	6,290	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.49862	88.00719	0.00000	11.70994	86.88629		12.15	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.61563	85.54134	0.00000	11.83661	84.39392		11.79	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.74466	87.33882	0.00000	11.97547	86.16679		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	11.75023	78.75651	0.00000	11.94519	77.68923		13.54	0.00	27,564,778.50	350	134,721.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,553.48000	2.55348	0.00000	1,920.99000	1.92099	2,553.480	13.27	0.70	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	97.12000	0.09712	0.00000	203.58000	0.20358	97.120	14.73	(0.06)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	6.94000	0.00694	0.00000	19.65000	0.01965	6.940	16.42	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.84795	80.50240	0.00000	12.05040	79.41142		13.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	11.95385	78.02318	0.00000	12.16443	76.90794		13.91	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,708.39000	3.70839	0.00000	3,141.07000	3.14107	3,708.390	13.43	0.56	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,252.97000	1.25297	0.00000	1,549.98000	1.54998	1,252.970	14.85	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	758.40000	0.75840	0.00000	955.71000	0.95571	758.400	15.77	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.07387	79.83877	0.00000	12.29343	78.69714		12.82	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.20323	77.25576	0.00000	12.43191	76.08973		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	12.04776	78.74625	0.00000	12.28863	77.36060		14.43	0.00	27,561,187.50	350	126,434.00
R2040	On 02/05/2024	Bond Future	0.00	12.15007	80.49189	0.00000	12.40004	79.07550		14.50	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.26052	77.76203	0.00000	12.52038	76.31416		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.38462	79.57125	0.00000	12.65535	78.08922		13.63	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.51709	76.73166	0.00000	12.79889	75.21802		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	12.12102	74.97680	0.00000	12.37195	73.52334		15.22	0.00	31,340,302.40	418	100,633.00
R2044	On 01/02/2024	Bond Future	13.00 Put	239.06000	0.23906	0.00000	507.61000	0.50761	239.060	16.22	(0.11)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	133.20000	0.13320	0.00000	307.24000	0.30724	133.200	16.72	(0.07)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.21966	76.63891	0.00000	12.47985	75.15324		15.33	0.00	536,472.37	7	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.32582	73.94919	0.00000	12.59608	72.43049		15.79	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.44456	75.66955	0.00000	12.72586	74.11512		15.02	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.57076	72.87318	0.00000	12.86334	71.28558		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	12.05621	78.04608	0.00000	12.29189	76.64778		15.02	0.00	1,951,152.00	25	246,221.00
R2048	On 02/05/2024	Bond Future	0.00	12.14615	75.32771	0.00000	12.39037	73.89835		16.04	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.23990	76.99016	0.00000	12.49318	75.52908		15.58	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.35678	74.33089	0.00000	12.62054	72.83542		15.83	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.48149	75.89204	0.00000	12.75595	74.36466		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	12.04902	100.65895	0.00000	12.28974	98.81947		15.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.14270	97.02560	0.00000	12.39257	95.14521		16.28	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.24070	99.16642	0.00000	12.50015	97.24428		15.80	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.35866	95.60302	0.00000	12.62923	93.63572		15.70	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.48173	97.60901	0.00000	12.76342	95.59966		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

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 01/02/2024		Bond Future	0.00	11.48370	68.34903	0.00000	11.66804	67.45986		13.50	0.00	0.00	0	14,229.00
R209	On 02/05/2024		Bond Future	0.00	11.56696	66.71110	0.00000	11.75799	65.80217		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.65508	68.18330	0.00000	11.85313	67.25412		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	11.76326	66.61441	0.00000	11.96940	65.66325		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	11.87863	68.01380	0.00000	12.09277	67.04225		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	235.98941	235.98941	0.00000	235.87902	235.87902		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024		Bond Future	0.00	238.01737	238.01737	0.00000	237.90411	237.90411		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	243.32746	243.32746	0.00000	243.21110	243.21110		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	245.70869	245.70869	0.00000	245.58746	245.58746		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	250.93730	250.93730	0.00000	250.81241	250.81241		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	10.15232	87.44598	0.00000	10.31708	86.71609		8.98	0.00	0.00	0	29,769.00
R213	On 02/05/2024		Bond Future	0.00	10.20347	85.82575	0.00000	10.37612	85.07958		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.25822	87.72016	0.00000	10.43944	86.95731		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.34112	86.20238	0.00000	10.53250	85.42136		8.77	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.44144	88.01522	0.00000	10.64333	87.21733		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	11.89840	63.78953	0.00000	12.15412	62.53884		14.93	0.00	0.00	0	10,887.00
R214	On 02/05/2024		Bond Future	0.00	11.98321	61.89899	0.00000	12.24765	60.62060		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,633.03000	2.63303	0.00000	2,000.61000	2.00061	2,633.030	15.24	0.56	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,689.04000	2.68904	0.00000	2,048.09000	2.04809	2,689.040	15.27	0.57	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	887.75000	0.88775	0.00000	1,257.02000	1.25702	887.750	16.55	(0.23)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	444.78000	0.44478	0.00000	658.92000	0.65892	444.780	17.76	(0.13)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.07151	63.26520	0.00000	12.34519	61.95836		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.18237	61.43142	0.00000	12.46665	60.09384		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.30093	62.72220	0.00000	12.59592	61.35610		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 :											1,121,392,437.90	47,227	1,596,692.00		
Grand Total:											1,121,392,437.90	47,227	1,596,692.00		