

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2024

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	940.86000	940.86000	0.00000	1,982.62300	1,982.62300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	961.64500	961.64500	0.00000	2,026.42300	2,026.42300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	983.01300	983.01300	0.00000	2,071.38000	2,071.38000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,005.99100	1,005.99100	0.00000	2,119.82500	2,119.82500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,027.40300	1,027.40300	0.00000	2,164.86900	2,164.86900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.50600	1,096.50600	0.00000	1,086.46800	1,086.46800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,120.72900	1,120.72900	0.00000	1,110.47000	1,110.47000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,145.63200	1,145.63200	0.00000	1,135.10600	1,135.10600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,172.41200	1,172.41200	0.00000	1,161.65400	1,161.65400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,197.36500	1,197.36500	0.00000	1,186.33700	1,186.33700	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	947.89400	947.89400	0.00000	938.87700	938.87700	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	968.83500	968.83500	0.00000	959.61900	959.61900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	990.36300	990.36300	0.00000	980.90800	980.90800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,013.51200	1,013.51200	0.00000	1,003.85000	1,003.85000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,035.08400	1,035.08400	0.00000	1,025.18000	1,025.18000	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	12.35108	76.09503	0.00000	12.41261	75.81967	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.48302	73.99609	0.00000	12.54723	73.71450	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.61882	75.65730	0.00000	12.68648	75.36669	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.79031	73.63858	0.00000	12.86106	73.34204	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.97279	75.21648	0.00000	13.04756	74.91081	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	13.00939	71.20939	0.00000	13.07093	70.89573	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.14182	68.53750	0.00000	13.20585	68.21685	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.27532	70.07582	0.00000	13.34242	69.74541	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.43797	67.45967	0.00000	13.50792	67.12234	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.60210	68.90247	0.00000	13.67555	68.55529	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	934.17400	934.17400	0.00000	925.54600	925.54600	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	954.81100	954.81100	0.00000	945.99300	945.99300	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	976.02800	976.02800	0.00000	966.98000	966.98000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	998.84300	998.84300	0.00000	989.59600	989.59600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,020.10200	1,020.10200	0.00000	1,010.62300	1,010.62300	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	176.38550	176.38550	0.00000	176.31060	176.31060	0.00	0.00	0.00	0	11,360.00
I2025	On 02/05/2024		Bond Future	0.00	180.32553	180.32553	0.00000	180.24891	180.24891	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.53238	182.53238	0.00000	182.44742	182.44742	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.84153	186.84153	0.00000	186.75681	186.75681	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	129.45205	129.45205	0.00000	129.43696	129.43696	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	130.97487	130.97487	0.00000	130.95937	130.95937		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.91578	133.91578	0.00000	133.89538	133.89538		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.67178	135.67178	0.00000	135.65219	135.65219		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.58648	138.58648	0.00000	138.56163	138.56163		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	122.39124	122.39124	0.00000	122.37503	122.37503		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.65960	123.65960	0.00000	123.64300	123.64300		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.43638	126.43638	0.00000	126.41505	126.41505		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.91825	127.91825	0.00000	127.89773	127.89773		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.66652	130.66652	0.00000	130.64093	130.64093		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	131.62034	131.62034	0.00000	131.90417	131.90417		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.56050	134.56050	0.00000	134.85050	134.85050		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.50933	135.50933	0.00000	135.80081	135.80081		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.70763	138.70763	0.00000	139.00778	139.00778		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.56167	139.56167	0.00000	139.86246	139.86246		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	115.68171	115.68171	0.00000	116.19844	116.19844		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.11476	116.11476	0.00000	116.64301	116.64301		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	118.72204	118.72204	0.00000	119.25791	119.25791		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.31544	119.31544	0.00000	119.86495	119.86495		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.87722	121.87722	0.00000	122.43435	122.43435		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	115.06746	115.06746	0.00000	115.44785	115.44785		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	117.63794	117.63794	0.00000	118.02665	118.02665		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	117.97144	117.97144	0.00000	118.36469	118.36469		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.75600	120.75600	0.00000	121.15996	121.15996		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.98068	120.98068	0.00000	121.38827	121.38827		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	353.76600	353.76600	0.00000	346.64600	346.64600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	361.66800	361.66800	0.00000	354.38900	354.38900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	369.79000	369.79000	0.00000	362.33400	362.33400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	378.52300	378.52300	0.00000	370.89600	370.89600		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	386.66100	386.66100	0.00000	378.85700	378.85700		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 17/01/2024	Jibar Tradeable Future	0.00	8.37800	91.62200	0.00000	8.37400	91.62600			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34500	91.65500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.32800	91.67200	0.00000	8.32800	91.67200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.24800	91.75200	0.00000	8.24700	91.75300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.21800	91.78200	0.00000	8.21700	91.78300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.08800	91.91200	0.00000	8.08700	91.91300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.85800	92.14200	0.00000	7.85500	92.14500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.53900	92.46100	0.00000	7.53800	92.46200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.43000	92.57000	0.00000	7.42600	92.57400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.34600	92.65400	0.00000	7.34400	92.65600			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.29000	92.71000	0.00000	7.28500	92.71500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.40900	92.59100	0.00000	7.40700	92.59300			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.69662	105.82420	0.00000	8.75123	105.68417			3.14	0.00	26,456,050.00	250	74,493.00
R186	On 02/05/2024	Bond Future	0.00	8.66529	108.16201	0.00000	8.72583	108.01891			3.04	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,619.73000	2.61973	0.00000	2,553.70000	2.55370	2,619.730	3.59	0.87	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	45.50000	0.04550	0.00000	82.41000	0.08241	45.500	3.94	(0.05)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.62145	105.25596	0.00000	8.69093	105.10589			2.99	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.59526	107.71263	0.00000	8.67397	107.56038			2.75	0.00	0.00	0	44,537.00
R186	On 06/02/2025	Bond Future	0.00	8.59544	104.68360	0.00000	8.68813	104.52420			2.56	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
R202	On 01/02/2024	Bond Future	0.00	259.53541	259.53541	0.00000	259.50124	259.50124			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	265.33273	265.33273	0.00000	265.29799	265.29799			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.18931	266.18931	0.00000	266.14396	266.14396			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.47277	272.47277	0.00000	272.42946	272.42946			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.08592	273.08592	0.00000	273.03047	273.03047			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	9.86596	91.84510	0.00000	9.90107	91.69757			6.87	0.00	57,862,413.00	630	99,105.00
R2030	On 01/02/2024	Bond Future	9.57 Call	144.77000	0.14477	0.00000	240.08000	0.24008	144.770	5.62	0.19	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	705.34000	0.70534	0.00000	793.00000	0.79300	705.340	6.56	0.53	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	807.20000	0.80720	0.00000	887.29000	0.88729	807.200	6.67	0.57	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	999.80000	0.99980	0.00000	1,064.39000	1.06439	999.800	6.87	0.63	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,206.81000	1.20681	0.00000	1,254.33000	1.25433	1,206.810	7.05	0.69	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,493.31000	1.49331	0.00000	1,517.41000	1.51741	1,493.310	7.27	0.75	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,298.11000	2.29811	0.00000	2,264.10000	2.26410	2,298.110	7.83	0.87	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	15.50000	0.01550	0.00000	41.81000	0.04181	15.500	9.15	(0.02)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	4.93000	0.00493	0.00000	16.23000	0.01623	4.930	9.71	(0.01)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	0.99000	0.00099	0.00000	4.21000	0.00421	0.990	10.49	0.00	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	0.69000	0.00069	0.00000	2.68000	0.00268	0.690	10.67	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	0.67000	0.00067	0.00000	2.56000	0.00256	0.670	10.69	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	0.23000	0.00023	0.00000	0.81000	0.00081	0.230	10.94	0.00	0.00	0	400.00	

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
R2030	On 02/05/2024	Bond Future	0.00		9.91721	93.87415	0.00000	9.95429	93.72327			7.03	0.00	0.00	0	23,830.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,005.52000	1.00552	0.00000	1,163.48000	1.16348	1,005.520		6.88	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,052.30000	2.05230	0.00000	2,193.02000	2.19302	2,052.300		7.13	0.61	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,354.92000	3.35492	0.00000	3,437.01000	3.43701	3,354.920		7.47	0.77	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,990.96000	3.99096	0.00000	4,041.70000	4.04170	3,990.960		7.64	0.82	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,993.37000	4.99337	0.00000	4,999.83000	4.99983	4,993.370		7.90	0.88	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	67.76000	0.06776	0.00000	125.32000	0.12532	67.760		8.62	(0.04)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	25.67000	0.02567	0.00000	53.71000	0.05371	25.670		8.67	(0.02)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	3.38000	0.00338	0.00000	9.83000	0.00983	3.380		8.67	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.97088	91.95403	0.00000	10.01098	91.79648			6.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.04166	94.09963	0.00000	10.08402	93.93954			6.77	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.12745	92.08760	0.00000	10.17343	91.92066			6.62	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		10.71423	89.71248	0.00000	10.74469	89.56406			8.44	0.00	0.00	0	92,242.00
R2032	On 01/02/2024	Bond Future	10.01	Call	2.63000	0.00263	0.00000	23.88000	0.02388	2.630		5.62	0.01	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	504.84000	0.50484	0.00000	632.04000	0.63204	504.840		7.90	0.38	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	939.78000	0.93978	0.00000	1,046.46000	1.04646	939.780		8.47	0.55	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	998.96000	0.99896	0.00000	1,101.90000	1.10190	998.960		8.53	0.57	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	559.57000	0.55957	0.00000	795.93000	0.79593	559.570		8.75	(0.37)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,386.37000	1.38637	0.00000	1,462.22000	1.46222	1,386.370		8.91	0.67	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,088.30000	2.08830	0.00000	2,113.33000	2.11333	2,088.300		9.48	0.79	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	134.89000	0.13489	0.00000	249.09000	0.24909	134.890		10.15	(0.11)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	126.68000	0.12668	0.00000	236.75000	0.23675	126.680		10.20	(0.11)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	67.36000	0.06736	0.00000	140.64000	0.14064	67.360		10.72	(0.06)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	35.80000	0.03580	0.00000	81.29000	0.08129	35.800		11.24	(0.03)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2.92000	0.00292	0.00000	9.98000	0.00998	2.920		12.88	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1.98000	0.00198	0.00000	6.11000	0.00611	1.980		13.15	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1.39000	0.00139	0.00000	3.83000	0.00383	1.390		13.39	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.79162	87.53234	0.00000	10.82349	87.38059			9.26	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36	Call	937.52000	0.93752	0.00000	1,115.57000	1.11557	937.520		8.92	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,332.27000	1.33227	0.00000	1,513.03000	1.51303	1,332.270		9.09	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,374.84000	1.37484	0.00000	1,554.99000	1.55499	1,374.840		9.11	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,507.14000	1.50714	0.00000	1,685.26000	1.68526	1,507.140		9.16	0.45	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,024.65000	2.02465	0.00000	2,189.35000	2.18935	2,024.650		9.37	0.54	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,680.14000	2.68014	0.00000	2,821.54000	2.82154	2,680.140		9.62	0.63	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,089.13000	1.08913	0.00000	1,367.66000	1.36766	1,089.130		9.75	(0.33)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,515.49000	3.51549	0.00000	3,622.77000	3.62277	3,515.490		9.91	0.71	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	484.76000	0.48476	0.00000	675.11000	0.67511	484.760		10.45	(0.17)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	94.70000	0.09470	0.00000	163.32000	0.16332	94.700		11.54	(0.04)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	53.24000	0.05324	0.00000	100.07000	0.10007	53.240		11.54	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	36.84000	0.03684	0.00000	73.24000	0.07324	36.840		11.54	(0.02)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.87156	89.47678	0.00000	10.90559	89.31855			9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.97739	87.39793	0.00000	11.01296	87.23708			8.85	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,656.27000	4.65627	0.00000	4,803.08000	4.80308	4,656.270		9.42	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	424.09000	0.42409	0.00000	531.49000	0.53149	424.090		10.72	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.09332	89.25193	0.00000	11.13141	89.08440			7.99	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		11.51151	87.62286	0.00000	11.56257	87.34518			10.65	0.00	0.00	0	67,954.00

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	
R2035	On 01/02/2024	Bond Future	10.62	Call	12.79000	0.01279	0.00000	21.74000	0.02174	12.790	9.56	0.02	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	249.64000	0.24964	0.00000	286.14000	0.28614	249.640	10.12	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.56000	0.00056	0.00000	2.00000	0.00200	0.560	13.53	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.60516	85.04681	0.00000	11.65829	84.76290		10.98	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00		11.70044	86.93624	0.00000	11.75633	86.64300		10.94	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.82577	84.44970	0.00000	11.88401	84.15063		10.94	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.96059	86.24166	0.00000	12.02203	85.93311		10.01	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		11.98247	77.48756	0.00000	12.04370	77.15797		12.17	0.00	0.00	0	136,230.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,346.66000	1.34666	0.00000	1,298.25000	1.29825	1,346.660	12.33	0.59	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	47.35000	0.04735	0.00000	105.15000	0.10515	47.350	13.79	(0.04)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.72000	0.00072	0.00000	2.76000	0.00276	0.720	15.44	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.09023	79.19938	0.00000	12.15385	78.86245		11.93	0.00	0.00	0	230.00
R2037	On 01/08/2024	Bond Future	0.00		12.20364	76.70284	0.00000	12.27037	76.35560		12.57	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,636.99000	2.63699	0.00000	2,831.42000	2.83142	2,636.990	12.39	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,282.68000	1.28268	0.00000	1,673.71000	1.67371	1,282.680	13.90	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	737.41000	0.73741	0.00000	1,024.68000	1.02468	737.410	14.83	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.33345	78.49166	0.00000	12.40284	78.13728		12.40	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.47029	75.89652	0.00000	12.54315	75.53168		12.74	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		12.33445	77.10133	0.00000	12.39578	76.75643		12.94	0.00	333,077,745.60	4,320	131,292.00
R2040	On 02/05/2024	Bond Future	0.00		12.44866	78.80465	0.00000	12.51236	78.45205		12.68	0.00	0.00	0	500.00
R2040	On 01/08/2024	Bond Future	0.00		12.56881	76.04896	0.00000	12.63558	75.68568		13.42	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.70500	77.82222	0.00000	12.77440	77.45145		13.25	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.84744	74.96192	0.00000	12.92026	74.58034		13.69	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		12.44373	73.11624	0.00000	12.49493	72.82816		13.68	0.00	7,604,088.96	104	95,600.00
R2044	On 01/02/2024	Bond Future	13.00	Put	211.19000	0.21119	0.00000	356.30000	0.35630	211.190	14.66	(0.14)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	89.78000	0.08978	0.00000	176.61000	0.17661	89.780	15.15	(0.07)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.55532	74.73156	0.00000	12.60848	74.43698		13.43	0.00	0.00	0	284.00
R2044	On 01/08/2024	Bond Future	0.00		12.67249	72.01054	0.00000	12.72823	71.70677		14.25	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.80465	73.68956	0.00000	12.86254	73.37956		14.10	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.94235	70.86674	0.00000	13.00311	70.54744		14.61	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		12.36375	76.23065	0.00000	12.41498	75.93585		13.45	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00		12.46584	73.46648	0.00000	12.51899	73.16507		14.01	0.00	146,932.96	2	13,882.00
R2048	On 01/08/2024	Bond Future	0.00		12.56954	75.09863	0.00000	12.62518	74.78785		14.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.69936	72.39901	0.00000	12.75718	72.08187		14.72	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.83514	73.93454	0.00000	12.89584	73.60798		14.36	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		12.37771	98.16325	0.00000	12.42890	97.78523		13.66	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.48494	94.46719	0.00000	12.53814	94.08076		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.59414	96.56551	0.00000	12.64991	96.16704		14.23	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.72658	92.94628	0.00000	12.78463	92.53968		14.94	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.86191	94.91581	0.00000	12.92290	94.49706		14.58	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		11.68818	67.36372	0.00000	11.74923	67.07347		12.14	0.00	81,846,919.80	1,215	12,448.00

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
R209	On 02/05/2024	Bond Future	0.00	11.77994	65.69883	0.00000	11.84323	65.40214		12.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.87377	67.15832	0.00000	11.93991	66.85262		12.50	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.99011	65.56873	0.00000	12.05876	65.25674		12.79	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.11118	66.95963	0.00000	12.18304	66.63854		12.13	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	234.28163	234.28163	0.00000	234.62071	234.62071		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	236.25422	236.25422	0.00000	236.60079	236.60079		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	241.55913	241.55913	0.00000	241.90497	241.90497		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.91319	243.91319	0.00000	244.26945	244.26945		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.15200	249.15200	0.00000	249.50717	249.50717		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	10.37796	86.44839	0.00000	10.40834	86.31520		7.80	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.44140	84.79959	0.00000	10.47325	84.66341		8.44	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.50496	86.68361	0.00000	10.53912	86.54135		8.14	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.60055	85.14580	0.00000	10.63635	85.00128		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.71054	86.95376	0.00000	10.74910	86.80301		7.50	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	12.15132	62.55232	0.00000	12.21253	62.25876		13.38	0.00	298,937,537.28	4,779	12,169.00
R214	On 02/05/2024	Bond Future	0.00	12.24571	60.62982	0.00000	12.30906	60.32968		13.87	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,598.85000	1.59885	0.00000	1,791.06000	1.79106	1,598.850	13.64	0.46	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,645.92000	1.64592	0.00000	1,836.73000	1.83673	1,645.920	13.68	0.47	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	901.59000	0.90159	0.00000	1,278.09000	1.27809	901.590	15.02	(0.27)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	400.16000	0.40016	0.00000	646.89000	0.64689	400.160	16.21	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.34127	61.97677	0.00000	12.40731	61.66781		13.89	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.46185	60.11604	0.00000	12.53031	59.80058		14.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.58813	61.39156	0.00000	12.65968	61.06713		14.17	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 :											805,931,687.60	11,300	1,605,148.00	
Grand Total:											805,931,687.60	11,300	1,605,148.00	