

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2024

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										Option				
AL37	On 01/02/2024	Index Future	0.00		946.18900	946.18900	0.00000	947.40300	947.40300		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		966.89300	966.89300	0.00000	968.13500	968.13500		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		988.21100	988.21100	0.00000	989.47800	989.47800		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,011.21800	1,011.21800	0.00000	1,012.51100	1,012.51100		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,032.91900	1,032.91900	0.00000	1,034.23600	1,034.23600		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,095.87500	1,095.87500	0.00000	1,096.40600	1,096.40600		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,119.85500	1,119.85500	0.00000	1,120.39900	1,120.39900		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,144.54500	1,144.54500	0.00000	1,145.09900	1,145.09900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,171.19100	1,171.19100	0.00000	1,171.75400	1,171.75400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,196.32600	1,196.32600	0.00000	1,196.89700	1,196.89700		0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		948.19000	948.19000	0.00000	948.54000	948.54000		0.00	0.00	0	84.00
ALBI	On 02/05/2024	Index Future	0.00		968.93800	968.93800	0.00000	969.29700	969.29700		0.00	0.00	0	20.00
ALBI	On 01/08/2024	Index Future	0.00		990.30000	990.30000	0.00000	990.66600	990.66600		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,013.35600	1,013.35600	0.00000	1,013.72600	1,013.72600		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,035.10300	1,035.10300	0.00000	1,035.47800	1,035.47800		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	0.00
ES33	On 01/02/2024	Bond Future	0.00		12.20653	76.74745	0.00000	12.20804	76.74060		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.33568	74.64780	0.00000	12.33723	74.64090		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.46799	76.31075	0.00000	12.46964	76.30356		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.63373	74.30063	0.00000	12.63553	74.29298		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.80545	75.90686	0.00000	12.80741	75.89872		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	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	0.00
ES42	On 01/02/2024	Bond Future	0.00		12.77037	72.45032	0.00000	12.86726	71.94290		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.89610	69.79139	0.00000	12.99682	69.27289		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.02232	71.34582	0.00000	13.12701	70.81561		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.17501	68.75313	0.00000	13.28440	68.21015		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.32544	70.23732	0.00000	13.43938	69.68231		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	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	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	0.00
GOVI	On 01/02/2024	GOVI	0.00		934.61200	934.61200	0.00000	935.04500	935.04500		0.00	841,150,800.00	90	147.00
GOVI	On 02/05/2024	GOVI	0.00		955.06300	955.06300	0.00000	955.50700	955.50700		0.00	1,690,461,510.00	177	576.00
GOVI	On 01/08/2024	GOVI	0.00		976.12000	976.12000	0.00000	976.57200	976.57200		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		998.84500	998.84500	0.00000	999.30400	999.30400		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,020.28100	1,020.28100	0.00000	1,020.74600	1,020.74600		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	0.00
I2025	On 01/02/2024	Bond Future	0.00		176.45322	176.45322	0.00000	176.42374	176.42374		0.00	264,679,830.00	1,500	10,658.00
I2025	On 02/05/2024	Bond Future	0.00		180.35858	180.35858	0.00000	180.32868	180.32868		0.00	0.00	0	8,445.00
I2025	On 01/08/2024	Bond Future	0.00		182.53513	182.53513	0.00000	182.50445	182.50445		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.82654	186.82654	0.00000	186.79439	186.79439		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	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
I2029	On 01/02/2024		Bond Future	0.00	129.31879	129.31879	0.00000	129.32838	129.32838	0.00	0.00	0.00	0	3,540.00
I2029	On 02/05/2024		Bond Future	0.00	130.81220	130.81220	0.00000	130.82218	130.82218	0.00	0.00	0.00	0	7,075.00
I2029	On 01/08/2024		Bond Future	0.00	133.72682	133.72682	0.00000	133.73680	133.73680	0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024		Bond Future	0.00	135.46551	135.46551	0.00000	135.47538	135.47538	0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025		Bond Future	0.00	138.39948	138.39948	0.00000	138.40913	138.40913	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	122.39428	122.39428	0.00000	122.37209	122.37209	0.00	0.00	0.00	0	2,879.00
I2033	On 02/05/2024		Bond Future	0.00	123.63777	123.63777	0.00000	123.61531	123.61531	0.00	0.00	0.00	0	1,160.00
I2033	On 01/08/2024		Bond Future	0.00	126.39265	126.39265	0.00000	126.36936	126.36936	0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024		Bond Future	0.00	127.86156	127.86156	0.00000	127.83743	127.83743	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	130.63098	130.63098	0.00000	130.60593	130.60593	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	131.85601	131.85601	0.00000	131.53148	131.53148	0.00	0.00	0.00	0	1,019.00
I2038	On 02/05/2024		Bond Future	0.00	134.77433	134.77433	0.00000	134.44275	134.44275	0.00	0.00	0.00	0	4,973.00
I2038	On 01/08/2024		Bond Future	0.00	135.70492	135.70492	0.00000	135.36607	135.36607	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	138.89485	138.89485	0.00000	138.54730	138.54730	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	139.77801	139.77801	0.00000	139.42298	139.42298	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	116.01614	116.01614	0.00000	115.55351	115.55351	0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024		Bond Future	0.00	116.43317	116.43317	0.00000	115.96050	115.96050	0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024		Bond Future	0.00	119.02741	119.02741	0.00000	118.54380	118.54380	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	119.61702	119.61702	0.00000	119.12187	119.12187	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	122.20658	122.20658	0.00000	121.70042	121.70042	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	115.60001	115.60001	0.00000	115.18331	115.18331	0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024		Bond Future	0.00	118.15848	118.15848	0.00000	117.73282	117.73282	0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024		Bond Future	0.00	118.48379	118.48379	0.00000	118.04842	118.04842	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	121.26878	121.26878	0.00000	120.82264	120.82264	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	121.52661	121.52661	0.00000	121.07087	121.07087	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	346.79900	346.79900	0.00000	346.01000	346.01000	0.00	0.00	0.00	0	598.00
IGOV	On 02/05/2024		Index Future	0.00	354.47300	354.47300	0.00000	353.66700	353.66700	0.00	0.00	0.00	0	24.00
IGOV	On 01/08/2024		Index Future	0.00	362.37300	362.37300	0.00000	361.54800	361.54800	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	370.89800	370.89800	0.00000	370.05300	370.05300	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	378.93800	378.93800	0.00000	378.07300	378.07300	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

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 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
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	8.40000	91.60000	0.00000	8.40000	8.40000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.35100	91.64900	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	8.35200	91.64800	0.00000	8.35000	91.65000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	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 15/05/2024	Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.23000	91.77000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.10000	91.90000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.10100	91.89900	0.00000	8.10000	91.90000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.90400	92.09600	0.00000	7.90000	92.10000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.60900	92.39100	0.00000	7.61000	92.39000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.56200	92.43800	0.00000	7.56000	92.44000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.38200	92.61800	0.00000	7.38000	92.62000			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
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.46900	92.53100	0.00000	7.47000	92.53000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.71990	105.76447	0.00000	8.70977	105.79046			2.89	0.00	40,190,498.60	380	33,214.00
R186	On 02/05/2024	Bond Future	0.00	8.70036	108.07909	0.00000	8.68906	108.10580			2.80	0.00	0.00	0	79,550.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,485.76000	2.48576	0.00000	2,511.49000	2.51149	2,485.760	3.34	0.90	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	22.05000	0.02205	0.00000	21.97000	0.02197	22.050	3.69	(0.03)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.66923	105.15273	0.00000	8.65668	105.17983			2.82	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.65512	107.59682	0.00000	8.64099	107.62414			2.64	0.00	0.00	0	44,528.00
R186	On 06/02/2025	Bond Future	0.00	8.65281	104.58490	0.00000	8.63681	104.61242			2.49	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	259.94941	259.94941	0.00000	259.16591	259.16591			0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024	Bond Future	0.00	265.70264	265.70264	0.00000	264.90220	264.90220			0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024	Bond Future	0.00	266.52245	266.52245	0.00000	265.70416	265.70416			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.78775	272.78775	0.00000	271.94910	271.94910			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.45709	273.45709	0.00000	272.60027	272.60027			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	9.73630	92.39250	0.00000	9.70664	92.51829			6.42	0.00	0.00	0	44,926.00
R2030	On 01/02/2024	Bond Future	9.57 Call	99.89000	0.09989	0.00000	143.70000	0.14370	99.890	5.92	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	797.52000	0.79752	0.00000	909.81000	0.90981	797.520	6.77	0.75	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	931.04000	0.93104	0.00000	1,047.33000	1.04733	931.040	6.87	0.80	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,180.10000	1.18010	0.00000	1,301.26000	1.30126	1,180.100	7.05	0.86	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,443.23000	1.44323	0.00000	1,567.18000	1.56718	1,443.230	7.21	0.91	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,795.15000	1.79515	0.00000	1,920.77000	1.92077	1,795.150	7.42	0.95	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,722.04000	2.72204	0.00000	2,848.19000	2.84819	2,722.040	7.92	0.99	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	9.12	0.00	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.66	0.00	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	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	11.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.78504	94.41444	0.00000	9.75370	94.54313		6.60	0.00	0.00	0	130,390.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,055.61000	1.05561	0.00000	1,120.17000	1.12017	1,055.610	6.56	0.44	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,240.62000	2.24062	0.00000	2,335.05000	2.33505	2,240.620	6.88	0.68	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,669.49000	3.66949	0.00000	3,781.70000	3.78170	3,669.490	7.25	0.83	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,349.87000	4.34987	0.00000	4,466.99000	4.46699	4,349.870	7.42	0.88	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,406.95000	5.40695	0.00000	5,529.03000	5.52903	5,406.950	7.68	0.93	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	22.07000	0.02207	0.00000	20.94000	0.02094	22.070	8.23	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	6.04000	0.00604	0.00000	5.72000	0.00572	6.040	8.23	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	0.43000	0.00043	0.00000	0.41000	0.00041	0.430	8.23	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.83512	92.48993	0.00000	9.80199	92.62130		6.77	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.89951	94.63939	0.00000	9.86436	94.77346		6.40	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.97161	92.65620	0.00000	9.93435	92.79279		6.02	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		10.61990	90.17422	0.00000	10.61075	90.21918		8.00	0.00	0.00	0	26,745.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	0.01000	0.00001	0.00000	0.04000	0.00004	0.010	5.55	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	352.14000	0.35214	0.00000	395.33000	0.39533	352.140	7.46	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	874.37000	0.87437	0.00000	927.54000	0.92754	874.370	8.03	0.73	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	948.90000	0.94890	0.00000	1,002.34000	1.00234	948.900	8.09	0.76	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	105.27000	0.10527	0.00000	113.71000	0.11371	105.270	8.31	(0.17)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,436.37000	1.43637	0.00000	1,489.11000	1.48911	1,436.370	8.46	0.88	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,287.98000	2.28798	0.00000	2,336.93000	2.33693	2,287.980	9.03	0.96	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	2.49000	0.00249	0.00000	3.55000	0.00355	2.490	9.69	(0.01)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	2.09000	0.00209	0.00000	3.02000	0.00302	2.090	9.74	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	0.35000	0.00035	0.00000	0.59000	0.00059	0.350	10.26	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	0.06000	0.00006	0.00000	0.11000	0.00011	0.060	10.77	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.40	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.66	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.90	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.69678	87.98595	0.00000	10.68718	88.03203		8.76	0.00	3,255,480.15	37	143,781.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	878.44000	0.87844	0.00000	901.67000	0.90167	878.440	8.42	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,297.63000	1.29763	0.00000	1,326.19000	1.32619	1,297.630	8.60	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,342.99000	1.34299	0.00000	1,372.04000	1.37204	1,342.990	8.61	0.46	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,484.55000	1.48455	0.00000	1,515.02000	1.51502	1,484.550	8.67	0.49	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,042.96000	2.04296	0.00000	2,077.95000	2.07795	2,042.960	8.88	0.58	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,753.48000	2.75348	0.00000	2,792.42000	2.79242	2,753.480	9.13	0.68	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	739.21000	0.73921	0.00000	733.69000	0.73369	739.210	9.27	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,654.17000	3.65417	0.00000	3,696.30000	3.69630	3,654.170	9.43	0.77	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	275.11000	0.27511	0.00000	274.19000	0.27419	275.110	9.97	(0.12)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	36.81000	0.03681	0.00000	37.12000	0.03712	36.810	11.06	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	17.90000	0.01790	0.00000	18.11000	0.01811	17.900	11.06	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	11.27000	0.01127	0.00000	11.44000	0.01144	11.270	11.06	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.77556	89.92517	0.00000	10.76555	89.97209		8.72	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.87823	87.84836	0.00000	10.86777	87.89605		8.65	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,829.48000	4.82948	0.00000	4,867.17000	4.86717	4,829.480	9.22	0.70	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	318.40000	0.31840	0.00000	316.67000	0.31667	318.400	10.54	(0.08)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.98550	89.72842	0.00000	10.97460	89.77677		7.52	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
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024		Bond Future	0.00	11.39777	88.24609	0.00000	11.38888	88.29507	10.11	0.00	0.00	0	21,360.00
R2035	On 01/02/2024		Bond Future	10.62 Call	0.09000	0.00009	0.00000	0.21000	0.00021	0.090	9.03	0.00	0	400.00
R2035	On 01/02/2024		Bond Future	11.12 Call	81.93000	0.08193	0.00000	104.18000	0.10418	81.930	9.58	0.13	0	400.00
R2035	On 01/02/2024		Bond Future	13.46 Put	0.00000	0.00000	0.00000	0.00000	0.00000	13.15	0.00	0.00	0	400.00
R2035	On 02/05/2024		Bond Future	0.00	11.49011	85.66624	0.00000	11.48084	85.71643	10.39	0.00	0.00	0	162,456.00
R2035	On 01/08/2024		Bond Future	0.00	11.58350	87.55446	0.00000	11.57387	87.60566	10.36	0.00	0.00	0	0.00
R2035	On 07/11/2024		Bond Future	0.00	11.70502	85.07456	0.00000	11.69504	85.12650	10.59	0.00	0.00	0	19,875.00
R2035	On 06/02/2025		Bond Future	0.00	11.83140	86.89568	0.00000	11.82103	86.94849	9.41	0.00	0.00	0	0.00
R2035	On 28/02/2035		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024		Bond Future	0.00	11.84771	78.22022	0.00000	11.83880	78.26901	11.55	0.00	0.00	0	81,580.00
R2037	On 01/02/2024		Bond Future	12.09 Call	1,448.24000	1.44824	0.00000	1,508.62000	1.50862	1,448.240	11.70	0.82	0	2,500.00
R2037	On 01/02/2024		Bond Future	12.93 Put	0.06000	0.00006	0.00000	0.12000	0.00012	0.060	13.15	0.00	0	2,500.00
R2037	On 01/02/2024		Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000	14.97	0.00	0.00	0	2,500.00
R2037	On 02/05/2024		Bond Future	0.00	11.95328	79.93202	0.00000	11.94400	79.98203	11.29	0.00	390,228,121.64	4,882	66,822.00
R2037	On 01/08/2024		Bond Future	0.00	12.06382	77.43787	0.00000	12.05420	77.48882	11.89	0.00	0.00	0	72,241.00
R2037	On 01/08/2024		Bond Future	12.11 Call	2,811.30000	2.81130	0.00000	2,845.49000	2.84549	2,811.300	12.05	0.53	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.17 Put	953.61000	0.95361	0.00000	948.67000	0.94867	953.610	13.61	(0.21)	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.82 Put	515.48000	0.51548	0.00000	513.58000	0.51358	515.480	14.54	(0.12)	0	1,383.00
R2037	On 07/11/2024		Bond Future	0.00	12.18905	79.23683	0.00000	12.17908	79.28867	11.80	0.00	0.00	0	9,175.00
R2037	On 06/02/2025		Bond Future	0.00	12.31702	76.67236	0.00000	12.30670	76.72501	12.08	0.00	0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024		Bond Future	0.00	12.17332	78.01914	0.00000	12.17451	78.01230	12.28	0.00	0.00	0	26,832.00
R2040	On 02/05/2024		Bond Future	0.00	12.28426	79.72653	0.00000	12.28548	79.71963	12.02	0.00	35,637,758.91	447	127,170.00
R2040	On 01/08/2024		Bond Future	0.00	12.40039	76.97745	0.00000	12.40167	76.97033	12.70	0.00	0.00	0	2,992.00
R2040	On 07/11/2024		Bond Future	0.00	12.53079	78.76556	0.00000	12.53219	78.75791	12.65	0.00	0.00	0	8,697.00
R2040	On 06/02/2025		Bond Future	0.00	12.66337	75.94011	0.00000	12.66488	75.93201	13.14	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024		Bond Future	0.00	12.28301	74.03307	0.00000	12.27412	74.08434	12.99	0.00	0.00	0	22,124.00
R2044	On 01/02/2024		Bond Future	13.00 Put	4.26000	0.00426	0.00000	5.96000	0.00596	4.260	14.45	(0.01)	0	15,000.00
R2044	On 01/02/2024		Bond Future	13.25 Put	0.40000	0.00040	0.00000	0.68000	0.00068	0.400	14.94	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	12.39130	75.65325	0.00000	12.38207	75.70570	12.73	0.00	416,471,141.25	5,505	77,821.00
R2044	On 01/08/2024		Bond Future	0.00	12.50443	72.93963	0.00000	12.49486	72.99313	13.49	0.00	0.00	0	26,240.00
R2044	On 07/11/2024		Bond Future	0.00	12.63088	74.63378	0.00000	12.62097	74.68826	13.45	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	12.75899	71.84514	0.00000	12.74874	71.90049	14.02	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024		Bond Future	0.00	12.19840	77.19686	0.00000	12.19962	77.18965	12.76	0.00	0.00	0	15,261.00
R2048	On 02/05/2024		Bond Future	0.00	12.29704	74.43878	0.00000	12.29829	74.43150	13.25	0.00	148,877.56	2	238,797.00
R2048	On 01/08/2024		Bond Future	0.00	12.39671	76.07949	0.00000	12.39802	76.07196	13.26	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	12.52052	73.39609	0.00000	12.52194	73.38808	14.03	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	12.64651	74.96680	0.00000	12.64805	74.95827	13.77	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024		Bond Future	0.00	12.22302	99.32283	0.00000	12.20913	99.42824	12.96	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.32697	95.63228	0.00000	12.31253	95.74012	13.47	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.43232	97.73986	0.00000	12.41735	97.84989	13.46	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.55898	94.13920	0.00000	12.54342	94.25140	14.25	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	12.68482	96.15227	0.00000	12.66868	96.26651	13.99	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	
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	11.55131	68.02099	0.00000	11.55234	68.01600	11.51	0.00	0.00	0	4,668.00	
R209	On 02/05/2024		Bond Future	0.00	11.64099	66.35681	0.00000	11.64204	66.35180	11.81	0.00	0.00	0	10,325.00	
R209	On 01/08/2024		Bond Future	0.00	11.73221	67.81929	0.00000	11.73332	67.81407	11.82	0.00	0.00	0	1,690.00	
R209	On 07/11/2024		Bond Future	0.00	11.84417	66.23883	0.00000	11.84538	66.23324	12.22	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	11.95690	67.65641	0.00000	11.95822	67.65040	11.45	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	234.57056	234.57056	0.00000	234.30515	234.30515	0.00	0.00	0.00	0	300.00	
R210	On 02/05/2024		Bond Future	0.00	236.50188	236.50188	0.00000	236.23104	236.23104	0.00	0.00	0.00	0	198.00	
R210	On 01/08/2024		Bond Future	0.00	241.77130	241.77130	0.00000	241.49393	241.49393	0.00	0.00	0.00	0	300.00	
R210	On 07/11/2024		Bond Future	0.00	244.10745	244.10745	0.00000	243.82313	243.82313	0.00	0.00	0.00	0	60.00	
R210	On 06/02/2025		Bond Future	0.00	249.39354	249.39354	0.00000	249.10217	249.10217	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	10.25421	86.99367	0.00000	10.24498	87.03452	7.34	0.00	0.00	0	16,380.00	
R213	On 02/05/2024		Bond Future	0.00	10.31577	85.33947	0.00000	10.30608	85.38129	7.94	0.00	1,109,413.11	13	23,350.00	
R213	On 01/08/2024		Bond Future	0.00	10.37668	87.22053	0.00000	10.36654	87.26315	7.77	0.00	0.00	0	0.00	
R213	On 07/11/2024		Bond Future	0.00	10.46710	85.68725	0.00000	10.45649	85.73049	7.82	0.00	0.00	0	16,191.00	
R213	On 06/02/2025		Bond Future	0.00	10.56585	87.52244	0.00000	10.55474	87.56630	7.01	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	12.01758	63.20163	0.00000	12.01370	63.22063	12.71	0.00	0.00	0	5,809.00	
R214	On 02/05/2024		Bond Future	0.00	12.10998	61.28089	0.00000	12.10596	61.30034	13.15	0.00	0.00	0	21,048.00	
R214	On 02/05/2024		Bond Future	12.12 Call	1,676.16000	1.67616	0.00000	1,694.49000	1.69449	1,676.160	12.92	0.52	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,728.60000	1.72860	0.00000	1,747.13000	1.74713	1,728.600	12.95	0.53	0.00	0	6,610.00
R214	On 02/05/2024		Bond Future	12.87 Put	548.23000	0.54823	0.00000	550.75000	0.55075	548.230	14.32	(0.20)	0.00	0	16,610.00
R214	On 02/05/2024		Bond Future	13.52 Put	202.51000	0.20251	0.00000	204.73000	0.20473	202.510	15.52	(0.09)	0.00	0	16,610.00
R214	On 01/08/2024		Bond Future	0.00	12.20304	62.63164	0.00000	12.19890	62.65142	13.16	0.00	0.00	0	0.00	
R214	On 07/11/2024		Bond Future	0.00	12.31947	60.78057	0.00000	12.31522	60.80059	13.85	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	0.00	12.43796	62.08159	0.00000	12.43360	62.10181	13.62	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 :											3,683,333,431.22	13,033	1,896,475.00		
Grand Total:											3,683,333,431.22	13,033	1,896,475.00		