

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	940.54200	940.54200	0.00000	939.44000	939.44000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	961.30700	961.30700	0.00000	960.18200	960.18200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	982.39300	982.39300	0.00000	981.23600	981.23600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,005.34800	1,005.34800	0.00000	1,004.15400	1,004.15400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,026.45400	1,026.45400	0.00000	1,025.22200	1,025.22200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,081.08700	1,081.08700	0.00000	1,078.25900	1,078.25900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,104.95600	1,104.95600	0.00000	1,102.06600	1,102.06600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,129.19300	1,129.19300	0.00000	1,126.23100	1,126.23100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,155.57800	1,155.57800	0.00000	1,152.53500	1,152.53500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.83800	1,179.83800	0.00000	1,176.71600	1,176.71600	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	941.25900	941.25900	0.00000	939.59700	939.59700	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	962.04000	962.04000	0.00000	960.34200	960.34200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	983.14200	983.14200	0.00000	981.39900	981.39900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,006.11500	1,006.11500	0.00000	1,004.32100	1,004.32100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,027.23700	1,027.23700	0.00000	1,025.39200	1,025.39200	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	12.44428	75.67848	0.00000	12.46644	75.57991	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.58055	73.56895	0.00000	12.60368	73.46814	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.72585	75.19830	0.00000	12.75005	75.09506	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.90299	73.16706	0.00000	12.92845	73.06108	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.09662	74.71117	0.00000	13.12337	74.60263	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	12.97721	71.37435	0.00000	12.99407	71.28784	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.10857	68.70499	0.00000	13.12611	68.61655	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.24501	70.22594	0.00000	13.26328	70.13539	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.40662	67.61177	0.00000	13.42577	67.51879	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.57410	69.03560	0.00000	13.59413	68.94032	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	927.79200	927.79200	0.00000	926.11600	926.11600	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	948.27600	948.27600	0.00000	946.56400	946.56400	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	969.07600	969.07600	0.00000	967.31900	967.31900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	991.72000	991.72000	0.00000	989.91200	989.91200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,012.54000	1,012.54000	0.00000	1,010.68100	1,010.68100	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 01/02/2024		Bond Future	0.00	175.45934	175.45934	0.00000	175.32649	175.32649	0.00	0.00	17,545,934.00	100	11,960.00
I2025	On 02/05/2024		Bond Future	0.00	179.37568	179.37568	0.00000	179.23989	179.23989	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.49954	181.49954	0.00000	181.36081	181.36081	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.78058	185.78058	0.00000	185.63790	185.63790	0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	128.30910	128.30910	0.00000	128.04510	128.04510	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00		129.79779	129.79779	0.00000	129.52819	129.52819		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.67378	132.67378	0.00000	132.39792	132.39792		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.39163	134.39163	0.00000	134.10952	134.10952		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.23764	137.23764	0.00000	136.94892	136.94892		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00		121.65717	121.65717	0.00000	121.84397	121.84397		0.00	3,284,743.59	27	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		122.90105	122.90105	0.00000	123.09222	123.09222		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.62436	125.62436	0.00000	125.81944	125.81944		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.07797	127.07797	0.00000	127.27777	127.27777		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		129.76915	129.76915	0.00000	129.97261	129.97261		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00		130.39957	130.39957	0.00000	130.38621	130.38621		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.31022	133.31022	0.00000	133.29663	133.29663		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.18178	134.18178	0.00000	134.16817	134.16817		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.34588	137.34588	0.00000	137.33146	137.33146		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.12145	138.12145	0.00000	138.10654	138.10654		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00		115.20873	115.20873	0.00000	114.49072	114.49072		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.61924	115.61924	0.00000	114.88577	114.88577		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.18086	118.18086	0.00000	117.43089	117.43089		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.74929	118.74929	0.00000	117.98239	117.98239		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.26217	121.26217	0.00000	120.47842	120.47842		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00		114.79004	114.79004	0.00000	113.40116	113.40116		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.35220	117.35220	0.00000	115.93233	115.93233		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		117.63311	117.63311	0.00000	116.18226	116.18226		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.40710	120.40710	0.00000	118.92157	118.92157		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.57897	120.57897	0.00000	119.06215	119.06215		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00		344.09300	344.09300	0.00000	343.12000	343.12000		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		351.77300	351.77300	0.00000	350.77900	350.77900		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		359.57100	359.57100	0.00000	358.55200	358.55200		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		368.05900	368.05900	0.00000	367.01200	367.01200		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		375.86400	375.86400	0.00000	374.79000	374.79000		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.34400	91.65600	0.00000	8.34500	91.65500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.33400	91.66600	0.00000	8.33600	91.66400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29800	91.70200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.27700	91.72300	0.00000	8.27900	91.72100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.18300	91.81700	0.00000	8.18600	91.81400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.16300	91.83700	0.00000	8.16500	91.83500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.04500	91.95500	0.00000	8.04800	91.95200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.82400	92.17600	0.00000	7.82600	92.17400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.50400	92.49600	0.00000	7.50700	92.49300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.37700	92.62300	0.00000	7.37700	92.62300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.28500	92.71500	0.00000	7.28600	92.71400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.23200	92.76800	0.00000	7.23500	92.76500			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.74087	105.71072	0.00000	8.77291	105.62864			3.51	0.00	42,284,288.00	400	77,373.00
R186	On 02/05/2024	Bond Future	0.00	8.71493	108.04466	0.00000	8.75044	107.96081			3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,655.65000	2.65565	0.00000	2,595.76000	2.59576	2,655.650	3.99	0.81	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	130.97000	0.13097	0.00000	144.08000	0.14408	130.970	4.35	(0.09)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.69152	105.10462	0.00000	8.73139	105.01863			3.33	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.67635	107.55579	0.00000	8.72211	107.46741			3.00	0.00	116,052,697.41	1,079	45,250.00
R186	On 06/02/2025	Bond Future	0.00	8.70801	104.49006	0.00000	8.76089	104.39930			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	0.00000			0.00	0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future	0.00	257.45337	257.45337	0.00000	259.13244	259.13244			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	263.19979	263.19979	0.00000	264.91644	264.91644			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	263.90541	263.90541	0.00000	265.66111	265.66111			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.12964	270.12964	0.00000	271.92569	271.92569			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	270.58999	270.58999	0.00000	272.42540	272.42540			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	9.98454	91.34802	0.00000	10.02152	91.19369			8.06	0.00	542,698,586.82	5,941	77,186.00
R2030	On 01/02/2024	Bond Future	9.57 Call	445.17000	0.44517	0.00000	427.15000	0.42715	445.170	7.49	0.27	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	974.13000	0.97413	0.00000	934.59000	0.93459	974.130	7.91	0.45	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,057.86000	1.05786	0.00000	1,015.19000	1.01519	1,057.860	7.97	0.48	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,213.03000	1.21303	0.00000	1,164.72000	1.16472	1,213.030	8.06	0.52	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,379.87000	1.37987	0.00000	1,325.83000	1.32583	1,379.870	8.16	0.55	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,609.23000	1.60923	0.00000	1,547.73000	1.54773	1,609.230	8.29	0.60	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,263.62000	2.26362	0.00000	2,183.50000	2.18350	2,263.620	8.63	0.71	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	189.17000	0.18917	0.00000	224.52000	0.22452	189.170	9.52	(0.11)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	102.62000	0.10262	0.00000	125.34000	0.12534	102.620	9.94	(0.06)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	42.60000	0.04260	0.00000	54.22000	0.05422	42.600	10.54	(0.03)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	34.88000	0.03488	0.00000	44.82000	0.04482	34.880	10.68	(0.02)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	34.20000	0.03420	0.00000	43.98000	0.04398	34.200	10.69	(0.02)	0.00	0	500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	12.10	Put	19.41000	0.01941	0.00000	25.66000	0.02566	19.410	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.04268	93.36487	0.00000	10.08172	93.20713		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,228.27000	1.22827	0.00000	1,186.88000	1.18688	1,228.270	7.93	0.38	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,196.51000	2.19651	0.00000	2,130.28000	2.13028	2,196.510	8.19	0.55	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,367.80000	3.36780	0.00000	3,278.86000	3.27886	3,367.800	8.54	0.69	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,940.40000	3.94040	0.00000	3,842.49000	3.84249	3,940.400	8.70	0.74	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,852.24000	4.85224	0.00000	4,742.32000	4.74232	4,852.240	8.96	0.80	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	248.60000	0.24860	0.00000	272.96000	0.27296	248.600	9.69	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	129.00000	0.12900	0.00000	143.81000	0.14381	129.000	9.74	(0.05)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	33.69000	0.03369	0.00000	38.77000	0.03877	33.690	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.11077	91.40586	0.00000	10.15216	91.24445		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.19098	93.53683	0.00000	10.23512	93.37128		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.29435	91.48342	0.00000	10.34141	91.31395		7.26	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	0.00		10.86864	88.96348	0.00000	10.91602	88.73533		9.74	0.00	3,380,612.24	38	88,179.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	98.01000	0.09801	0.00000	91.33000	0.09133	98.010	8.08	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	722.33000	0.72233	0.00000	675.58000	0.67558	722.330	8.97	0.34	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,081.38000	1.08138	0.00000	1,015.51000	1.01551	1,081.380	9.28	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,129.09000	1.12909	0.00000	1,060.86000	1.06086	1,129.090	9.32	0.46	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,438.07000	1.43807	0.00000	1,355.39000	1.35539	1,438.070	9.55	0.53	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,998.59000	1.99859	0.00000	1,892.95000	1.89295	1,998.590	9.91	0.63	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	620.90000	0.62090	0.00000	716.32000	0.71632	620.900	10.37	(0.27)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	419.70000	0.41970	0.00000	493.59000	0.49359	419.700	10.79	(0.19)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	291.78000	0.29178	0.00000	349.29000	0.34929	291.780	11.17	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	71.23000	0.07123	0.00000	91.30000	0.09130	71.230	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	56.73000	0.05673	0.00000	73.52000	0.07352	56.730	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	46.08000	0.04608	0.00000	60.32000	0.06032	46.080	12.86	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.95339	86.76563	0.00000	11.00296	86.53245		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,166.74000	1.16674	0.00000	1,113.04000	1.11304	1,166.740	10.29	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,529.62000	1.52962	0.00000	1,462.31000	1.46231	1,529.620	10.40	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,568.19000	1.56819	0.00000	1,499.52000	1.49952	1,568.190	10.42	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,687.55000	1.68755	0.00000	1,614.75000	1.61475	1,687.550	10.46	0.42	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,150.34000	2.15034	0.00000	2,062.67000	2.06267	2,150.340	10.63	0.48	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,732.15000	2.73215	0.00000	2,628.01000	2.62801	2,732.150	10.85	0.56	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,864.87000	1.86487	0.00000	1,985.43000	1.98543	1,864.870	10.97	(0.41)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,472.48000	3.47248	0.00000	3,350.24000	3.35024	3,472.480	11.12	0.63	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,034.66000	1.03466	0.00000	1,116.88000	1.11688	1,034.660	11.64	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	338.44000	0.33844	0.00000	374.51000	0.37451	338.440	12.90	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	237.52000	0.23752	0.00000	265.08000	0.26508	237.520	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	185.89000	0.18589	0.00000	208.74000	0.20874	185.890	13.01	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.04654	88.66713	0.00000	11.09849	88.42863		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.16189	86.56778	0.00000	11.21665	86.32337		9.31	0.00	0.00	0	1,360.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,333.58000	4.33358	0.00000	4,196.53000	4.19653	4,333.580	9.65	0.62	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	681.73000	0.68173	0.00000	725.34000	0.72534	681.730	11.16	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.29341	88.37651	0.00000	11.35102	88.12657		8.87	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	0.00		11.61312	87.07153	0.00000	11.65548	86.84319		12.19	0.00	36,395,899.54	418	68,179.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	141.04000	0.14104	0.00000	137.09000	0.13709	141.040	10.99	0.08	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	Contracts Traded	Open Interest	
R2035	On 01/02/2024	Bond Future	11.12	Call	603.19000	0.60319	0.00000	577.63000	0.57763	603.190	11.37	0.26	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	55.73000	0.05573	0.00000	71.70000	0.07170	55.730	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.71107	84.48219	0.00000	11.75514	84.24882		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.81554	86.33390	0.00000	11.86148	86.09518		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.94645	83.83165	0.00000	11.99456	83.58704		11.49	0.00	0.00	0	19,788.00
R2035	On 06/02/2025	Bond Future	0.00		12.09200	85.58366	0.00000	12.14234	85.33352		10.74	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		11.96729	77.56959	0.00000	11.98390	77.47984		13.90	0.00	38,319,377.46	494	135,286.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,090.10000	2.09010	0.00000	2,082.50000	2.08250	2,090.100	14.05	0.57	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	346.74000	0.34674	0.00000	386.83000	0.38683	346.740	15.50	(0.14)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	51.89000	0.05189	0.00000	62.67000	0.06267	51.890	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.07465	79.28222	0.00000	12.09190	79.19051		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.19193	76.76401	0.00000	12.20992	76.67006		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,252.57000	3.25257	0.00000	3,226.95000	3.22695	3,252.570	13.89	0.50	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,751.44000	1.75144	0.00000	1,797.69000	1.79769	1,751.440	15.32	(0.28)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,108.79000	1.10879	0.00000	1,143.59000	1.14359	1,108.790	16.21	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.32155	78.55268	0.00000	12.34037	78.45622		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.46288	75.93377	0.00000	12.48255	75.83495		13.40	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.23465	77.66779	0.00000	12.26156	77.51441		14.82	0.00	0.00	0	126,752.00
R2040	On 02/05/2024	Bond Future	0.00		12.34524	79.38257	0.00000	12.37317	79.22583		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.46555	76.61614	0.00000	12.49463	76.45575		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.59770	78.40109	0.00000	12.62805	78.23666		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.74046	75.52804	0.00000	12.77213	75.35976		14.29	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.31745	73.83499	0.00000	12.32892	73.76921		15.67	0.00	0.00	0	99,458.00
R2044	On 01/02/2024	Bond Future	13.00	Put	643.19000	0.64319	0.00000	695.33000	0.69533	643.190	17.14	(0.21)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	422.49000	0.42249	0.00000	463.99000	0.46399	422.490	17.63	(0.15)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.42449	75.46517	0.00000	12.43639	75.39793		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.54059	72.73804	0.00000	12.55299	72.66912		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.66760	74.43253	0.00000	12.68056	74.36172		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.80422	71.60170	0.00000	12.81777	71.52904		15.26	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.22190	77.05816	0.00000	12.24875	76.90025		15.50	0.00	0.00	0	246,308.00
R2048	On 02/05/2024	Bond Future	0.00		12.31895	74.31127	0.00000	12.34678	74.14988		16.28	0.00	0.00	0	13,640.00
R2048	On 01/08/2024	Bond Future	0.00		12.42104	75.93997	0.00000	12.44995	75.77481		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.54492	73.25860	0.00000	12.57508	73.08929		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.67869	74.78881	0.00000	12.71013	74.61567		15.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00		12.23455	99.23549	0.00000	12.24597	99.14913		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.33642	95.56183	0.00000	12.34828	95.47355		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.44379	97.65572	0.00000	12.45614	97.56528		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.56996	94.06017	0.00000	12.58290	93.96720		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.70314	96.02292	0.00000	12.71667	95.92760		15.31	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00		11.71365	67.24241	0.00000	11.73521	67.13997		13.86	0.00	0.00	0	14,301.00
R209	On 02/05/2024	Bond Future	0.00		11.80653	65.57395	0.00000	11.82887	65.46929		14.38	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 01/08/2024		Bond Future	0.00	11.90558	67.01104	0.00000	11.92879	66.90388		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.02347	65.41687	0.00000	12.04768	65.30696		13.77	0.00	6,607,103.87	101	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.15050	66.78367	0.00000	12.17572	66.67114		12.85	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024		Bond Future	0.00	232.63642	232.63642	0.00000	231.87472	231.87472		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	234.55301	234.55301	0.00000	233.77514	233.77514		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.74994	239.74994	0.00000	238.95419	238.95419		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	242.04178	242.04178	0.00000	241.22818	241.22818		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	247.16587	247.16587	0.00000	246.33392	246.33392		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	10.52588	85.80241	0.00000	10.57331	85.59661		9.09	0.00	0.00	0	29,281.00
R213	On 02/05/2024		Bond Future	0.00	10.59669	84.13822	0.00000	10.64641	83.92785		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.67399	85.98262	0.00000	10.72624	85.76741		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.77941	84.42685	0.00000	10.83466	84.20632		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.90604	86.19290	0.00000	10.96442	85.96736		8.16	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024		Bond Future	0.00	12.10907	62.75627	0.00000	12.12559	62.67639		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024		Bond Future	0.00	12.20218	60.83743	0.00000	12.21927	60.75579		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,280.85000	2.28085	0.00000	2,265.16000	2.26516	2,280.850	15.85	0.49	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,330.14000	2.33014	0.00000	2,314.00000	2.31400	2,330.140	15.89	0.50	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,352.96000	1.35296	0.00000	1,400.94000	1.40094	1,352.960	17.18	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	740.64000	0.74064	0.00000	774.43000	0.77443	740.640	18.34	(0.18)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.30005	62.17089	0.00000	12.31778	62.08727		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.41929	60.31348	0.00000	12.43775	60.22772		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.54818	61.57392	0.00000	12.56740	61.48608		14.83	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											806,569,242.93	8,598	1,546,299.00		
Grand Total:											806,569,242.93	8,598	1,546,299.00		