

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2023

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		938.82400		938.82400	0.00000	940.54200	940.54200		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		959.55200		959.55200	0.00000	961.30700	961.30700		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		980.60200		980.60200	0.00000	982.39300	982.39300		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,003.51800		1,003.51800	0.00000	1,005.34800	1,005.34800		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,024.59000		1,024.59000	0.00000	1,026.45400	1,026.45400		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,078.93100		1,078.93100	0.00000	1,081.08700	1,081.08700		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,102.75200		1,102.75200	0.00000	1,104.95600	1,104.95600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,126.94300		1,126.94300	0.00000	1,129.19300	1,129.19300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,153.27900		1,153.27900	0.00000	1,155.57800	1,155.57800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,177.49600		1,177.49600	0.00000	1,179.83800	1,179.83800		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		938.35500		938.35500	0.00000	941.25900	941.25900		0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024	Index Future	0.00		959.07200		959.07200	0.00000	962.04000	962.04000		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		980.11100		980.11100	0.00000	983.14200	983.14200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,003.01700		1,003.01700	0.00000	1,006.11500	1,006.11500		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,024.07800		1,024.07800	0.00000	1,027.23700	1,027.23700		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		12.50442		75.41138	0.00000	12.44428	75.67848		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.64330		73.29590	0.00000	12.58055	73.56895		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.79133		74.91940	0.00000	12.72585	75.19830		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.97163		72.88182	0.00000	12.90299	73.16706		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.16843		74.42028	0.00000	13.09662	74.71117		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		13.04756		71.01456	0.00000	12.97721	71.37435		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.18177		68.33715	0.00000	13.10857	68.70499		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.32109		69.85015	0.00000	13.24501	70.22594		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.48607		67.22741	0.00000	13.40662	67.61177		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.65685		68.64340	0.00000	13.57410	69.03560		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		924.98600		924.98600	0.00000	927.79200	927.79200		0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024	GOVI	0.00		945.40800		945.40800	0.00000	948.27600	948.27600		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		966.14700		966.14700	0.00000	969.07600	969.07600		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		988.72600		988.72600	0.00000	991.72000	991.72000		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,009.48700		1,009.48700	0.00000	1,012.54000	1,012.54000		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		175.51305		175.51305	0.00000	175.45934	175.45934		0.00	0.00	8,775,652.50	50	11,910.00
I2025	On 02/05/2024	Bond Future	0.00		179.43062		179.43062	0.00000	179.37568	179.37568		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.55617		181.55617	0.00000	181.49954	181.49954		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.83917		185.83917	0.00000	185.78058	185.78058		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		128.41482		128.41482	0.00000	128.30910	128.30910		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		129.90561	129.90561	0.00000	129.79779	129.79779		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.78440	132.78440	0.00000	132.67378	132.67378		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.50533	134.50533	0.00000	134.39163	134.39163		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.35431	137.35431	0.00000	137.23764	137.23764		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		122.26555	122.26555	0.00000	121.65717	121.65717		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.52298	123.52298	0.00000	122.90105	122.90105		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.26037	126.26037	0.00000	125.62436	125.62436		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.72943	127.72943	0.00000	127.07797	127.07797		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.43500	130.43500	0.00000	129.76915	129.76915		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		130.78940	130.78940	0.00000	130.39957	130.39957		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.70870	133.70870	0.00000	133.31022	133.31022		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.58938	134.58938	0.00000	134.18178	134.18178		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.76376	137.76376	0.00000	137.34588	137.34588		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.54878	138.54878	0.00000	138.12145	138.12145		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		115.04308	115.04308	0.00000	115.20873	115.20873		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.44965	115.44965	0.00000	115.61924	115.61924		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.00771	118.00771	0.00000	118.18086	118.18086		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.57268	118.57268	0.00000	118.74929	118.74929		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.08237	121.08237	0.00000	121.26217	121.26217		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		114.80160	114.80160	0.00000	114.79004	114.79004		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.36393	117.36393	0.00000	117.35220	117.35220		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		117.64537	117.64537	0.00000	117.63311	117.63311		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.42021	120.42021	0.00000	120.40710	120.40710		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.59278	120.59278	0.00000	120.57897	120.57897		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		344.46500	344.46500	0.00000	344.09300	344.09300		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		352.15400	352.15400	0.00000	351.77300	351.77300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		359.96100	359.96100	0.00000	359.57100	359.57100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		368.45900	368.45900	0.00000	368.05900	368.05900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		376.27400	376.27400	0.00000	375.86400	375.86400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.34600	91.65400	0.00000	8.34400	91.65600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33400	91.66600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.29800	91.70200	0.00000	8.29500	91.70500		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	8.27700	91.72300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.18500	91.81500	0.00000	8.18300	91.81700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.16600	91.83400	0.00000	8.16300	91.83700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.04700	91.95300	0.00000	8.04500	91.95500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.82900	92.17100	0.00000	7.82400	92.17600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.50600	92.49400	0.00000	7.50400	92.49600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.37900	92.62100	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	7.28800	92.71200	0.00000	7.28500	92.71500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.23400	92.76600	0.00000	7.23200	92.76800		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.80480	105.54704	0.00000	8.74087	105.71072	3.51	0.00	114,940,726.56	1,089	77,371.00	
R186	On 02/05/2024		Bond Future	0.00	8.78582	107.87736	0.00000	8.71493	108.04466	3.43	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,518.92000	2.51892	0.00000	2,655.65000	2.65565	2,518.920	3.99	0.79	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	145.41000	0.14541	0.00000	130.97000	0.13097	145.410	4.35	(0.10)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.77071	104.93392	0.00000	8.69152	105.10462	3.33	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.76664	107.38150	0.00000	8.67635	107.55579	3.00	0.00	107,381.50	1	45,250.00	
R186	On 06/02/2025		Bond Future	0.00	8.81145	104.31263	0.00000	8.70801	104.49006	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	257.47818	257.47818	0.00000	257.45337	257.45337		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	263.22510	263.22510	0.00000	263.19979	263.19979		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	263.93144	263.93144	0.00000	263.90541	263.90541		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	270.15722	270.15722	0.00000	270.12964	270.12964		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	270.61929	270.61929	0.00000	270.58999	270.58999		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/02/2024		Bond Future	0.00	10.03565	91.13481	0.00000	9.98454	91.34802	8.06	0.00	11,300,716.44	124	77,202.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	383.21000	0.38321	0.00000	445.17000	0.44517	383.210	7.49	0.24	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	871.15000	0.87115	0.00000	974.13000	0.97413	871.150	7.91	0.42	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	949.78000	0.94978	0.00000	1,057.86000	1.05786	949.780	7.97	0.45	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,096.23000	1.09623	0.00000	1,213.03000	1.21303	1,096.230	8.06	0.49	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,254.66000	1.25466	0.00000	1,379.87000	1.37987	1,254.660	8.16	0.53	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,473.75000	1.47375	0.00000	1,609.23000	1.60923	1,473.750	8.29	0.57	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,105.39000	2.10539	0.00000	2,263.62000	2.26362	2,105.390	8.63	0.69	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	207.94000	0.20794	0.00000	189.17000	0.18917	207.940	9.52	(0.12)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	112.80000	0.11280	0.00000	102.62000	0.10262	112.800	9.94	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	46.69000	0.04669	0.00000	42.60000	0.04260	46.690	10.54	(0.03)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	38.19000	0.03819	0.00000	34.88000	0.03488	38.190	10.68	(0.03)	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	37.44000	0.03744	0.00000	34.20000	0.03420	37.440	10.69	(0.03)	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	21.23000	0.02123	0.00000	19.41000	0.01941	21.230	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.09664	93.14693	0.00000	10.04268	93.36487		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,141.08000	1.14108	0.00000	1,228.27000	1.22827	1,141.080	7.93	0.36	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,072.30000	2.07230	0.00000	2,196.51000	2.19651	2,072.300	8.19	0.53	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,213.93000	3.21393	0.00000	3,367.80000	3.36780	3,213.930	8.54	0.67	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,775.84000	3.77584	0.00000	3,940.40000	3.94040	3,775.840	8.70	0.72	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,674.28000	4.67428	0.00000	4,852.24000	4.85224	4,674.280	8.96	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	265.63000	0.26563	0.00000	248.60000	0.24860	265.630	9.69	(0.10)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	138.49000	0.13849	0.00000	129.00000	0.12900	138.490	9.74	(0.06)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	36.48000	0.03648	0.00000	33.69000	0.03369	36.480	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.16784	91.18339	0.00000	10.11077	91.40586		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.25162	93.30950	0.00000	10.19098	93.53683		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.35871	91.25175	0.00000	10.29435	91.48342		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		10.89340	88.84415	0.00000	10.86864	88.96348		9.74	0.00	14,303,908.15	161	88,338.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	85.94000	0.08594	0.00000	98.01000	0.09801	85.940	8.08	0.07	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	672.25000	0.67225	0.00000	722.33000	0.72233	672.250	8.97	0.33	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,018.09000	1.01809	0.00000	1,081.38000	1.08138	1,018.090	9.28	0.43	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,064.30000	1.06430	0.00000	1,129.09000	1.12909	1,064.300	9.32	0.44	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,364.65000	1.36465	0.00000	1,438.07000	1.43807	1,364.650	9.55	0.51	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,913.16000	1.91316	0.00000	1,998.59000	1.99859	1,913.160	9.91	0.61	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	642.97000	0.64297	0.00000	620.90000	0.62090	642.970	10.37	(0.28)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	434.02000	0.43402	0.00000	419.70000	0.41970	434.020	10.79	(0.20)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	301.16000	0.30116	0.00000	291.78000	0.29178	301.160	11.17	(0.15)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	72.71000	0.07271	0.00000	71.23000	0.07123	72.710	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	57.78000	0.05778	0.00000	56.73000	0.05673	57.780	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	46.83000	0.04683	0.00000	46.08000	0.04608	46.830	12.86	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.97929	86.64369	0.00000	10.95339	86.76563		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,120.97000	1.12097	0.00000	1,166.74000	1.16674	1,120.970	10.29	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,475.24000	1.47524	0.00000	1,529.62000	1.52962	1,475.240	10.40	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,512.97000	1.51297	0.00000	1,568.19000	1.56819	1,512.970	10.42	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,629.83000	1.62983	0.00000	1,687.55000	1.68755	1,629.830	10.46	0.41	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,083.98000	2.08398	0.00000	2,150.34000	2.15034	2,083.980	10.63	0.48	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,656.85000	2.65685	0.00000	2,732.15000	2.73215	2,656.850	10.85	0.55	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,907.15000	1.90715	0.00000	1,864.87000	1.86487	1,907.150	10.97	(0.42)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,388.06000	3.38806	0.00000	3,472.48000	3.47248	3,388.060	11.12	0.62	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,059.21000	1.05921	0.00000	1,034.66000	1.03466	1,059.210	11.64	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	346.25000	0.34625	0.00000	338.44000	0.33844	346.250	12.90	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	243.02000	0.24302	0.00000	237.52000	0.23752	243.020	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	190.23000	0.19023	0.00000	185.89000	0.18589	190.230	13.01	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.07361	88.54275	0.00000	11.04654	88.66713		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.19032	86.44078	0.00000	11.16189	86.56778		9.31	0.00	0.00	0	1,360.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,250.42000	4.25042	0.00000	4,333.58000	4.33358	4,250.420	9.65	0.62	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	696.32000	0.69632	0.00000	681.73000	0.68173	696.320	11.16	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.32317	88.24728	0.00000	11.29341	88.37651		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		11.65299	86.85659	0.00000	11.61312	87.07153		12.19	0.00	22,930,139.76	264	68,076.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	119.79000	0.11979	0.00000	141.04000	0.14104	119.790	10.99	0.07	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	539.22000	0.53922	0.00000	603.19000	0.60319	539.220	11.37	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	59.01000	0.05901	0.00000	55.73000	0.05573	59.010	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.75255	84.26251	0.00000	11.71107	84.48219		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.85870	86.10960	0.00000	11.81554	86.33390		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.99153	83.60241	0.00000	11.94645	83.83165		11.49	0.00	0.00	0	19,788.00
R2035	On 06/02/2025	Bond Future	0.00		12.13901	85.35003	0.00000	12.09200	85.58366		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		12.01736	77.29950	0.00000	11.96729	77.56959		13.90	0.00	8,348,346.00	108	135,258.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,924.39000	1.92439	0.00000	2,090.10000	2.09010	1,924.390	14.05	0.55	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	376.05000	0.37605	0.00000	346.74000	0.34674	376.050	15.50	(0.15)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	56.19000	0.05619	0.00000	51.89000	0.05189	56.190	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.12666	79.00619	0.00000	12.07465	79.28222		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.24601	76.48210	0.00000	12.19193	76.76401		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,105.51000	3.10551	0.00000	3,252.57000	3.25257	3,105.510	13.89	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,824.43000	1.82443	0.00000	1,751.44000	1.75144	1,824.430	15.32	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,156.99000	1.15699	0.00000	1,108.79000	1.10879	1,156.990	16.21	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.37788	78.26448	0.00000	12.32155	78.55268		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.52149	75.63987	0.00000	12.46288	75.93377		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		12.30518	77.26679	0.00000	12.23465	77.66779		14.82	0.00	44,814,738.20	580	126,752.00
R2040	On 02/05/2024	Bond Future	0.00		12.41846	78.97271	0.00000	12.34524	79.38257		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.54165	76.19751	0.00000	12.46555	76.61614		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.67693	77.97299	0.00000	12.59770	78.40109		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.82288	75.09130	0.00000	12.74046	75.52804		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		12.38798	73.43209	0.00000	12.31745	73.83499		15.67	0.00	24,746,614.33	337	99,465.00
R2044	On 01/02/2024	Bond Future	13.00	Put	721.10000	0.72110	0.00000	643.19000	0.64319	721.100	17.14	(0.24)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	475.81000	0.47581	0.00000	422.49000	0.42249	475.810	17.63	(0.17)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.49766	75.05335	0.00000	12.42449	75.46517		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.61658	72.31742	0.00000	12.54059	72.73804		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.74666	74.00236	0.00000	12.66760	74.43253		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.88642	71.16281	0.00000	12.80422	71.60170		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		12.29758	76.61460	0.00000	12.22190	77.05816		15.50	0.00	2,145,208.80	28	246,288.00
R2048	On 02/05/2024	Bond Future	0.00		12.39740	73.85793	0.00000	12.31895	74.31127		16.28	0.00	0.00	0	13,640.00
R2048	On 01/08/2024	Bond Future	0.00		12.50240	75.47687	0.00000	12.42104	75.93997		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.62962	72.78491	0.00000	12.54492	73.25860		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.76678	74.30556	0.00000	12.67869	74.78881		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		12.31027	98.66557	0.00000	12.23455	99.23549		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.41506	94.97930	0.00000	12.33642	95.56183		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.52545	97.06067	0.00000	12.44379	97.65572		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.65510	93.45157	0.00000	12.56996	94.06017		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.79175	95.40198	0.00000	12.70314	96.02292		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		11.77401	66.95617	0.00000	11.71365	67.24241		13.86	0.00	0.00	0	14,301.00
R209	On 02/05/2024	Bond Future	0.00		11.86910	65.28140	0.00000	11.80653	65.57395		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	Contracts Traded	Open Interest	
R209	On 01/08/2024		Bond Future	0.00	11.97043	66.71222	0.00000	11.90558	67.01104		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.09092	65.11130	0.00000	12.02347	65.41687		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.22050	66.47201	0.00000	12.15050	66.78367		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	232.84151	232.84151	0.00000	232.63642	232.63642		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	234.76222	234.76222	0.00000	234.55301	234.55301		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.96445	239.96445	0.00000	239.74994	239.74994		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	242.26223	242.26223	0.00000	242.04178	242.04178		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	247.39205	247.39205	0.00000	247.16587	247.16587		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	10.56621	85.62738	0.00000	10.52588	85.80241		9.09	0.00	0.00	0	29,281.00
R213	On 02/05/2024		Bond Future	0.00	10.63896	83.95933	0.00000	10.59669	84.13822		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.71832	85.79999	0.00000	10.67399	85.98262		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.82614	84.24028	0.00000	10.77941	84.42685		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.95523	86.00281	0.00000	10.90604	86.19290		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	12.17957	62.41656	0.00000	12.10907	62.75627		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024		Bond Future	0.00	12.27512	60.49019	0.00000	12.20218	60.83743		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,104.73000	2.10473	0.00000	2,280.85000	2.28085	2,104.730	15.85	0.47	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,151.81000	2.15181	0.00000	2,330.14000	2.33014	2,151.810	15.89	0.48	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,452.35000	1.45235	0.00000	1,352.96000	1.35296	1,452.350	17.18	(0.32)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	799.03000	0.79903	0.00000	740.64000	0.74064	799.030	18.34	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.37553	61.81618	0.00000	12.30005	62.17089		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.49765	59.95075	0.00000	12.41929	60.31348		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.62946	61.20382	0.00000	12.54818	61.57392		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 :											252,413,432.24	2,742	1,546,278.00		
Grand Total:											252,413,432.24	2,742	1,546,278.00		