

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2023

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	939.57600	939.57600	0.00000	938.82400	938.82400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	960.32000	960.32000	0.00000	959.55200	959.55200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	981.38900	981.38900	0.00000	980.60200	980.60200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,004.32700	1,004.32700	0.00000	1,003.51800	1,003.51800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,025.42000	1,025.42000	0.00000	1,024.59000	1,024.59000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,080.22600	1,080.22600	0.00000	1,078.93100	1,078.93100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,104.07500	1,104.07500	0.00000	1,102.75200	1,102.75200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.29800	1,128.29800	0.00000	1,126.94300	1,126.94300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.67000	1,154.67000	0.00000	1,153.27900	1,153.27900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,178.92100	1,178.92100	0.00000	1,177.49600	1,177.49600	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.25400	938.25400	0.00000	938.35500	938.35500	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	958.96900	958.96900	0.00000	959.07200	959.07200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.00800	980.00800	0.00000	980.11100	980.11100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,002.91400	1,002.91400	0.00000	1,003.01700	1,003.01700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,023.97800	1,023.97800	0.00000	1,024.07800	1,024.07800	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	12.45339	75.63794	0.00000	12.50442	75.41138	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.59006	73.52748	0.00000	12.64330	73.29590	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.73558	75.15677	0.00000	12.79133	74.91940	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.91294	73.12562	0.00000	12.97163	72.88182	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.10669	74.67029	0.00000	13.16843	74.42028	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	13.06360	70.93297	0.00000	13.04756	71.01456	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.19846	68.25373	0.00000	13.18177	68.33715	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.33833	69.76548	0.00000	13.32109	69.85015	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50393	67.14151	0.00000	13.48607	67.22741	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.67525	68.55670	0.00000	13.65685	68.64340	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	924.89400	924.89400	0.00000	924.98600	924.98600	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	945.31400	945.31400	0.00000	945.40800	945.40800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.05300	966.05300	0.00000	966.14700	966.14700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	988.63300	988.63300	0.00000	988.72600	988.72600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,009.39700	1,009.39700	0.00000	1,009.48700	1,009.48700	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	175.55606	175.55606	0.00000	175.51305	175.51305	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.47458	179.47458	0.00000	179.43062	179.43062	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.60275	181.60275	0.00000	181.55617	181.55617	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.88883	185.88883	0.00000	185.83917	185.83917	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	128.47836	128.47836	0.00000	128.41482	128.41482	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		129.97062	129.97062	0.00000	129.90561	129.90561		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.85183	132.85183	0.00000	132.78440	132.78440		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.57603	134.57603	0.00000	134.50533	134.50533		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.42832	137.42832	0.00000	137.35431	137.35431		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		122.20091	122.20091	0.00000	122.26555	122.26555		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.45681	123.45681	0.00000	123.52298	123.52298		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.19379	126.19379	0.00000	126.26037	126.26037		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.66286	127.66286	0.00000	127.72943	127.72943		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.36869	130.36869	0.00000	130.43500	130.43500		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		130.67819	130.67819	0.00000	130.78940	130.78940		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.59490	133.59490	0.00000	133.70870	133.70870		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.47450	134.47450	0.00000	134.58938	134.58938		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.64754	137.64754	0.00000	137.76376	137.76376		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.43251	138.43251	0.00000	138.54878	138.54878		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		115.07762	115.07762	0.00000	115.04308	115.04308		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.48502	115.48502	0.00000	115.44965	115.44965		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.04471	118.04471	0.00000	118.00771	118.00771		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.61229	118.61229	0.00000	118.57268	118.57268		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.12424	121.12424	0.00000	121.08237	121.08237		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		115.03481	115.03481	0.00000	114.80160	114.80160		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.60245	117.60245	0.00000	117.36393	117.36393		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		117.89032	117.89032	0.00000	117.64537	117.64537		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.67202	120.67202	0.00000	120.42021	120.42021		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.85238	120.85238	0.00000	120.59278	120.59278		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		344.47700	344.47700	0.00000	344.46500	344.46500		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		352.16600	352.16600	0.00000	352.15400	352.15400		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		359.97400	359.97400	0.00000	359.96100	359.96100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		368.47400	368.47400	0.00000	368.45900	368.45900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		376.29100	376.29100	0.00000	376.27400	376.27400		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	8.37000	91.63000	0.00000	8.34600	91.65400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.33500	91.66500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	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	8.30000	91.70000	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	8.21000	91.79000	0.00000	8.18500	91.81500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.16600	91.83400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.04700	91.95300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.81000	92.19000	0.00000	7.82900	92.17100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.49000	92.51000	0.00000	7.50600	92.49400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.36000	92.64000	0.00000	7.37900	92.62100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.28000	92.72000	0.00000	7.28800	92.71200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.25000	92.75000	0.00000	7.23400	92.76600			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.78335	105.60192	0.00000	8.80480	105.54704			3.51	0.00	0.00	0	77,371.00
R186	On 02/05/2024	Bond Future	0.00	8.76205	107.93342	0.00000	8.78582	107.87736			3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,560.99000	2.56099	0.00000	2,518.92000	2.51892	2,560.990	3.99	0.80	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	138.10000	0.13810	0.00000	145.41000	0.14541	138.100	4.35	(0.10)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.74366	104.99219	0.00000	8.77071	104.93392			3.33	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.73501	107.44251	0.00000	8.76664	107.38150			3.00	0.00	0.00	0	45,250.00
R186	On 06/02/2025	Bond Future	0.00	8.77409	104.37667	0.00000	8.81145	104.31263			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	257.55246	257.55246	0.00000	257.47818	257.47818			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	263.30107	263.30107	0.00000	263.22510	263.22510			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.01161	264.01161	0.00000	263.93144	263.93144			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.24200	270.24200	0.00000	270.15722	270.15722			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	270.71069	270.71069	0.00000	270.61929	270.61929			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	10.00767	91.25145	0.00000	10.03565	91.13481			8.06	0.00	51,009,560.55	559	77,761.00
R2030	On 01/02/2024	Bond Future	9.57 Call	404.65000	0.40465	0.00000	383.21000	0.38321	404.650	7.49	0.25	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	911.54000	0.91154	0.00000	871.15000	0.87115	911.540	7.91	0.44	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	992.75000	0.99275	0.00000	949.78000	0.94978	992.750	7.97	0.46	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,143.74000	1.14374	0.00000	1,096.23000	1.09623	1,143.740	8.06	0.50	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,306.69000	1.30669	0.00000	1,254.66000	1.25466	1,306.690	8.16	0.54	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,531.52000	1.53152	0.00000	1,473.75000	1.47375	1,531.520	8.29	0.59	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,176.84000	2.17684	0.00000	2,105.39000	2.10539	2,176.840	8.63	0.70	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	188.58000	0.18858	0.00000	207.94000	0.20794	188.580	9.52	(0.11)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	100.98000	0.10098	0.00000	112.80000	0.11280	100.980	9.94	(0.06)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	41.05000	0.04105	0.00000	46.69000	0.04669	41.050	10.54	(0.03)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	33.45000	0.03345	0.00000	38.19000	0.03819	33.450	10.68	(0.02)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	32.78000	0.03278	0.00000	37.44000	0.03744	32.780	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	18.36000	0.01836	0.00000	21.23000	0.02123	18.360	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.06711	93.26612	0.00000	10.09664	93.14693		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,178.98000	1.17898	0.00000	1,141.08000	1.14108	1,178.980	7.93	0.37	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,129.69000	2.12969	0.00000	2,072.30000	2.07230	2,129.690	8.19	0.54	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,288.23000	3.28823	0.00000	3,213.93000	3.21393	3,288.230	8.54	0.68	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,856.59000	3.85659	0.00000	3,775.84000	3.77584	3,856.590	8.70	0.73	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,763.43000	4.76343	0.00000	4,674.28000	4.67428	4,763.430	8.96	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	251.23000	0.25123	0.00000	265.63000	0.26563	251.230	9.69	(0.09)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	129.98000	0.12998	0.00000	138.49000	0.13849	129.980	9.74	(0.05)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	33.71000	0.03371	0.00000	36.48000	0.03648	33.710	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.13638	91.30595	0.00000	10.16784	91.18339		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.21787	93.43594	0.00000	10.25162	93.30950		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.32246	91.38214	0.00000	10.35871	91.25175		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		10.85954	89.00738	0.00000	10.89340	88.84415		9.74	0.00	0.00	0	88,338.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	94.29000	0.09429	0.00000	85.94000	0.08594	94.290	8.08	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	717.27000	0.71727	0.00000	672.25000	0.67225	717.270	8.97	0.35	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,078.55000	1.07855	0.00000	1,018.09000	1.01809	1,078.550	9.28	0.45	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,126.61000	1.12661	0.00000	1,064.30000	1.06430	1,126.610	9.32	0.46	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,438.01000	1.43801	0.00000	1,364.65000	1.36465	1,438.010	9.55	0.53	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,003.29000	2.00329	0.00000	1,913.16000	1.91316	2,003.290	9.91	0.63	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	588.51000	0.58851	0.00000	642.97000	0.64297	588.510	10.37	(0.26)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	567.60000	0.56760	0.00000	620.65000	0.62065	567.600	10.41	(0.25)	(23,490,399.88)	8,500	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	393.52000	0.39352	0.00000	434.02000	0.43402	393.520	10.79	(0.19)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	270.76000	0.27076	0.00000	301.16000	0.30116	270.760	11.17	(0.13)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	63.37000	0.06337	0.00000	72.71000	0.07271	63.370	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	50.12000	0.05012	0.00000	57.78000	0.05778	50.120	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	40.45000	0.04045	0.00000	46.83000	0.04683	40.450	12.86	(0.02)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.94388	86.81046	0.00000	10.97929	86.64369		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,167.51000	1.16751	0.00000	1,120.97000	1.12097	1,167.510	10.29	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,532.28000	1.53228	0.00000	1,475.24000	1.47524	1,532.280	10.40	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,571.06000	1.57106	0.00000	1,512.97000	1.51297	1,571.060	10.42	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,691.05000	1.69105	0.00000	1,629.83000	1.62983	1,691.050	10.46	0.42	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,156.32000	2.15632	0.00000	2,083.98000	2.08398	2,156.320	10.63	0.49	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,741.22000	2.74122	0.00000	2,656.85000	2.65685	2,741.220	10.85	0.56	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,830.83000	1.83083	0.00000	1,907.15000	1.90715	1,830.830	10.97	(0.40)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,485.31000	3.48531	0.00000	3,388.06000	3.38806	3,485.310	11.12	0.64	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,009.38000	1.00938	0.00000	1,059.21000	1.05921	1,009.380	11.64	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	326.00000	0.32600	0.00000	346.25000	0.34625	326.000	12.90	(0.09)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	227.83000	0.22783	0.00000	243.02000	0.24302	227.830	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	177.78000	0.17778	0.00000	190.23000	0.19023	177.780	13.01	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.03638	88.71387	0.00000	11.07361	88.54275		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.15092	86.61686	0.00000	11.19032	86.44078		9.31	0.00	14,378,398.76	166	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,355.15000	4.35515	0.00000	4,250.42000	4.25042	4,355.150	9.65	0.62	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	669.00000	0.66900	0.00000	696.32000	0.69632	669.000	11.16	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.28150	88.42830	0.00000	11.32317	88.24728		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		11.64413	86.90429	0.00000	11.65299	86.85659		12.19	0.00	0.00	0	68,076.00	

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	10.62	Call	118.70000	0.11870	0.00000	119.79000	0.11979	118.700	10.99	0.07	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	540.05000	0.54005	0.00000	539.22000	0.53922	540.050	11.37	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	54.77000	0.05477	0.00000	59.01000	0.05901	54.770	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.74334	84.31122	0.00000	11.75255	84.26251		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.84898	86.16004	0.00000	11.85870	86.10960		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.98118	83.65497	0.00000	11.99153	83.60241		11.49	0.00	7,277,982.39	87	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.12796	85.40486	0.00000	12.13901	85.35003		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		12.03415	77.20924	0.00000	12.01736	77.29950		13.90	0.00	0.00	0	135,258.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,860.52000	1.86052	0.00000	1,924.39000	1.92439	1,860.520	14.05	0.54	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	379.93000	0.37993	0.00000	376.05000	0.37605	379.930	15.50	(0.15)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	55.78000	0.05578	0.00000	56.19000	0.05619	55.780	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.14411	78.91389	0.00000	12.12666	79.00619		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.26405	76.38839	0.00000	12.24601	76.48210		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,052.68000	3.05268	0.00000	3,105.51000	3.10551	3,052.680	13.89	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,844.75000	1.84475	0.00000	1,824.43000	1.82443	1,844.750	15.32	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,169.56000	1.16956	0.00000	1,156.99000	1.15699	1,169.560	16.21	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.39652	78.16946	0.00000	12.37788	78.26448		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.54068	75.54400	0.00000	12.52149	75.63987		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		12.31671	77.20155	0.00000	12.30518	77.26679		14.82	0.00	65,621,317.50	850	126,752.00
R2040	On 02/05/2024	Bond Future	0.00		12.43043	78.90603	0.00000	12.41846	78.97271		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.55398	76.13001	0.00000	12.54165	76.19751		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.68962	77.90477	0.00000	12.67693	77.97299		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.83588	75.02278	0.00000	12.82288	75.09130		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		12.41497	73.27889	0.00000	12.38798	73.43209		15.67	0.00	0.00	0	99,465.00
R2044	On 01/02/2024	Bond Future	13.00	Put	744.46000	0.74446	0.00000	721.10000	0.72110	744.460	17.14	(0.24)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	490.60000	0.49060	0.00000	475.81000	0.47581	490.600	17.63	(0.17)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.52566	74.89679	0.00000	12.49766	75.05335		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.64558	72.15797	0.00000	12.61658	72.31742		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.77671	73.83998	0.00000	12.74666	74.00236		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.91748	70.99814	0.00000	12.88642	71.16281		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		12.32972	76.42766	0.00000	12.29758	76.61460		15.50	0.00	0.00	0	246,288.00
R2048	On 02/05/2024	Bond Future	0.00		12.43073	73.66682	0.00000	12.39740	73.85793		16.28	0.00	0.00	0	13,640.00
R2048	On 01/08/2024	Bond Future	0.00		12.53689	75.28213	0.00000	12.50240	75.47687		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.66540	72.58646	0.00000	12.62962	72.78491		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.80384	74.10399	0.00000	12.76678	74.30556		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		12.33229	98.50101	0.00000	12.31027	98.66557		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.43794	94.81105	0.00000	12.41506	94.97930		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.54912	96.88949	0.00000	12.52545	97.06067		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.67965	93.27745	0.00000	12.65510	93.45157		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.81712	95.22562	0.00000	12.79175	95.40198		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		11.77586	66.94742	0.00000	11.77401	66.95617		13.86	0.00	0.00	0	14,301.00

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 02/05/2024	Bond Future	0.00	11.87101	65.27249	0.00000	11.86910	65.28140		14.38	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.97230	66.70363	0.00000	11.97043	66.71222		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.09271	65.10321	0.00000	12.09092	65.11130		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.22215	66.46469	0.00000	12.22050	66.47201		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	232.66740	232.66740	0.00000	232.84151	232.84151		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	234.58437	234.58437	0.00000	234.76222	234.76222		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.78447	239.78447	0.00000	239.96445	239.96445		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.08120	242.08120	0.00000	242.26223	242.26223		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.21038	247.21038	0.00000	247.39205	247.39205		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	10.53754	85.75176	0.00000	10.56621	85.62738		9.09	0.00	0.00	0	29,281.00
R213	On 02/05/2024	Bond Future	0.00	10.60892	84.08641	0.00000	10.63896	83.95933		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.68663	85.93049	0.00000	10.71832	85.79999		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.79244	84.37478	0.00000	10.82614	84.24028		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.91939	86.14126	0.00000	10.95523	86.00281		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	12.19648	62.33552	0.00000	12.17957	62.41656		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.29261	60.40739	0.00000	12.27512	60.49019		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,057.68000	2.05768	0.00000	2,104.73000	2.10473	2,057.680	15.85	0.47	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,104.21000	2.10421	0.00000	2,151.81000	2.15181	2,104.210	15.89	0.47	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,470.86000	1.47086	0.00000	1,452.35000	1.45235	1,470.860	17.18	(0.32)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	808.56000	0.80856	0.00000	799.03000	0.79903	808.560	18.34	(0.20)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.39354	61.73202	0.00000	12.37553	61.81618		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.51622	59.86529	0.00000	12.49765	59.95075		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.64854	61.11746	0.00000	12.62946	61.20382		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 :											114,796,859.32	10,162	1,555,590.00	
Grand Total:											114,796,859.32	10,162	1,555,590.00	