

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2023

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	937.34300	937.34300	0.00000	939.78200	939.78200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	958.11000	958.11000	0.00000	960.53100	960.53100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	979.14200	979.14200	0.00000	981.60700	981.60700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,001.87000	1,001.87000	0.00000	1,004.55400	1,004.55400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,022.89400	1,022.89400	0.00000	1,025.65600	1,025.65600	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,080.49900	1,080.49900	0.00000	1,080.83600	1,080.83600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,104.43800	1,104.43800	0.00000	1,104.69900	1,104.69900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.68100	1,128.68100	0.00000	1,128.93800	1,128.93800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.88000	1,154.88000	0.00000	1,155.32900	1,155.32900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.11600	1,179.11600	0.00000	1,179.59900	1,179.59900	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	941.24700	941.24700	0.00000	938.52700	938.52700	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	962.10000	962.10000	0.00000	959.24800	959.24800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	983.22000	983.22000	0.00000	980.29600	980.29600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,006.04200	1,006.04200	0.00000	1,003.21200	1,003.21200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,027.15400	1,027.15400	0.00000	1,024.28600	1,024.28600	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	12.51510	75.36409	0.00000	12.44667	75.66784	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.65317	73.25307	0.00000	12.58305	73.55804	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.80133	74.87693	0.00000	12.72822	75.18818	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.98488	72.82693	0.00000	12.90515	73.15806	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.18238	74.36396	0.00000	13.09844	74.70378	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	13.13078	70.59294	0.00000	13.06211	70.94054	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.26729	67.91150	0.00000	13.19691	68.26147	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.40982	69.41619	0.00000	13.33668	69.77357	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.58110	66.77240	0.00000	13.50215	67.15006	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.75597	68.17857	0.00000	13.67332	68.56579	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	926.35800	926.35800	0.00000	925.13600	925.13600	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	946.88100	946.88100	0.00000	945.56200	945.56200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	967.66600	967.66600	0.00000	966.30900	966.30900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	990.12800	990.12800	0.00000	988.89800	988.89800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.90600	1,010.90600	0.00000	1,009.67200	1,009.67200	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	175.66202	175.66202	0.00000	175.58984	175.58984	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.59638	179.59638	0.00000	179.50910	179.50910	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.72895	181.72895	0.00000	181.63837	181.63837	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.98845	185.98845	0.00000	185.92596	185.92596	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	128.70330	128.70330	0.00000	128.39405	128.39405	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00	130.21035	130.21035	0.00000	129.88439	129.88439		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.09840	133.09840	0.00000	132.76401	132.76401		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.80652	134.80652	0.00000	134.48650	134.48650		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.66135	137.66135	0.00000	137.33751	137.33751		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	121.93918	121.93918	0.00000	122.01371	122.01371		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.19857	123.19857	0.00000	123.26540	123.26540		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.93118	125.93118	0.00000	125.99845	125.99845		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.37341	127.37341	0.00000	127.46321	127.46321		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.07093	130.07093	0.00000	130.16547	130.16547		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	130.71871	130.71871	0.00000	130.99292	130.99292		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	133.64647	133.64647	0.00000	133.91679	133.91679		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.52837	134.52837	0.00000	134.80372	134.80372		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.68060	137.68060	0.00000	137.98499	137.98499		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.46306	138.46306	0.00000	138.77732	138.77732		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	114.75992	114.75992	0.00000	115.44349	115.44349		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	115.16878	115.16878	0.00000	115.85895	115.85895		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.72287	117.72287	0.00000	118.42736	118.42736		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.26296	118.26296	0.00000	119.00417	119.00417		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.76554	120.76554	0.00000	121.52506	121.52506		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	114.08240	114.08240	0.00000	115.04646	115.04646		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	116.63771	116.63771	0.00000	117.61435	117.61435		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.90495	116.90495	0.00000	117.90254	117.90254		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.64432	119.64432	0.00000	120.68496	120.68496		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.79983	119.79983	0.00000	120.86574	120.86574		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	343.96200	343.96200	0.00000	344.74500	344.74500		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	351.66600	351.66600	0.00000	352.44000	352.44000		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	359.46700	359.46700	0.00000	360.25500	360.25500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.89700	367.89700	0.00000	368.76200	368.76200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	375.69600	375.69600	0.00000	376.58700	376.58700		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	8.38000	91.62000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.03000	91.97000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.82000	92.18000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.51000	92.49000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.42000	92.58000	0.00000	7.37000	92.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.33000	92.67000	0.00000	7.28000	92.72000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.32000	92.68000	0.00000	7.26000	92.74000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.86359	105.39681	0.00000	8.78332	105.60200		3.51	0.00	434,234,857.20	4,120	76,165.00
R186	On 02/05/2024	Bond Future	0.00	8.84759	107.73186	0.00000	8.76202	107.93349		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,396.29000	2.39629	0.00000	2,558.46000	2.55846	2,396.290	3.99	0.78	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	155.09000	0.15509	0.00000	136.36000	0.13636	155.090	4.35	(0.11)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.83888	104.78726	0.00000	8.74350	104.99253		3.33	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.85298	107.21520	0.00000	8.73463	107.44325		3.00	0.00	0.00	0	45,250.00
R186	On 06/02/2025	Bond Future	0.00	8.91075	104.14269	0.00000	8.77337	104.37790		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	100.00000		0.00	0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future	0.00	258.05363	258.05363	0.00000	257.57711	257.57711		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	263.83350	263.83350	0.00000	263.32636	263.32636		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	264.55766	264.55766	0.00000	264.03771	264.03771		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.75795	270.75795	0.00000	270.26976	270.26976		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	271.23121	271.23121	0.00000	270.73970	270.73970		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	10.07614	90.96633	0.00000	9.99664	91.29749		8.06	0.00	789,860,643.39	8,683	85,962.00
R2030	On 01/02/2024	Bond Future	9.57 Call	322.96000	0.32296	0.00000	408.76000	0.40876	322.960	7.49	0.22	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	772.89000	0.77289	0.00000	921.91000	0.92191	772.890	7.91	0.40	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	847.00000	0.84700	0.00000	1,004.07000	1.00407	847.000	7.97	0.42	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	985.82000	0.98582	0.00000	1,156.78000	1.15678	985.820	8.06	0.46	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,137.06000	1.13706	0.00000	1,321.49000	1.32149	1,137.060	8.16	0.50	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,347.63000	1.34763	0.00000	1,548.64000	1.54864	1,347.630	8.29	0.55	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,961.57000	1.96157	0.00000	2,199.83000	2.19983	1,961.570	8.63	0.67	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	210.17000	0.21017	0.00000	177.88000	0.17788	210.170	9.52	(0.12)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	111.90000	0.11190	0.00000	94.25000	0.09425	111.900	9.94	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	44.91000	0.04491	0.00000	37.74000	0.03774	44.910	10.54	(0.03)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	36.45000	0.03645	0.00000	30.64000	0.03064	36.450	10.68	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86 Put	35.71000	0.03571	0.00000	30.01000	0.03001	35.710	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	19.85000	0.01985	0.00000	16.64000	0.01664	19.850	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.13769	92.98156	0.00000	10.05547	93.31315		8.09	0.00	0.00	0	19,737.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,064.37000	1.06437	0.00000	1,190.54000	1.19054	1,064.370	7.93	0.35	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,965.94000	1.96594	0.00000	2,148.70000	2.14870	1,965.940	8.19	0.52	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,085.20000	3.08520	0.00000	3,314.15000	3.31415	3,085.200	8.54	0.66	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,639.50000	3.63950	0.00000	3,885.26000	3.88526	3,639.500	8.70	0.71	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,528.82000	4.52882	0.00000	4,795.79000	4.79579	4,528.820	8.96	0.78	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	271.68000	0.27168	0.00000	243.80000	0.24380	271.680	9.69	(0.10)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	141.12000	0.14112	0.00000	125.49000	0.12549	141.120	9.74	(0.06)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	36.84000	0.03684	0.00000	32.20000	0.03220	36.840	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.21087	91.01610	0.00000	10.12400	91.35423		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.30127	93.12388	0.00000	10.20460	93.48571		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.41161	91.06187	0.00000	10.30823	91.43339		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		10.92236	88.70486	0.00000	10.84314	89.08659		9.74	0.00	15,966,874.80	180	88,518.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	67.84000	0.06784	0.00000	96.74000	0.09674	67.840	8.08	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	598.23000	0.59823	0.00000	734.70000	0.73470	598.230	8.97	0.31	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	925.94000	0.92594	0.00000	1,103.05000	1.10305	925.940	9.28	0.41	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	970.15000	0.97015	0.00000	1,151.98000	1.15198	970.150	9.32	0.42	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,259.27000	1.25927	0.00000	1,468.66000	1.46866	1,259.270	9.55	0.49	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,793.24000	1.79324	0.00000	2,042.23000	2.04223	1,793.240	9.91	0.60	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	649.71000	0.64971	0.00000	557.82000	0.55782	649.710	10.37	(0.29)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	626.60000	0.62660	0.00000	537.64000	0.53764	626.600	10.41	(0.28)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	433.95000	0.43395	0.00000	370.27000	0.37027	433.950	10.79	(0.20)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	297.80000	0.29780	0.00000	253.04000	0.25304	297.800	11.17	(0.15)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	68.35000	0.06835	0.00000	57.69000	0.05769	68.350	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	53.82000	0.05382	0.00000	45.44000	0.04544	53.820	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	43.26000	0.04326	0.00000	36.54000	0.03654	43.260	12.86	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.00819	86.50790	0.00000	10.92672	86.89143		10.76	0.00	0.00	0	61,830.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,058.56000	1.05856	0.00000	1,187.06000	1.18706	1,058.560	10.29	0.30	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,402.09000	1.40209	0.00000	1,556.72000	1.55672	1,402.090	10.40	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,438.80000	1.43880	0.00000	1,595.98000	1.59598	1,438.800	10.42	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,552.60000	1.55260	0.00000	1,717.45000	1.71745	1,552.600	10.46	0.40	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,996.41000	1.99641	0.00000	2,188.01000	2.18801	1,996.410	10.63	0.47	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,558.92000	2.55892	0.00000	2,778.72000	2.77872	2,558.920	10.85	0.54	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,940.14000	1.94014	0.00000	1,790.34000	1.79034	1,940.140	10.97	(0.42)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,280.06000	3.28006	0.00000	3,529.16000	3.52916	3,280.060	11.12	0.62	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,073.74000	1.07374	0.00000	982.21000	0.98221	1,073.740	11.64	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	347.15000	0.34715	0.00000	314.44000	0.31444	347.150	12.90	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	242.85000	0.24285	0.00000	219.08000	0.21908	242.850	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	189.69000	0.18969	0.00000	170.58000	0.17058	189.690	13.01	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.10354	88.40549	0.00000	11.01836	88.79686		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.22488	86.28671	0.00000	11.13188	86.70211		9.31	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,142.36000	4.14236	0.00000	4,404.06000	4.40406	4,142.360	9.65	0.61	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	708.89000	0.70889	0.00000	654.54000	0.65454	708.890	11.16	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.35955	88.08965	0.00000	11.26142	88.51571		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		11.70655	86.56906	0.00000	11.63776	86.93860		12.19	0.00	61,464,032.60	710	68,171.00	

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	88.73000	0.08873	0.00000	116.61000	0.11661	88.730	10.99	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	444.01000	0.44401	0.00000	537.59000	0.53759	444.010	11.37	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	58.56000	0.05856	0.00000	51.07000	0.05107	58.560	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.80710	83.97484	0.00000	11.73672	84.34625		12.68	0.00	0.00	0	105,087.00
R2035	On 01/08/2024	Bond Future	0.00		11.91522	85.81715	0.00000	11.84204	86.19608		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.05325	83.29000	0.00000	11.97386	83.69216		11.49	0.00	333,160.00	4	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.20356	85.03073	0.00000	12.12023	85.44325		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		12.09147	76.90226	0.00000	12.02268	77.27089		13.90	0.00	0.00	0	135,214.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,669.33000	1.66933	0.00000	1,878.93000	1.87893	1,669.330	14.05	0.51	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	407.92000	0.40792	0.00000	361.15000	0.36115	407.920	15.50	(0.16)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	58.46000	0.05846	0.00000	51.34000	0.05134	58.460	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.20257	78.60587	0.00000	12.13219	78.97692		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.32472	76.07447	0.00000	12.25160	76.45305		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,888.40000	2.88840	0.00000	3,076.97000	3.07697	2,888.400	13.89	0.47	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,923.99000	1.92399	0.00000	1,819.26000	1.81926	1,923.990	15.32	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,220.89000	1.22089	0.00000	1,151.09000	1.15109	1,220.890	16.21	(0.21)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.46238	77.83510	0.00000	12.38348	78.23591		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.60957	75.20128	0.00000	12.52702	75.61223		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		12.39446	76.76383	0.00000	12.32566	77.15096		14.82	0.00	99,792,979.00	1,300	126,582.00
R2040	On 02/05/2024	Bond Future	0.00		12.51013	78.46435	0.00000	12.43972	78.85434		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.63673	75.67945	0.00000	12.56361	76.07736		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.77832	77.43059	0.00000	12.69960	77.85119		14.35	0.00	387,152.95	5	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.92852	74.53724	0.00000	12.84621	74.96839		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		12.47749	72.92607	0.00000	12.41883	73.25703		15.67	0.00	0.00	0	99,938.00
R2044	On 01/02/2024	Bond Future	13.00	Put	806.08000	0.80608	0.00000	736.07000	0.73607	806.080	17.14	(0.26)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	530.54000	0.53054	0.00000	482.88000	0.48288	530.540	17.63	(0.19)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.58956	74.54159	0.00000	12.52967	74.87441		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.71186	71.79576	0.00000	12.64971	72.13531		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.84806	73.45689	0.00000	12.78096	73.81707		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.99199	70.60570	0.00000	12.92184	70.97507		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		12.39233	76.06593	0.00000	12.32848	76.43486		15.50	0.00	0.00	0	246,288.00
R2048	On 02/05/2024	Bond Future	0.00		12.49469	73.30259	0.00000	12.42944	73.67420		16.28	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.60315	74.91061	0.00000	12.53552	75.28984		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.73669	72.19397	0.00000	12.66392	72.59465		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.87832	73.70196	0.00000	12.80224	74.11267		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		12.38474	98.11117	0.00000	12.32085	98.58644		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.49143	94.41989	0.00000	12.42606	94.89834		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.60459	96.49060	0.00000	12.53674	96.97895		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.73983	92.85318	0.00000	12.66668	93.36937		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.88007	94.79075	0.00000	12.80355	95.31988		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		11.83858	66.65189	0.00000	11.76965	66.97679		13.86	0.00	933,126.46	14	14,285.00

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	11.93496	64.97541	0.00000	11.86459	65.30242		14.38	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.03849	66.40064	0.00000	11.96560	66.73441		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.16406	64.78217	0.00000	12.08568	65.13496		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.29655	66.13573	0.00000	12.21478	66.49740		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	233.10163	233.10163	0.00000	232.82570	232.82570		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	235.04590	235.04590	0.00000	234.74605	234.74605		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	240.25888	240.25888	0.00000	239.95040	239.95040		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.52693	242.52693	0.00000	242.25156	242.25156		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.66149	247.66149	0.00000	247.38551	247.38551		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	10.61071	85.43478	0.00000	10.53144	85.77825		9.09	0.00	0.00	0	29,551.00
R213	On 02/05/2024	Bond Future	0.00	10.68413	83.76870	0.00000	10.60253	84.11348		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.76537	85.60670	0.00000	10.67986	85.95841		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.87911	84.02942	0.00000	10.78522	84.40363		8.60	0.00	168,058.84	2	16,191.00
R213	On 06/02/2025	Bond Future	0.00	11.01120	85.78717	0.00000	10.91167	86.17112		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	12.26422	62.01261	0.00000	12.19529	62.34122		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.36176	60.08179	0.00000	12.29138	60.41321		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,892.98000	1.89298	0.00000	2,052.20000	2.05220	1,892.980	15.85	0.44	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,937.37000	1.93737	0.00000	2,098.73000	2.09873	1,937.370	15.89	0.45	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,562.24000	1.56224	0.00000	1,460.97000	1.46097	1,562.240	17.18	(0.34)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	860.65000	0.86065	0.00000	800.84000	0.80084	860.650	18.34	(0.21)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.46501	61.39990	0.00000	12.39223	61.73814		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.59271	59.51531	0.00000	12.51481	59.87177		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.72820	60.75903	0.00000	12.64702	61.12433		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 :											1,403,140,885.24	15,018	1,563,611.00	
Grand Total:											1,403,140,885.24	15,018	1,563,611.00	