

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2023

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	936.44700	936.44700	0.00000	934.94200	934.94200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	957.19600	957.19600	0.00000	955.65700	955.65700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	978.21900	978.21900	0.00000	976.64400	976.64400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,000.94200	1,000.94200	0.00000	999.32600	999.32600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,021.96400	1,021.96400	0.00000	1,020.31000	1,020.31000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,074.57500	1,074.57500	0.00000	1,071.01000	1,071.01000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,098.38500	1,098.38500	0.00000	1,094.74000	1,094.74000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,122.50800	1,122.50800	0.00000	1,118.78000	1,118.78000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,148.58300	1,148.58300	0.00000	1,144.76400	1,144.76400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,172.70600	1,172.70600	0.00000	1,168.80100	1,168.80100	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	932.37000	932.37000	0.00000	929.91500	929.91500	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	953.02900	953.02900	0.00000	950.51900	950.51900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	973.96100	973.96100	0.00000	971.39200	971.39200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	996.58500	996.58500	0.00000	993.95200	993.95200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,017.51500	1,017.51500	0.00000	1,014.82300	1,014.82300	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	12.55843	75.17263	0.00000	12.61610	74.91887	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.69832	73.05762	0.00000	12.75856	72.79793	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.84820	74.67833	0.00000	12.91134	74.41195	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.03366	72.62535	0.00000	13.10025	72.35137	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.23304	74.15990	0.00000	13.30318	73.87865	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	13.19484	70.27130	0.00000	13.24187	70.03675	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.33393	67.58286	0.00000	13.38294	67.34284	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.47892	69.08140	0.00000	13.53011	68.83516	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.65304	66.43133	0.00000	13.70686	66.17805	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.83065	67.83189	0.00000	13.88707	67.57196	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	919.11800	919.11800	0.00000	916.68000	916.68000	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	939.48300	939.48300	0.00000	936.99100	936.99100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	960.11700	960.11700	0.00000	957.56700	957.56700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	982.42000	982.42000	0.00000	979.80600	979.80600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,003.05300	1,003.05300	0.00000	1,000.38000	1,000.38000	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	175.78842	175.78842	0.00000	175.63704	175.63704	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	179.72628	179.72628	0.00000	179.57097	179.57097	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.86375	181.86375	0.00000	181.70328	181.70328	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.13037	186.13037	0.00000	185.96294	185.96294	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	128.88078	128.88078	0.00000	128.46042	128.46042	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		130.39243	130.39243	0.00000	129.96236	129.96236		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		133.28651	133.28651	0.00000	132.84530	132.84530		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		135.00110	135.00110	0.00000	134.54767	134.54767		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		137.86313	137.86313	0.00000	137.39766	137.39766		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00		122.29409	122.29409	0.00000	121.85152	121.85152		0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.56189	123.56189	0.00000	123.10908	123.10908		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.30450	126.30450	0.00000	125.84007	125.84007		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		127.75733	127.75733	0.00000	127.28029	127.28029		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.46599	130.46599	0.00000	129.97648	129.97648		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00		130.93374	130.93374	0.00000	129.98133	129.98133		0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		133.86676	133.86676	0.00000	132.89268	132.89268		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		134.75468	134.75468	0.00000	133.75782	133.75782		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.91521	137.91521	0.00000	136.89263	136.89263		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.70414	138.70414	0.00000	137.65860	137.65860		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00		115.34608	115.34608	0.00000	114.24410	114.24410		0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		115.76858	115.76858	0.00000	114.64201	114.64201		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.33783	118.33783	0.00000	117.18479	117.18479		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.89351	118.89351	0.00000	117.71211	117.71211		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.41234	121.41234	0.00000	120.20361	120.20361		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00		114.73026	114.73026	0.00000	113.89765	113.89765		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.30040	117.30040	0.00000	116.44865	116.44865		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		117.58380	117.58380	0.00000	116.71226	116.71226		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.34168	120.34168	0.00000	119.44752	119.44752		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.51312	120.51312	0.00000	119.59888	119.59888		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00		345.00400	345.00400	0.00000	343.27200	343.27200		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		352.73300	352.73300	0.00000	350.96100	350.96100		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		360.56200	360.56200	0.00000	358.75000	358.75000		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		369.02400	369.02400	0.00000	367.16800	367.16800		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		376.85300	376.85300	0.00000	374.95500	374.95500		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.91000	92.09000	0.00000	7.91000	92.09000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.63000	92.37000	0.00000	7.63000	92.37000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.51000	92.49000	0.00000	7.51000	92.49000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.44000	92.56000	0.00000	7.44000	92.56000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.89505	105.31653	0.00000	8.93235	105.22145		3.51	0.00	95,206,143.12	904	75,389.00
R186	On 02/05/2024		Bond Future	0.00	8.88233	107.65015	0.00000	8.92380	107.55271		3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,321.58000	2.32158	0.00000	2,249.53000	2.24953	2,321.580	3.99	0.77	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	156.35000	0.15635	0.00000	169.35000	0.16935	156.350	4.35	(0.11)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.87701	104.70535	0.00000	8.92401	104.60449		3.33	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.89537	107.13368	0.00000	8.95005	107.02865		3.00	0.00	0.00	0	44,540.00
R186	On 06/02/2025		Bond Future	0.00	8.95803	104.06190	0.00000	9.02202	103.95270		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	258.38591	258.38591	0.00000	258.07759	258.07759		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	264.17417	264.17417	0.00000	263.85824	263.85824		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	264.90970	264.90970	0.00000	264.58462	264.58462		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.12404	271.12404	0.00000	270.78648	270.78648		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	271.60731	271.60731	0.00000	271.26033	271.26033		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	10.10361	90.85226	0.00000	10.16320	90.60541		8.06	0.00	512,406,746.40	5,640	93,168.00
R2030	On 01/02/2024		Bond Future	9.57 Call	271.57000	0.27157	0.00000	232.89000	0.23289	271.570	7.49	0.20	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	689.23000	0.68923	0.00000	610.24000	0.61024	689.230	7.91	0.38	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	759.66000	0.75966	0.00000	674.99000	0.67499	759.660	7.97	0.40	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	892.43000	0.89243	0.00000	797.67000	0.79767	892.430	8.06	0.44	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,038.08000	1.03808	0.00000	933.17000	0.93317	1,038.080	8.16	0.49	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,242.34000	1.24234	0.00000	1,124.46000	1.12446	1,242.340	8.29	0.54	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	1,844.46000	1.84446	0.00000	1,695.35000	1.69535	1,844.460	8.63	0.66	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	198.86000	0.19886	0.00000	238.08000	0.23808	198.860	9.52	(0.12)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	102.48000	0.10248	0.00000	125.33000	0.12533	102.480	9.94	(0.07)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	39.05000	0.03905	0.00000	49.14000	0.04914	39.050	10.54	(0.03)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	31.31000	0.03131	0.00000	39.64000	0.03964	31.310	10.68	(0.02)	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	30.63000	0.03063	0.00000	38.80000	0.03880	30.630	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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	12.10	Put	16.46000	0.01646	0.00000	21.26000	0.02126	16.460	10.88	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.16662	92.86525	0.00000	10.22959	92.61271		8.09	0.00	31,574,185.00	340	19,397.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,000.82000	1.00082	0.00000	923.88000	0.92388	1,000.820	7.93	0.34	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,879.81000	1.87981	0.00000	1,760.83000	1.76083	1,879.810	8.19	0.51	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,983.37000	2.98337	0.00000	2,827.34000	2.82734	2,983.370	8.54	0.65	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	3,532.76000	3.53276	0.00000	3,362.53000	3.36253	3,532.760	8.70	0.71	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	4,416.67000	4.41667	0.00000	4,227.94000	4.22794	4,416.670	8.96	0.78	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	269.51000	0.26951	0.00000	299.18000	0.29918	269.510	9.69	(0.10)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	138.72000	0.13872	0.00000	156.02000	0.15602	138.720	9.74	(0.06)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	35.47000	0.03547	0.00000	40.97000	0.04097	35.470	9.74	(0.02)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.24113	90.89868	0.00000	10.30811	90.63945		7.98	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.33293	93.00577	0.00000	10.40466	92.73886		7.39	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.44465	90.94353	0.00000	10.52143	90.66926		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		10.94308	88.60538	0.00000	11.01379	88.26703		9.74	0.00	0.00	0	88,518.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	51.62000	0.05162	0.00000	39.72000	0.03972	51.620	8.08	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	528.85000	0.52885	0.00000	446.65000	0.44665	528.850	8.97	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	840.15000	0.84015	0.00000	725.04000	0.72504	840.150	9.28	0.39	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	882.60000	0.88260	0.00000	763.47000	0.76347	882.600	9.32	0.41	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,162.20000	1.16220	0.00000	1,018.76000	1.01876	1,162.200	9.55	0.48	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,684.97000	1.68497	0.00000	1,504.09000	1.50409	1,684.970	9.91	0.59	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	633.20000	0.63320	0.00000	748.62000	0.74862	633.200	10.37	(0.29)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	609.74000	0.60974	0.00000	722.01000	0.72201	609.740	10.41	(0.28)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	415.27000	0.41527	0.00000	499.28000	0.49928	415.270	10.79	(0.20)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	279.73000	0.27973	0.00000	341.31000	0.34131	279.730	11.17	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	59.13000	0.05913	0.00000	75.96000	0.07596	59.130	12.47	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	45.90000	0.04590	0.00000	59.41000	0.05941	45.900	12.67	(0.03)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	36.40000	0.03640	0.00000	47.43000	0.04743	36.400	12.86	(0.02)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.02981	86.40649	0.00000	11.10384	86.06044		10.76	0.00	47,523,569.50	550	61,448.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,001.12000	1.00112	0.00000	908.99000	0.90899	1,001.120	10.29	0.30	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,335.42000	1.33542	0.00000	1,221.36000	1.22136	1,335.420	10.40	0.36	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,371.26000	1.37126	0.00000	1,255.02000	1.25502	1,371.260	10.42	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,482.49000	1.48249	0.00000	1,359.65000	1.35965	1,482.490	10.46	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,917.74000	1.91774	0.00000	1,771.35000	1.77135	1,917.740	10.63	0.46	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,472.05000	2.47205	0.00000	2,299.96000	2.29996	2,472.050	10.85	0.53	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,950.97000	1.95097	0.00000	2,111.91000	2.11191	1,950.970	10.97	(0.43)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,185.66000	3.18566	0.00000	2,985.91000	2.98591	3,185.660	11.12	0.61	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	1,071.98000	1.07198	0.00000	1,175.82000	1.17582	1,071.980	11.64	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	340.22000	0.34022	0.00000	380.92000	0.38092	340.220	12.90	(0.10)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	236.62000	0.23662	0.00000	266.86000	0.26686	236.620	13.01	(0.07)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	184.11000	0.18411	0.00000	208.77000	0.20877	184.110	13.01	(0.06)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.12589	88.30319	0.00000	11.20366	87.94842		10.26	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.24798	86.18393	0.00000	11.33019	85.81944		9.31	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,061.62000	4.06162	0.00000	3,849.12000	3.84912	4,061.620	9.65	0.60	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	711.14000	0.71114	0.00000	768.65000	0.76865	711.140	11.16	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.38334	87.98676	0.00000	11.47009	87.61296		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		11.74129	86.38331	0.00000	11.79754	86.08379		12.19	0.00	11,229,830.30	130	68,122.00	

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	64.92000	0.06492	0.00000	55.42000	0.05542	64.920	10.99	0.05	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	367.83000	0.36783	0.00000	324.06000	0.32406	367.830	11.37	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	51.86000	0.05186	0.00000	64.24000	0.06424	51.860	14.71	(0.03)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.84320	83.78523	0.00000	11.90177	83.47890		12.68	0.00	7,373,100.24	88	104,999.00
R2035	On 01/08/2024	Bond Future	0.00		11.95257	85.62468	0.00000	12.01379	85.31056		12.27	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.09195	83.09494	0.00000	12.15630	82.77204		11.49	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.24359	84.83359	0.00000	12.31117	84.50227		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		12.15171	76.58157	0.00000	12.21304	76.25708		13.90	0.00	0.00	0	135,183.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,448.97000	1.44897	0.00000	1,314.53000	1.31453	1,448.970	14.05	0.48	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	418.66000	0.41866	0.00000	489.17000	0.48917	418.660	15.50	(0.17)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	55.25000	0.05525	0.00000	68.86000	0.06886	55.250	17.14	(0.03)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.26511	78.27834	0.00000	12.32888	77.94647		13.74	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.38958	75.74094	0.00000	12.45615	75.40083		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,705.69000	2.70569	0.00000	2,561.11000	2.56111	2,705.690	13.89	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,998.54000	1.99854	0.00000	2,114.33000	2.11433	1,998.540	15.32	(0.31)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,266.45000	1.26645	0.00000	1,346.91000	1.34691	1,266.450	16.21	(0.21)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.52968	77.49562	0.00000	12.59942	77.14616		13.53	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.67933	74.85652	0.00000	12.75232	74.49824		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		12.46973	76.34377	0.00000	12.50060	76.17254		14.82	0.00	19,085,942.50	250	126,832.00
R2040	On 02/05/2024	Bond Future	0.00		12.58826	78.03523	0.00000	12.62036	77.86002		14.66	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.71779	75.24212	0.00000	12.75137	75.06210		15.06	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.86250	76.98486	0.00000	12.89778	76.79927		14.35	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		13.01584	74.08406	0.00000	13.05290	73.89302		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		12.54271	72.56105	0.00000	12.58363	72.33360		15.67	0.00	7,981,715.50	110	101,470.00
R2044	On 01/02/2024	Bond Future	13.00	Put	846.25000	0.84625	0.00000	928.28000	0.92828	846.250	17.14	(0.28)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	550.58000	0.55058	0.00000	611.15000	0.61115	550.580	17.63	(0.20)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.65721	74.16871	0.00000	12.69972	73.93605		15.54	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.78198	71.41587	0.00000	12.82636	71.17717		16.01	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.92079	73.06991	0.00000	12.96730	72.82428		15.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.06737	70.21236	0.00000	13.11608	69.96015		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		12.46270	75.66315	0.00000	12.50873	75.40183		15.50	0.00	0.00	0	246,288.00
R2048	On 02/05/2024	Bond Future	0.00		12.56764	72.89112	0.00000	12.61544	72.62377		16.28	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.67868	74.49126	0.00000	12.72848	74.21716		15.83	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.81514	71.76648	0.00000	12.86731	71.48473		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.95970	73.26731	0.00000	13.01434	72.97817		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		12.45534	97.59108	0.00000	12.49095	97.33077		15.73	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.56475	93.88859	0.00000	12.60180	93.62223		16.54	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.68061	95.94905	0.00000	12.71930	95.67568		16.07	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.81889	92.30128	0.00000	12.85955	92.01983		16.28	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.96215	94.22946	0.00000	13.00480	93.94034		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		11.88414	66.43839	0.00000	11.93964	66.17962		13.86	0.00	0.00	0	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	Contracts Traded	Open Interest
R209	On 02/05/2024	Bond Future	0.00	11.98216	64.75735	0.00000	12.03975	64.49267		14.38	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.08722	66.17881	0.00000	12.14714	65.90749		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.21448	64.55663	0.00000	12.27713	64.27789		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.34859	65.90701	0.00000	12.41398	65.62118		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	233.70369	233.70369	0.00000	233.12031	233.12031		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	235.66255	235.66255	0.00000	235.06573	235.06573		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	240.89294	240.89294	0.00000	240.27987	240.27987		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.17901	243.17901	0.00000	242.54865	242.54865		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.33285	248.33285	0.00000	247.68467	247.68467		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	10.63162	85.34448	0.00000	10.69206	85.08416		9.09	0.00	0.00	0	29,551.00
R213	On 02/05/2024	Bond Future	0.00	10.70599	83.67664	0.00000	10.76939	83.41037		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.78801	85.51389	0.00000	10.85483	85.24073		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.90255	83.93632	0.00000	10.97350	83.65533		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	11.03541	85.69411	0.00000	11.11067	85.40565		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	12.32968	61.70316	0.00000	12.37540	61.48852		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024	Bond Future	0.00	12.42946	59.76570	0.00000	12.47682	59.54614		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,723.33000	1.72333	0.00000	1,640.23000	1.64023	1,723.330	15.85	0.42	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,765.53000	1.76553	0.00000	1,681.05000	1.68105	1,765.530	15.89	0.43	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,638.84000	1.63884	0.00000	1,726.78000	1.72678	1,638.840	17.18	(0.36)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	899.93000	0.89993	0.00000	955.96000	0.95596	899.930	18.34	(0.22)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.53492	61.07783	0.00000	12.58415	60.85268		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.66509	59.18710	0.00000	12.71651	58.95567		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.80304	60.42539	0.00000	12.85672	60.18790		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 :											732,381,232.56	8,012	1,570,223.00	
Grand Total:											732,381,232.56	8,012	1,570,223.00	