

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2023

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	946.07500	946.07500	0.00000	937.24700	937.24700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	967.04800	967.04800	0.00000	958.02400	958.02400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	988.39600	988.39600	0.00000	979.17000	979.17000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,011.44800	1,011.44800	0.00000	1,002.00400	1,002.00400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,032.77300	1,032.77300	0.00000	1,023.12400	1,023.12400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,090.77600	1,090.77600	0.00000	1,075.18000	1,075.18000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,114.95700	1,114.95700	0.00000	1,099.01500	1,099.01500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,139.57000	1,139.57000	0.00000	1,123.27300	1,123.27300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,166.14800	1,166.14800	0.00000	1,149.46700	1,149.46700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,190.73400	1,190.73400	0.00000	1,173.69600	1,173.69600	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	944.23900	944.23900	0.00000	932.44000	932.44000	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	965.17100	965.17100	0.00000	953.11100	953.11100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	986.47800	986.47800	0.00000	974.14800	974.14800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,009.48500	1,009.48500	0.00000	996.86500	996.86500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,030.76800	1,030.76800	0.00000	1,017.87700	1,017.87700	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	12.34058	76.14216	0.00000	12.57232	75.11140	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.47083	74.04972	0.00000	12.71263	72.99581	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.60869	75.70094	0.00000	12.86122	74.62329	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.78069	73.67903	0.00000	13.04571	72.57566	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.96657	75.24199	0.00000	13.24427	74.11477	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	13.01838	71.16342	0.00000	13.20365	70.22726	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.15012	68.49579	0.00000	13.34294	67.53863	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.28611	70.02251	0.00000	13.48671	69.04383	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.45006	67.40117	0.00000	13.65987	66.39910	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.61782	68.82791	0.00000	13.83665	67.80417	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	930.91500	930.91500	0.00000	919.21800	919.21800	0.00	0.00	0.00	0	709.00
GOVI	On 02/05/2024		GOVI	0.00	951.55200	951.55200	0.00000	939.59500	939.59500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	972.55800	972.55800	0.00000	960.33500	960.33500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	995.24100	995.24100	0.00000	982.72900	982.72900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,016.22400	1,016.22400	0.00000	1,003.44400	1,003.44400	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	176.19720	176.19720	0.00000	175.83893	175.83893	0.00	0.00	0.00	0	11,910.00
I2025	On 02/05/2024		Bond Future	0.00	180.14619	180.14619	0.00000	179.77981	179.77981	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.32127	182.32127	0.00000	181.94785	181.94785	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.61591	186.61591	0.00000	186.23291	186.23291	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	130.42799	130.42799	0.00000	129.27013	129.27013	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		131.98201	131.98201	0.00000	130.79840	130.79840		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		134.92624	134.92624	0.00000	133.71587	133.71587		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		136.69741	136.69741	0.00000	135.45972	135.45972		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		139.60653	139.60653	0.00000	138.34184	138.34184		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		123.61498	123.61498	0.00000	122.30449	122.30449		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		124.91976	124.91976	0.00000	123.57989	123.57989		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		127.70658	127.70658	0.00000	126.33645	126.33645		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		129.21053	129.21053	0.00000	127.80919	127.80919		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		131.96049	131.96049	0.00000	130.52867	130.52867		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		133.39470	133.39470	0.00000	132.00504	132.00504		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		136.38440	136.38440	0.00000	134.96358	134.96358		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		137.35260	137.35260	0.00000	135.90149	135.90149		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		140.58714	140.58714	0.00000	139.10140	139.10140		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		141.44919	141.44919	0.00000	139.93526	139.93526		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		117.69995	117.69995	0.00000	116.24641	116.24641		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		118.18649	118.18649	0.00000	116.70062	116.70062		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		120.82266	120.82266	0.00000	119.30341	119.30341		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		121.45675	121.45675	0.00000	119.90380	119.90380		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		124.03969	124.03969	0.00000	122.45328	122.45328		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		120.22807	120.22807	0.00000	115.33599	115.33599		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		122.92267	122.92267	0.00000	117.92091	117.92091		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		123.35523	123.35523	0.00000	118.24321	118.24321		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		126.26038	126.26038	0.00000	121.02732	121.02732		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		126.57352	126.57352	0.00000	121.23229	121.23229		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		350.82400	350.82400	0.00000	346.50400	346.50400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		358.68700	358.68700	0.00000	354.27000	354.27000		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		366.68800	366.68800	0.00000	362.17200	362.17200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		375.32900	375.32900	0.00000	370.70400	370.70400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		383.32200	383.32200	0.00000	378.59700	378.59700		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	8.39000	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	8.36000	91.64000	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	8.29000	91.71000	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	8.27000	91.73000	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	8.16000	91.84000	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	8.12000	91.88000	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	7.96000	92.04000	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	7.68000	92.32000	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	7.35000	92.65000	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	7.21000	92.79000	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	7.12000	92.88000	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	7.11000	92.89000	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.60076	106.07057	0.00000	8.86899	105.38302	3.51	0.00	72,021,917.03	679	75,288.00	
R186	On 02/05/2024		Bond Future	0.00	8.55554	108.42207	0.00000	8.85296	107.71923	3.39	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,919.65000	2.91965	0.00000	2,338.65000	2.33865	2,919.650	3.81	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	72.73000	0.07273	0.00000	128.09000	0.12809	72.730	4.19	(0.06)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.50586	105.50624	0.00000	8.83872	104.78761	3.31	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.46602	107.96326	0.00000	8.84663	107.22742	2.98	0.00	0.00	0	44,540.00	
R186	On 06/02/2025		Bond Future	0.00	8.45976	104.91752	0.00000	8.89731	104.16567	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	261.42137	261.42137	0.00000	259.15168	259.15168		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	267.28066	267.28066	0.00000	264.95967	264.95967		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	268.13840	268.13840	0.00000	265.76806	265.76806		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	274.45394	274.45394	0.00000	272.02643	272.02643		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	275.04445	275.04445	0.00000	272.57261	272.57261		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/02/2024		Bond Future	0.00	9.77838	92.21440	0.00000	10.07736	90.96126	7.97	0.00	405,282,288.00	4,395	93,112.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	588.34000	0.58834	0.00000	253.82000	0.25382	588.340	7.14	0.36	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,295.14000	1.29514	0.00000	701.40000	0.70140	1,295.140	7.76	0.58	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,402.25000	1.40225	0.00000	776.85000	0.77685	1,402.250	7.84	0.60	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,598.17000	1.59817	0.00000	918.89000	0.91889	1,598.170	7.97	0.64	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,803.88000	1.80388	0.00000	1,073.09000	1.07309	1,803.880	8.10	0.68	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	2,081.47000	2.08147	0.00000	1,288.45000	1.28845	2,081.470	8.27	0.72	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,843.97000	2.84397	0.00000	1,914.96000	1.91496	2,843.970	8.69	0.81	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	82.78000	0.08278	0.00000	195.51000	0.19551	82.780	9.76	(0.06)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	41.40000	0.04140	0.00000	103.73000	0.10373	41.400	10.24	(0.03)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	15.60000	0.01560	0.00000	41.87000	0.04187	15.600	10.92	(0.01)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	12.53000	0.01253	0.00000	34.09000	0.03409	12.530	11.07	(0.01)	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	12.26000	0.01226	0.00000	33.39000	0.03339	12.260	11.08	(0.01)	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	6.47	0.00647	0.00000	18.58000	0.01858	6.470	11.30	(0.01)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		9.82	305	94.25866	0.00000	10.13865	92.97770	8.10	0.00	190,308,234.54	2,019	21,416.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,527.46	0000	1.52746	0.00000	1,024.12000	1.02412	1,527.460	7.89	0.45	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,624.33	0000	2.62433	0.00000	1,898.76000	1.89876	2,624.330	8.05	0.62	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,916.92	0000	3.91692	0.00000	3,011.47000	3.01147	3,916.920	8.35	0.76	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,538.81	0000	4.53881	0.00000	3,569.00000	3.56900	4,538.810	8.51	0.80	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,515.89	0000	5.51589	0.00000	4,466.07000	4.46607	5,515.890	8.76	0.85	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	139.44	0000	0.13944	0.00000	235.73000	0.23573	139.440	9.48	(0.06)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	75.09	0000	0.07509	0.00000	131.59000	0.13159	75.090	9.76	(0.03)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	17.06	0000	0.01706	0.00000	33.25000	0.03325	17.060	9.76	(0.01)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.87	470	92.33329	0.00000	10.20888	91.02383	7.95	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.94	069	94.48262	0.00000	10.29637	93.14218	7.16	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		10.02	550	92.45909	0.00000	10.40378	91.08995	6.90	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0000	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		10.65	461	90.00395	0.00000	10.92688	88.68315	9.61	0.00	8,460,371.30	94	88,471.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	98.42	000	0.09842	0.00000	27.01000	0.02701	98.420	7.15	0.09	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	980.07	0000	0.98007	0.00000	498.83000	0.49883	980.070	8.59	0.46	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,457.38	0000	1.45738	0.00000	825.81000	0.82581	1,457.380	9.01	0.58	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,519.07	0000	1.51907	0.00000	870.37000	0.87037	1,519.070	9.06	0.59	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,910.43	0000	1.91043	0.00000	1,163.21000	1.16321	1,910.430	9.36	0.66	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,592.51	0000	2.59251	0.00000	1,707.86000	1.70786	2,592.510	9.83	0.75	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	302.68	0000	0.30268	0.00000	601.75000	0.60175	302.680	10.39	(0.16)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	290.42	0000	0.29042	0.00000	579.82000	0.57982	290.420	10.44	(0.16)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	191.89	0000	0.19189	0.00000	398.57000	0.39857	191.890	10.89	(0.11)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	126.28	0000	0.12628	0.00000	271.88000	0.27188	126.280	11.32	(0.07)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	25.74	0000	0.02574	0.00000	61.93000	0.06193	25.740	12.81	(0.02)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	20.00	0000	0.02000	0.00000	48.82000	0.04882	20.000	13.04	(0.01)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	15.91	0000	0.01591	0.00000	39.31000	0.03931	15.910	13.25	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.72	784	87.83705	0.00000	11.01266	86.48692	10.67	0.00	95,215,362.20	1,084	61,448.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,455.97	0000	1.45597	0.00000	1,001.49000	1.00149	1,455.970	10.20	0.39	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,887.40	0000	1.88740	0.00000	1,339.08000	1.33908	1,887.400	10.31	0.46	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,932.73	0000	1.93273	0.00000	1,375.29000	1.37529	1,932.730	10.33	0.47	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,072.53	0000	2.07253	0.00000	1,487.67000	1.48767	2,072.530	10.37	0.49	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,607.79	0000	2.60779	0.00000	1,927.53000	1.92753	2,607.790	10.54	0.56	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,268.92	0000	3.26892	0.00000	2,488.55000	2.48855	3,268.920	10.76	0.63	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,370.82	0000	1.37082	0.00000	1,891.38000	1.89138	1,370.820	10.89	(0.34)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	4,093.53	0000	4.09353	0.00000	3,209.78000	3.20978	4,093.530	11.04	0.70	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	712.50	0000	0.71250	0.00000	1,028.49000	1.02849	712.500	11.56	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	209.17	0000	0.20917	0.00000	321.50000	0.32150	209.170	12.82	(0.07)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	141.27	0000	0.14127	0.00000	222.34000	0.22234	141.270	12.94	(0.05)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	107.48	0000	0.10748	0.00000	172.25000	0.17225	107.480	12.94	(0.04)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.80	760	89.77519	0.00000	11.10582	88.39505	10.20	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.91	113	87.69858	0.00000	11.22507	86.28587	9.58	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	5,104.06	0000	5.10406	0.00000	4,203.99000	4.20399	5,104.060	9.92	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	558.50	0000	0.55850	0.00000	745.60000	0.74560	558.500	11.44	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.02	795	89.54042	0.00000	11.35773	88.09752	8.94	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	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		11.51	922	87.58085	0.00000	11.74017	86.38929	11.87	0.00	9,283,570.10	106	68,151.00	

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	115.46000	0.11546	0.00000	52.66000	0.05266	115.460	10.66	0.08	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	587.87000	0.58787	0.00000	331.50000	0.33150	587.870	11.04	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	20.20000	0.02020	0.00000	43.56000	0.04356	20.200	14.43	(0.01)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.61199	85.01024	0.00000	11.84186	83.79226		12.56	0.00	610,968,594.88	7,187	109,640.00
R2035	On 01/08/2024	Bond Future	0.00		11.70994	86.88629	0.00000	11.94936	85.64119		12.15	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.83661	84.39392	0.00000	12.08710	83.11935		11.79	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.97547	86.16679	0.00000	12.23721	84.86497		11.00	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		11.94519	77.68923	0.00000	12.16589	76.50636		13.54	0.00	6,370,516.86	82	135,071.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,920.99000	1.92099	0.00000	1,309.71000	1.30971	1,920.990	13.27	0.59	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	203.58000	0.20358	0.00000	365.54000	0.36554	203.580	14.73	(0.10)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	19.65000	0.01965	0.00000	42.01000	0.04201	19.650	16.42	(0.01)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.05040	79.41142	0.00000	12.27968	78.20233		13.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.16443	76.90794	0.00000	12.40306	75.67189		13.91	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,141.07000	3.14107	0.00000	2,558.00000	2.55800	3,141.070	13.43	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,549.98000	1.54998	0.00000	1,911.82000	1.91182	1,549.980	14.85	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	955.71000	0.95571	0.00000	1,197.63000	1.19763	955.710	15.77	(0.17)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.29343	78.69714	0.00000	12.54236	77.43191		12.82	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.43191	76.08973	0.00000	12.69133	74.79745		12.68	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		12.28863	77.36060	0.00000	12.47874	76.29373		14.43	0.00	7,426,617.60	96	126,784.00
R2040	On 02/05/2024	Bond Future	0.00		12.40004	79.07550	0.00000	12.59746	77.98495		14.50	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.52038	76.31416	0.00000	12.72576	75.19933		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.65535	78.08922	0.00000	12.86948	76.94808		13.63	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.79889	75.21802	0.00000	13.02197	74.05241		13.47	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		12.37195	73.52334	0.00000	12.55174	72.51076		15.22	0.00	576,570,032.28	7,842	106,108.00
R2044	On 01/02/2024	Bond Future	13.00	Put	507.61000	0.50761	0.00000	761.77000	0.76177	507.610	16.22	(0.20)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	307.24000	0.30724	0.00000	479.71000	0.47971	307.240	16.72	(0.13)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.47985	75.15324	0.00000	12.66644	74.11809		15.33	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.59608	72.43049	0.00000	12.79006	71.37231		15.79	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.72586	74.11512	0.00000	12.92797	73.03189		15.02	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.86334	71.28558	0.00000	13.07376	70.17919		14.99	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		12.29189	76.64778	0.00000	12.47684	75.58269		15.02	0.00	0.00	0	246,225.00
R2048	On 02/05/2024	Bond Future	0.00		12.39037	73.89835	0.00000	12.58217	72.80967		16.04	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.49318	75.52908	0.00000	12.69230	74.41611		15.58	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.62054	72.83542	0.00000	12.82812	71.69619		15.83	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.75595	74.36466	0.00000	12.97219	73.20103		14.91	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		12.28974	98.81947	0.00000	12.46953	97.48719		15.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.39257	95.14521	0.00000	12.57936	93.78338		16.28	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.50015	97.24428	0.00000	12.69430	95.85215		15.80	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.62923	93.63572	0.00000	12.83196	92.21063		15.70	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.76342	95.59966	0.00000	12.97471	94.14414		14.76	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		11.66804	67.45986	0.00000	11.89845	66.37153		13.50	0.00	7,555,504.32	112	14,229.00

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	11.75799	65.80217	0.00000	11.99684	64.68974		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.85313	67.25412	0.00000	12.10086	66.11691		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.96940	65.66325	0.00000	12.22734	64.49928		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.09277	67.04225	0.00000	12.36082	65.85341		12.59	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	235.87902	235.87902	0.00000	233.81270	233.81270		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.90411	237.90411	0.00000	235.79201	235.79201		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.21110	243.21110	0.00000	241.05117	241.05117		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.58746	245.58746	0.00000	243.37975	243.37975		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.81241	250.81241	0.00000	248.55657	248.55657		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	10.31708	86.71609	0.00000	10.61029	85.43660		8.98	0.00	7,457,583.74	86	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.37612	85.07958	0.00000	10.68342	83.77169		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.43944	86.95731	0.00000	10.76205	85.62032		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.53250	85.42136	0.00000	10.87323	84.05279		8.77	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.64333	87.21733	0.00000	11.00279	85.81953		8.24	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	12.15412	62.53884	0.00000	12.33876	61.66043		14.93	0.00	1,626,009.84	26	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.24765	60.62060	0.00000	12.43872	59.72267		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,000.61000	2.00061	0.00000	1,608.72000	1.60872	2,000.610	15.24	0.48	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,048.09000	2.04809	0.00000	1,650.15000	1.65015	2,048.090	15.27	0.48	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,257.02000	1.25702	0.00000	1,558.90000	1.55890	1,257.020	16.55	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	658.92000	0.65892	0.00000	838.67000	0.83867	658.920	17.76	(0.17)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.34519	61.95836	0.00000	12.54307	61.04047		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.46665	60.09384	0.00000	12.67237	59.15425		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.59592	61.35610	0.00000	12.80957	60.39642		14.12	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 :											1,998,546,602.69	23,808	1,581,448.00	
Grand Total:											1,998,546,602.69	23,808	1,581,448.00	