

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2023

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	922.62800	922.62800	0.00000	948.52300	948.52300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	943.08400	943.08400	0.00000	969.55200	969.55200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	963.91500	963.91500	0.00000	990.96500	990.96500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	986.41600	986.41600	0.00000	1,014.09300	1,014.09300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,007.23400	1,007.23400	0.00000	1,035.49100	1,035.49100	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.64600	1,096.64600	0.00000	1,079.31900	1,079.31900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,120.95900	1,120.95900	0.00000	1,103.24800	1,103.24800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,145.71900	1,145.71900	0.00000	1,127.61400	1,127.61400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,172.46400	1,172.46400	0.00000	1,153.93100	1,153.93100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,197.20800	1,197.20800	0.00000	1,178.28000	1,178.28000	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	942.83700	942.83700	0.00000	948.71400	948.71400	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	963.74000	963.74000	0.00000	969.74700	969.74700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	985.02700	985.02700	0.00000	991.16400	991.16400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,008.02100	1,008.02100	0.00000	1,014.29800	1,014.29800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,029.29500	1,029.29500	0.00000	1,035.70000	1,035.70000	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	12.23031	76.63959	0.00000	12.15509	76.98151	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.35579	74.55839	0.00000	12.27736	74.90790	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.48852	76.22135	0.00000	12.40671	76.57847	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.65450	74.21235	0.00000	12.56879	74.57757	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.83425	75.78742	0.00000	12.74461	76.16002	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	12.84216	72.07377	0.00000	12.76194	72.49476	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.96682	69.42666	0.00000	12.88344	69.85702	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.09549	70.97454	0.00000	13.00890	71.41428	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.25078	68.37628	0.00000	13.16042	68.82609	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.41005	69.82447	0.00000	13.31603	70.28349	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	928.81200	928.81200	0.00000	934.70000	934.70000	0.00	0.00	120,745,560.00	13	722.00
GOVI	On 02/05/2024		GOVI	0.00	949.40400	949.40400	0.00000	955.42200	955.42200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	970.37500	970.37500	0.00000	976.52300	976.52300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	993.02700	993.02700	0.00000	999.31500	999.31500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,013.98400	1,013.98400	0.00000	1,020.40000	1,020.40000	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	176.27976	176.27976	0.00000	176.30554	176.30554	0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024		Bond Future	0.00	180.23080	180.23080	0.00000	180.25707	180.25707	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.40903	182.40903	0.00000	182.43543	182.43543	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.70730	186.70730	0.00000	186.73354	186.73354	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	130.63894	130.63894	0.00000	130.69388	130.69388	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	132.19795	132.19795	0.00000	132.25401	132.25401		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	135.14772	135.14772	0.00000	135.20466	135.20466		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.92568	136.92568	0.00000	136.98337	136.98337		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.84086	139.84086	0.00000	139.89923	139.89923		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	123.83813	123.83813	0.00000	124.43298	124.43298		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	125.14812	125.14812	0.00000	125.75620	125.75620		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.94066	127.94066	0.00000	128.56200	128.56200		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	129.45138	129.45138	0.00000	130.08692	130.08692		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	132.20763	132.20763	0.00000	132.85607	132.85607		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	133.57363	133.57363	0.00000	133.56114	133.56114		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	136.56739	136.56739	0.00000	136.55466	136.55466		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	137.54072	137.54072	0.00000	137.52731	137.52731		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.78093	140.78093	0.00000	140.76661	140.76661		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	141.64960	141.64960	0.00000	141.63413	141.63413		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	118.08619	118.08619	0.00000	118.25782	118.25782		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	118.58147	118.58147	0.00000	118.75707	118.75707		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	121.22722	121.22722	0.00000	121.40634	121.40634		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.87240	121.87240	0.00000	122.05526	122.05526		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	124.46551	124.46551	0.00000	124.65158	124.65158		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	117.99861	117.99861	0.00000	118.39897	118.39897		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	120.64334	120.64334	0.00000	121.05276	121.05276		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	121.02629	121.02629	0.00000	121.44455	121.44455		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.87767	123.87767	0.00000	124.30525	124.30525		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	124.14270	124.14270	0.00000	124.57849	124.57849		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	351.48900	351.48900	0.00000	351.95200	351.95200		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	359.36800	359.36800	0.00000	359.84100	359.84100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	367.38900	367.38900	0.00000	367.87200	367.87200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	376.05400	376.05400	0.00000	376.54600	376.54600		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	384.07000	384.07000	0.00000	384.57200	384.57200		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	8.36000	91.64000			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	8.29000	91.71000			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	8.27000	91.73000			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	8.16000	91.84000			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	8.12000	91.88000			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	7.96000	92.04000			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	7.68000	92.32000			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	7.35000	92.65000			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	7.21000	92.79000			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	7.12000	92.88000			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	7.11000	92.89000			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.60124	106.06933	0.00000	8.51170	106.30012			3.51	0.00	0.00	0	75,288.00
R186	On 02/05/2024	Bond Future	0.00	8.55604	108.42088	0.00000	8.45679	108.65677			3.39	0.00	72,099,885.20	665	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,908.63000	2.90863	0.00000	3,117.37000	3.11737	2,908.630	3.81	0.87	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	66.92000	0.06692	0.00000	55.75000	0.05575	66.920	4.19	(0.06)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.50616	105.50559	0.00000	8.39528	105.74639			3.31	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.46590	107.96349	0.00000	8.33945	108.20947			2.98	0.00	0.00	0	44,540.00
R186	On 06/02/2025	Bond Future	0.00	8.45906	104.91873	0.00000	8.31411	105.16940			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	262.32901	262.32901	0.00000	262.30611	262.30611			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	268.20877	268.20877	0.00000	268.18519	268.18519			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	269.09016	269.09016	0.00000	269.06527	269.06527			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	275.43057	275.43057	0.00000	275.40380	275.40380			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	276.04773	276.04773	0.00000	276.01929	276.01929			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	9.73627	92.39263	0.00000	9.65452	92.73985			7.97	0.00	49,892,020.20	540	95,172.00
R2030	On 01/02/2024	Bond Future	9.57 Call	606.88000	0.60688	0.00000	760.60000	0.76060	606.880	7.14	0.38	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	1,347.37000	1.34737	0.00000	1,578.10000	1.57810	1,347.370	7.76	0.61	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,459.21000	1.45921	0.00000	1,698.03000	1.69803	1,459.210	7.84	0.63	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,663.45000	1.66345	0.00000	1,915.46000	1.91546	1,663.450	7.97	0.67	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,877.46000	1.87746	0.00000	2,141.43000	2.14143	1,877.460	8.10	0.71	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	2,165.47000	2.16547	0.00000	2,443.06000	2.44306	2,165.470	8.27	0.75	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,952.41000	2.95241	0.00000	3,256.65000	3.25665	2,952.410	8.69	0.84	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	55.88000	0.05588	0.00000	45.27000	0.04527	55.880	9.76	(0.04)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	26.01000	0.02601	0.00000	21.08000	0.02108	26.010	10.24	(0.02)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	8.85000	0.00885	0.00000	7.22000	0.00722	8.850	10.92	(0.01)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	6.95000	0.00695	0.00000	5.68000	0.00568	6.950	11.07	(0.01)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	6.78000	0.00678	0.00000	5.54000	0.00554	6.780	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	3.34000	0.00334	0.00000	2.74000	0.00274	3.340	11.30	0.00	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.77859	94.44091	0.00000	9.69233	94.79578		8.10	0.00	0.00	0.00	0	21,427.00
R2030	On 02/05/2024	Bond Future	9.66 Call	1,578.21000	1.57821	0.00000	1,756.08000	1.75608	1,578.210	7.89	0.47	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,707.77000	2.70777	0.00000	2,946.63000	2.94663	2,707.770	8.05	0.64	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	4,028.88000	4.02888	0.00000	4,311.45000	4.31145	4,028.880	8.35	0.77	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,661.49000	4.66149	0.00000	4,958.48000	4.95848	4,661.490	8.51	0.81	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,652.36000	5.65236	0.00000	5,966.35000	5.96635	5,652.360	8.76	0.87	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	118.59000	0.11859	0.00000	103.62000	0.10362	118.590	9.48	(0.05)	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	62.41000	0.06241	0.00000	54.24000	0.05424	62.410	9.76	(0.03)	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	13.37000	0.01337	0.00000	11.40000	0.01140	13.370	9.76	(0.01)	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.82750	92.52012	0.00000	9.73627	92.88257		7.95	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.89027	94.67461	0.00000	9.79334	95.04508		7.16	0.00	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.97166	92.65602	0.00000	9.86876	93.03385		6.90	0.00	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	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00	10.58644	90.33877	0.00000	10.47473	90.89107		9.61	0.00	0.00	0.00	0	91,820.00
R2032	On 01/02/2024	Bond Future	10.01 Call	109.69000	0.10969	0.00000	186.59000	0.18659	109.690	7.15	0.10	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	1,083.14000	1.08314	0.00000	1,398.34000	1.39834	1,083.140	8.59	0.51	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	1,597.90000	1.59790	0.00000	1,974.05000	1.97405	1,597.900	9.01	0.62	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	1,663.95000	1.66395	0.00000	2,046.47000	2.04647	1,663.950	9.06	0.64	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	617.69000	0.61769	0.00000	468.86000	0.46886	617.690	9.24	(0.32)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	2,080.76000	2.08076	0.00000	2,497.93000	2.49793	2,080.760	9.36	0.71	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,799.41000	2.79941	0.00000	3,259.49000	3.25949	2,799.410	9.83	0.79	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33 Put	212.62000	0.21262	0.00000	157.22000	0.15722	212.620	10.39	(0.13)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	203.09000	0.20309	0.00000	150.06000	0.15006	203.090	10.44	(0.12)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	128.30000	0.12830	0.00000	94.25000	0.09425	128.300	10.89	(0.08)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	80.68000	0.08068	0.00000	59.06000	0.05906	80.680	11.32	(0.05)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	13.83000	0.01383	0.00000	10.12000	0.01012	13.830	12.81	(0.01)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	10.46000	0.01046	0.00000	7.66000	0.00766	10.460	13.04	(0.01)	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73 Put	8.11000	0.00811	0.00000	5.96000	0.00596	8.110	13.25	(0.01)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00	10.65654	88.17934	0.00000	10.53973	88.74387		10.67	0.00	71,777,982.76		814	61,402.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,553.52000	1.55352	0.00000	1,803.75000	1.80375	1,553.520	10.20	0.41	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	2,008.21000	2.00821	0.00000	2,300.23000	2.30023	2,008.210	10.31	0.48	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	2,055.82000	2.05582	0.00000	2,351.77000	2.35177	2,055.820	10.33	0.49	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	2,202.49000	2.20249	0.00000	2,510.14000	2.51014	2,202.490	10.37	0.51	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	2,761.86000	2.76186	0.00000	3,108.89000	3.10889	2,761.860	10.54	0.58	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	3,448.73000	3.44873	0.00000	3,834.88000	3.83488	3,448.730	10.76	0.65	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,221.16000	1.22116	0.00000	1,061.23000	1.06123	1,221.160	10.89	(0.31)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	4,300.46000	4.30046	0.00000	4,724.80000	4.72480	4,300.460	11.04	0.72	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	617.75000	0.61775	0.00000	529.15000	0.52915	617.750	11.56	(0.18)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	172.75000	0.17275	0.00000	145.64000	0.14564	172.750	12.82	(0.06)	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	114.73000	0.11473	0.00000	96.06000	0.09606	114.730	12.94	(0.04)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	86.23000	0.08623	0.00000	71.79000	0.07179	86.230	12.94	(0.03)	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.73287	90.12552	0.00000	10.61068	90.70227		10.20	0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.83233	88.05788	0.00000	10.70387	88.64771		9.58	0.00	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,326.04000	5.32604	0.00000	5,744.07000	5.74407	5,326.040	9.92	0.69	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	505.12000	0.50512	0.00000	448.32000	0.44832	505.120	11.44	(0.11)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.94503	89.90813	0.00000	10.81028	90.50996		8.94	0.00	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	0.00	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
R2035	On 01/02/2024	Bond Future	0.00	11.38933	88.29259	0.00000	11.32405	88.65349		11.87	0.00	0.00	0	68,077.00
R2035	On 01/02/2024	Bond Future	10.62 Call	148.73000	0.14873	0.00000	195.10000	0.19510	148.730	10.66	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	739.77000	0.73977	0.00000	883.01000	0.88301	739.770	11.04	0.34	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	8.24000	0.00824	0.00000	7.08000	0.00708	8.240	14.43	(0.01)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.47688	85.73788	0.00000	11.40901	86.10673		12.56	0.00	29,922,520.12	349	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.56921	87.63045	0.00000	11.49862	88.00719		12.15	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.68934	85.15618	0.00000	11.61563	85.54134		11.79	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.82153	86.94594	0.00000	11.74466	87.33882		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	11.83070	78.31341	0.00000	11.75023	78.75651		13.54	0.00	313,253.64	4	134,725.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,236.62000	2.23662	0.00000	2,553.48000	2.55348	2,236.620	13.27	0.66	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	118.49000	0.11849	0.00000	97.12000	0.09712	118.490	14.73	(0.07)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	8.52000	0.00852	0.00000	6.94000	0.00694	8.520	16.42	(0.01)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.93149	80.04952	0.00000	11.84795	80.50240		13.60	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.04067	77.56056	0.00000	11.95385	78.02318		13.91	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,446.74000	3.44674	0.00000	3,708.39000	3.70839	3,446.740	13.43	0.54	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,354.06000	1.35406	0.00000	1,252.97000	1.25297	1,354.060	14.85	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	822.52000	0.82252	0.00000	758.40000	0.75840	822.520	15.77	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.16429	79.36566	0.00000	12.07387	79.83877		12.82	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.29728	76.77311	0.00000	12.20323	77.25576		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	12.13325	78.25004	0.00000	12.04776	78.74625		14.43	0.00	0.00	0	126,434.00
R2040	On 02/05/2024	Bond Future	0.00	12.23875	79.98479	0.00000	12.15007	80.49189		14.50	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.35264	77.24391	0.00000	12.26052	77.76203		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.48048	79.04140	0.00000	12.38462	79.57125		13.63	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.61675	76.19100	0.00000	12.51709	76.73166		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	12.21669	74.41703	0.00000	12.12102	74.97680		15.22	0.00	0.00	0	100,633.00
R2044	On 01/02/2024	Bond Future	13.00 Put	299.03000	0.29903	0.00000	239.06000	0.23906	299.030	16.22	(0.14)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	168.28000	0.16828	0.00000	133.20000	0.13320	168.280	16.72	(0.08)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.31883	76.06675	0.00000	12.21966	76.63891		15.33	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.42874	73.36463	0.00000	12.32582	73.94919		15.79	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.55157	75.07168	0.00000	12.44456	75.66955		15.02	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.68193	72.26307	0.00000	12.57076	72.87318		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	12.13152	77.59416	0.00000	12.05621	78.04608		15.02	0.00	0.00	0	246,221.00
R2048	On 02/05/2024	Bond Future	0.00	12.22416	74.86577	0.00000	12.14615	75.32771		16.04	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.32072	76.51830	0.00000	12.23990	76.99016		15.58	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.44084	73.84833	0.00000	12.35678	74.33089		15.83	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.56884	75.39967	0.00000	12.48149	75.89204		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	12.13965	99.95875	0.00000	12.04902	100.65895		15.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.23674	96.30985	0.00000	12.14270	97.02560		16.28	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.33826	98.43516	0.00000	12.24070	99.16642		15.80	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.46028	94.85518	0.00000	12.35866	95.60302		15.70	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.58740	96.84579	0.00000	12.48173	97.60901		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

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 01/02/2024	Bond Future	0.00	11.55910	67.98333	0.00000	11.48370	68.34903		13.50	0.00	0.00	0	14,229.00
R209	On 02/05/2024	Bond Future	0.00	11.64508	66.33731	0.00000	11.56696	66.71110		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.73601	67.80143	0.00000	11.65508	68.18330		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.84740	66.22390	0.00000	11.76326	66.61441		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.96593	67.61535	0.00000	11.87863	68.01380		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	235.72592	235.72592	0.00000	235.98941	235.98941		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.74812	237.74812	0.00000	238.01737	238.01737		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.05286	243.05286	0.00000	243.32746	243.32746		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.42852	245.42852	0.00000	245.70869	245.70869		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.65236	250.65236	0.00000	250.93730	250.93730		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	10.25915	86.97182	0.00000	10.15232	87.44598		8.98	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.31539	85.34111	0.00000	10.20347	85.82575		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.37561	87.22503	0.00000	10.25822	87.72016		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.46494	85.69605	0.00000	10.34112	86.20238		8.77	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.57188	87.49864	0.00000	10.44144	88.01522		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	11.97878	63.39205	0.00000	11.89840	63.78953		14.93	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.06629	61.49281	0.00000	11.98321	61.89899		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,400.97000	2.40097	0.00000	2,633.03000	2.63303	2,400.970	15.24	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,454.27000	2.45427	0.00000	2,689.04000	2.68904	2,454.270	15.27	0.54	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	978.63000	0.97863	0.00000	887.75000	0.88775	978.630	16.55	(0.25)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	493.49000	0.49349	0.00000	444.78000	0.44478	493.490	17.76	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.15743	62.85017	0.00000	12.07151	63.26520		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.27152	61.00697	0.00000	12.18237	61.43142		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.39333	62.28907	0.00000	12.30093	62.72220		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 :											344,751,221.92	2,385	1,597,788.00	
Grand Total:											344,751,221.92	2,385	1,597,788.00	