

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2023

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives											Option				
AL37	On 01/02/2024	Index Future	0.00		948.34000		948.34000	0.00000	922.62800	922.62800		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		969.36600		969.36600	0.00000	943.08400	943.08400		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		990.78000		990.78000	0.00000	963.91500	963.91500		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,013.91200		1,013.91200	0.00000	986.41600	986.41600		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,035.31500		1,035.31500	0.00000	1,007.23400	1,007.23400		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,100.06300		1,100.06300	0.00000	1,096.64600	1,096.64600		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,124.45200		1,124.45200	0.00000	1,120.95900	1,120.95900		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,149.29200		1,149.29200	0.00000	1,145.71900	1,145.71900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,176.12500		1,176.12500	0.00000	1,172.46400	1,172.46400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,200.95200		1,200.95200	0.00000	1,197.20800	1,197.20800		0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		952.60300		952.60300	0.00000	942.83700	942.83700		0.00	0.00	0	100.00
ALBI	On 02/05/2024	Index Future	0.00		973.72300		973.72300	0.00000	963.74000	963.74000		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		995.23300		995.23300	0.00000	985.02700	985.02700		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,018.47000		1,018.47000	0.00000	1,008.02100	1,008.02100		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,039.96900		1,039.96900	0.00000	1,029.29500	1,029.29500		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	0.00
ES33	On 01/02/2024	Bond Future	0.00		12.17214		76.90382	0.00000	12.23031	76.63959		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.29508		74.82874	0.00000	12.35579	74.55839		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.42491		76.49882	0.00000	12.48852	76.22135		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.58740		74.49806	0.00000	12.65450	74.21235		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.76357		76.08100	0.00000	12.83425	75.78742		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	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	0.00
ES42	On 01/02/2024	Bond Future	0.00		12.78445		72.37621	0.00000	12.84216	72.07377		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.90679		69.73606	0.00000	12.96682	69.42666		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.03292		71.29183	0.00000	13.09549	70.97454		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.18512		68.70265	0.00000	13.25078	68.37628		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.34132		70.15952	0.00000	13.41005	69.82447		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	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	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	0.00
GOVI	On 01/02/2024	GOVI	0.00		938.99600		938.99600	0.00000	928.81200	928.81200		0.00	65,729,720.00	7	729.00
GOVI	On 02/05/2024	GOVI	0.00		959.81500		959.81500	0.00000	949.40400	949.40400		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		981.01800		981.01800	0.00000	970.37500	970.37500		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,003.92200		1,003.92200	0.00000	993.02700	993.02700		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,025.11400		1,025.11400	0.00000	1,013.98400	1,013.98400		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	0.00
I2025	On 01/02/2024	Bond Future	0.00		176.34199		176.34199	0.00000	176.27976	176.27976		0.00	0.00	0	11,660.00
I2025	On 02/05/2024	Bond Future	0.00		180.29495		180.29495	0.00000	180.23080	180.23080		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		182.47724		182.47724	0.00000	182.40903	182.40903		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.78100		186.78100	0.00000	186.70730	186.70730		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	0.00
I2029	On 01/02/2024	Bond Future	0.00		130.30189		130.30189	0.00000	130.63894	130.63894		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	131.85372	131.85372	0.00000	132.19795	132.19795		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.79755	134.79755	0.00000	135.14772	135.14772		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.57033	136.57033	0.00000	136.92568	136.92568		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.48107	139.48107	0.00000	139.84086	139.84086		0.00	0.00	16,458,766.26	118	118.00
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	123.89272	123.89272	0.00000	123.83813	123.83813		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	125.20425	125.20425	0.00000	125.14812	125.14812		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.99973	127.99973	0.00000	127.94066	127.94066		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	129.51481	129.51481	0.00000	129.45138	129.45138		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	132.27532	132.27532	0.00000	132.20763	132.20763		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	133.48169	133.48169	0.00000	133.57363	133.57363		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	136.47385	136.47385	0.00000	136.56739	136.56739		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	137.44721	137.44721	0.00000	137.54072	137.54072		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.68818	140.68818	0.00000	140.78093	140.78093		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	141.55856	141.55856	0.00000	141.64960	141.64960		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	117.77664	117.77664	0.00000	118.08619	118.08619		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	118.26557	118.26557	0.00000	118.58147	118.58147		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	120.90578	120.90578	0.00000	121.22722	121.22722		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.54634	121.54634	0.00000	121.87240	121.87240		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	124.13526	124.13526	0.00000	124.46551	124.46551		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	117.64358	117.64358	0.00000	117.99861	117.99861		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	120.28077	120.28077	0.00000	120.64334	120.64334		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	120.65735	120.65735	0.00000	121.02629	121.02629		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.50258	123.50258	0.00000	123.87767	123.87767		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	123.76295	123.76295	0.00000	124.14270	124.14270		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	350.74000	350.74000	0.00000	351.48900	351.48900		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	358.60200	358.60200	0.00000	359.36800	359.36800		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	366.60700	366.60700	0.00000	367.38900	367.38900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	375.25500	375.25500	0.00000	376.05400	376.05400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	383.25600	383.25600	0.00000	384.07000	384.07000		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	8.40000	91.60000	0.00000	8.39000	91.61000		0.00	0.00	2,290,000.00	100	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	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	8.33000	91.67000	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	8.29000	91.71000	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	8.21000	91.79000	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	8.20000	91.80000	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	8.05000	91.95000	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	7.78000	92.22000	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	7.44000	92.56000	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	7.33000	92.67000	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	7.23000	92.77000	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	7.15000	92.85000	0.00000	7.11000	92.89000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.35000	7.35000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.56073	106.17367	0.00000	8.60124	106.06933		3.51	0.00	432,020,663.23	4,069	74,456.00
R186	On 02/05/2024	Bond Future	0.00	8.51103	108.52777	0.00000	8.55604	108.42088		3.39	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,999.94000	2.99994	0.00000	2,908.63000	2.90863	2,999.940	3.81	0.88	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	60.05000	0.06005	0.00000	66.92000	0.06692	60.050	4.19	(0.05)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.45518	105.61621	0.00000	8.50616	105.50559		3.31	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.40650	108.07894	0.00000	8.46590	107.96349		2.98	0.00	0.00	0	44,540.00
R186	On 06/02/2025	Bond Future	0.00	8.38941	105.03908	0.00000	8.45906	104.91873		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	261.36894	261.36894	0.00000	262.32901	262.32901		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	267.22795	267.22795	0.00000	268.20877	268.20877		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	268.09136	268.09136	0.00000	269.09016	269.09016		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	274.41372	274.41372	0.00000	275.43057	275.43057		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	275.01668	275.01668	0.00000	276.04773	276.04773		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	9.68264	92.62023	0.00000	9.73627	92.39263		7.97	0.00	816,725,188.14	8,818	93,239.00
R2030	On 01/02/2024	Bond Future	9.57 Call	688.33000	0.68833	0.00000	606.88000	0.60688	688.330	7.14	0.42	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	1,479.16000	1.47916	0.00000	1,347.37000	1.34737	1,479.160	7.76	0.64	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	1,596.66000	1.59666	0.00000	1,459.21000	1.45921	1,596.660	7.84	0.67	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,810.30000	1.81030	0.00000	1,663.45000	1.66345	1,810.300	7.97	0.71	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	2,033.06000	2.03306	0.00000	1,877.46000	1.87746	2,033.060	8.10	0.74	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	2,331.31000	2.33131	0.00000	2,165.47000	2.16547	2,331.310	8.27	0.78	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	3,139.32000	3.13932	0.00000	2,952.41000	2.95241	3,139.320	8.69	0.86	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	43.94000	0.04394	0.00000	55.88000	0.05588	43.940	9.76	(0.04)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	19.96000	0.01996	0.00000	26.01000	0.02601	19.960	10.24	(0.02)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	6.58000	0.00658	0.00000	8.85000	0.00885	6.580	10.92	(0.01)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	5.13000	0.00513	0.00000	6.95000	0.00695	5.130	11.07	0.00	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	11.86	Put	5.00000	0.00500	0.00000	6.78000	0.00678	5.000	11.08	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	2.41000	0.00241	0.00000	3.34000	0.00334	2.410	11.30	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		9.72194	94.67378	0.00000	9.77859	94.44091		8.10	0.00	9,467,378.00	100	21,427.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,682.56000	1.68256	0.00000	1,578.21000	1.57821	1,682.560	7.89	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,853.00000	2.85300	0.00000	2,707.77000	2.70777	2,853.000	8.05	0.66	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	4,204.89000	4.20489	0.00000	4,028.88000	4.02888	4,204.890	8.35	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,848.01000	4.84801	0.00000	4,661.49000	4.66149	4,848.010	8.51	0.83	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,851.58000	5.85158	0.00000	5,652.36000	5.65236	5,851.580	8.76	0.88	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	105.30000	0.10530	0.00000	118.59000	0.11859	105.300	9.48	(0.05)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	54.87000	0.05487	0.00000	62.41000	0.06241	54.870	9.76	(0.03)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	11.42000	0.01142	0.00000	13.37000	0.01337	11.420	9.76	(0.01)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.76723	92.75937	0.00000	9.82750	92.52012		7.95	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.82562	94.92150	0.00000	9.89027	94.67461		7.16	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.90234	92.91034	0.00000	9.97166	92.65602		6.90	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		10.52117	90.66092	0.00000	10.58644	90.33877		9.61	0.00	6,164,942.56	68	91,882.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	142.06000	0.14206	0.00000	109.69000	0.10969	142.060	7.15	0.13	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,242.42000	1.24242	0.00000	1,083.14000	1.08314	1,242.420	8.59	0.56	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,794.19000	1.79419	0.00000	1,597.90000	1.59790	1,794.190	9.01	0.67	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,864.22000	1.86422	0.00000	1,663.95000	1.66395	1,864.220	9.06	0.68	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	509.11000	0.50911	0.00000	617.69000	0.61769	509.110	9.24	(0.28)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	2,303.17000	2.30317	0.00000	2,080.76000	2.08076	2,303.170	9.36	0.74	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	3,050.45000	3.05045	0.00000	2,799.41000	2.79941	3,050.450	9.83	0.82	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	167.51000	0.16751	0.00000	212.62000	0.21262	167.510	10.39	(0.11)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	159.72000	0.15972	0.00000	203.09000	0.20309	159.720	10.44	(0.10)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	99.19000	0.09919	0.00000	128.30000	0.12830	99.190	10.89	(0.07)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	61.37000	0.06137	0.00000	80.68000	0.08068	61.370	11.32	(0.04)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	9.95000	0.00995	0.00000	13.83000	0.01383	9.950	12.81	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	7.46000	0.00746	0.00000	10.46000	0.01046	7.460	13.04	(0.01)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	5.74000	0.00574	0.00000	8.11000	0.00811	5.740	13.25	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.58824	88.50885	0.00000	10.65654	88.17934		10.67	0.00	0.00	0	61,402.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,684.09000	1.68409	0.00000	1,553.52000	1.55352	1,684.090	10.20	0.43	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	2,162.89000	2.16289	0.00000	2,008.21000	2.00821	2,162.890	10.31	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,212.79000	2.21279	0.00000	2,055.82000	2.05582	2,212.790	10.33	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,366.29000	2.36629	0.00000	2,202.49000	2.20249	2,366.290	10.37	0.53	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,949.00000	2.94900	0.00000	2,761.86000	2.76186	2,949.000	10.54	0.60	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,659.52000	3.65952	0.00000	3,448.73000	3.44873	3,659.520	10.76	0.67	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,113.78000	1.11378	0.00000	1,221.16000	1.22116	1,113.780	10.89	(0.29)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	4,534.87000	4.53487	0.00000	4,300.46000	4.30046	4,534.870	11.04	0.74	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	555.55000	0.55555	0.00000	617.75000	0.61775	555.550	11.56	(0.16)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	152.12000	0.15212	0.00000	172.75000	0.17275	152.120	12.82	(0.05)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	100.24000	0.10024	0.00000	114.73000	0.11473	100.240	12.94	(0.04)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	74.89000	0.07489	0.00000	86.23000	0.08623	74.890	12.94	(0.03)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.66114	90.46350	0.00000	10.73287	90.12552		10.20	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.75645	88.40567	0.00000	10.83233	88.05788		9.58	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	5,563.79000	5.56379	0.00000	5,326.04000	5.32604	5,563.790	9.92	0.70	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	466.81000	0.46681	0.00000	505.12000	0.50512	466.810	11.44	(0.10)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.86491	90.26533	0.00000	10.94503	89.90813		8.94	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	
R2032	On 31/03/2032			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R2035	On 01/02/2024			Bond Future	0.00	11.33804	88.57596	0.00000	11.38933	88.29259		11.87	0.00	0	68,077.00	
R2035	On 01/02/2024	10.62	Call	Bond Future	171.53000	0.17153	0.00000	148.73000	0.14873	171.530	10.66	0.11	0.00	0	400.00	
R2035	On 01/02/2024	11.12	Call	Bond Future	824.97000	0.82497	0.00000	739.77000	0.73977	824.970	11.04	0.37	0.00	0	400.00	
R2035	On 01/02/2024	13.46	Put	Bond Future	6.08000	0.00608	0.00000	8.24000	0.00824	6.080	14.43	0.00	0.00	0	400.00	
R2035	On 02/05/2024			Bond Future	0.00	11.42351	86.02774	0.00000	11.47688	85.73788		12.56	0.00	549,717,258.60	6,390	109,420.00
R2035	On 01/08/2024			Bond Future	0.00	11.51345	87.92785	0.00000	11.56921	87.63045		12.15	0.00	0	0	0.00
R2035	On 07/11/2024			Bond Future	0.00	11.63070	85.46239	0.00000	11.68934	85.15618		11.79	0.00	0	0	19,875.00
R2035	On 06/02/2025			Bond Future	0.00	11.75991	87.26067	0.00000	11.82153	86.94594		11.00	0.00	0	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	0	0.00
R2037	On 01/02/2024			Bond Future	0.00	11.78949	78.53987	0.00000	11.83070	78.31341		13.54	0.00	28,745,592.42	366	135,090.00
R2037	On 01/02/2024	12.09	Call	Bond Future	2,374.20000	2.37420	0.00000	2,236.62000	2.23662	2,374.200	13.27	0.69	0.00	0	0	2,500.00
R2037	On 01/02/2024	12.93	Put	Bond Future	98.95000	0.09895	0.00000	118.49000	0.11849	98.950	14.73	(0.06)	0.00	0	0	2,500.00
R2037	On 01/02/2024	13.93	Put	Bond Future	6.57000	0.00657	0.00000	8.52000	0.00852	6.570	16.42	0.00	0.00	0	0	2,500.00
R2037	On 02/05/2024			Bond Future	0.00	11.88866	80.28123	0.00000	11.93149	80.04952		13.60	0.00	0	0	0.00
R2037	On 01/08/2024			Bond Future	0.00	11.99594	77.79840	0.00000	12.04067	77.56056		13.91	0.00	0	0	0.00
R2037	On 01/08/2024	12.11	Call	Bond Future	3,569.07000	3.56907	0.00000	3,446.74000	3.44674	3,569.070	13.43	0.55	0.00	0	0	1,383.00
R2037	On 01/08/2024	13.17	Put	Bond Future	1,291.96000	1.29196	0.00000	1,354.06000	1.35406	1,291.960	14.85	(0.23)	0.00	0	0	1,383.00
R2037	On 01/08/2024	13.82	Put	Bond Future	781.46000	0.78146	0.00000	822.52000	0.82252	781.460	15.77	(0.15)	0.00	0	0	1,383.00
R2037	On 07/11/2024			Bond Future	0.00	12.11733	79.61085	0.00000	12.16429	79.36566		12.82	0.00	0	0	9,175.00
R2037	On 06/02/2025			Bond Future	0.00	12.24801	77.02542	0.00000	12.29728	76.77311		12.68	0.00	0	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	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	0	0.00
R2040	On 01/02/2024			Bond Future	0.00	12.08159	78.54930	0.00000	12.13325	78.25004		14.43	0.00	12,960,634.50	165	126,452.00
R2040	On 02/05/2024			Bond Future	0.00	12.18513	80.29079	0.00000	12.23875	79.98479		14.50	0.00	0	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	12.29671	77.55785	0.00000	12.35264	77.24391		14.90	0.00	0	0	0.00
R2040	On 07/11/2024			Bond Future	0.00	12.42193	79.36436	0.00000	12.48048	79.04140		13.63	0.00	0	0	8,697.00
R2040	On 06/02/2025			Bond Future	0.00	12.55547	76.52275	0.00000	12.61675	76.19100		13.47	0.00	0	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	0	0.00
R2044	On 01/02/2024			Bond Future	0.00	12.16522	74.71731	0.00000	12.21669	74.41703		15.22	0.00	568,822,881.03	7,613	95,462.00
R2044	On 01/02/2024	13.00	Put	Bond Future	250.46000	0.25046	0.00000	299.03000	0.29903	250.460	16.22	(0.12)	0.00	0	0	15,000.00
R2044	On 01/02/2024	13.25	Put	Bond Future	138.01000	0.13801	0.00000	168.28000	0.16828	138.010	16.72	(0.07)	0.00	0	0	5,000.00
R2044	On 02/05/2024			Bond Future	0.00	12.26544	76.37387	0.00000	12.31883	76.06675		15.33	0.00	0	0	34.00
R2044	On 01/08/2024			Bond Future	0.00	12.37313	73.67952	0.00000	12.42874	73.36463		15.79	0.00	0	0	0.00
R2044	On 07/11/2024			Bond Future	0.00	12.49341	75.39562	0.00000	12.55157	75.07168		15.02	0.00	0	0	0.00
R2044	On 06/02/2025			Bond Future	0.00	12.62113	72.59569	0.00000	12.68193	72.26307		14.99	0.00	0	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	0	0.00
R2048	On 01/02/2024			Bond Future	0.00	12.08516	77.87178	0.00000	12.13152	77.59416		15.02	0.00	0	0	246,221.00
R2048	On 02/05/2024			Bond Future	0.00	12.17610	75.14976	0.00000	12.22416	74.86577		16.04	0.00	0	0	13,880.00
R2048	On 01/08/2024			Bond Future	0.00	12.27073	76.80953	0.00000	12.32072	76.51830		15.58	0.00	0	0	13,000.00
R2048	On 07/11/2024			Bond Future	0.00	12.38852	74.14802	0.00000	12.44084	73.84833		15.83	0.00	0	0	0.00
R2048	On 06/02/2025			Bond Future	0.00	12.51411	75.70748	0.00000	12.56884	75.39967		14.91	0.00	0	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	0	0.00
R2053	On 01/02/2024			Bond Future	0.00	12.09350	100.31413	0.00000	12.13965	99.95875		15.24	0.00	0	0	0.00
R2053	On 02/05/2024			Bond Future	0.00	12.18881	96.67342	0.00000	12.23674	96.30985		16.28	0.00	0	0	5,189.00
R2053	On 01/08/2024			Bond Future	0.00	12.28835	98.80797	0.00000	12.33826	98.43516		15.80	0.00	0	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.40796	95.23885	0.00000	12.46028	94.85518		15.70	0.00	0	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	12.53264	97.23987	0.00000	12.58740	96.84579		14.76	0.00	0	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
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024		Bond Future	0.00	11.50342	68.25312	11.55910	67.98333		13.50	0.00	5,938,021.44	87	14,316.00
R209	On 02/05/2024		Bond Future	0.00	11.58735	66.61326	11.64508	66.33731		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.67599	68.08434	11.73601	67.80143		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	11.78464	66.51488	11.84740	66.22390		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	11.90042	67.91404	11.96593	67.61535		12.59	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024		Bond Future	0.00	235.81055	235.81055	235.72592	235.72592		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024		Bond Future	0.00	237.83541	237.83541	237.74812	237.74812		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	243.14525	243.14525	243.05286	243.05286		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	245.52889	245.52889	245.42852	245.42852		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	250.76036	250.76036	250.65236	250.65236		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024		Bond Future	0.00	10.19914	87.23776	10.25915	86.97182		8.98	0.00	0.00	0	29,769.00
R213	On 02/05/2024		Bond Future	0.00	10.25247	85.61314	10.31539	85.34111		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.30931	87.50422	10.37561	87.22503		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.39450	85.98364	10.46494	85.69605		8.77	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.49711	87.79428	10.57188	87.49864		8.24	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024		Bond Future	0.00	11.92260	63.66944	11.97878	63.39205		14.93	0.00	0.00	0	10,887.00
R214	On 02/05/2024		Bond Future	0.00	12.00819	61.77642	12.06629	61.49281		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,547.57000	2.54757	2,400.97000	2.40097	2,547.570	15.24	0.56	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,602.78000	2.60278	2,454.27000	2.45427	2,602.780	15.27	0.56	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	902.29000	0.90229	978.63000	0.97863	902.290	16.55	(0.24)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	450.12000	0.45012	493.49000	0.49349	450.120	17.76	(0.13)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.09715	63.14088	12.15743	62.85017		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.20865	61.30582	12.27152	61.00697		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.32780	62.59575	12.39333	62.28907		14.12	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,515,041,046.18	27,901	1,590,509.00	
Grand Total:											2,515,041,046.18	27,901	1,590,509.00	