

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2023

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	946.02600	946.02600	0.00000	935.35900	935.35900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	966.96000	966.96000	0.00000	969.55200	969.55200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	988.35300	988.35300	0.00000	990.96500	990.96500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,011.42400	1,011.42400	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	1,032.83000	1,032.83000	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	1,096.91800	1,096.91800	0.00000	1,094.70200	1,094.70200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,121.19000	1,121.19000	0.00000	1,118.97300	1,118.97300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,145.99600	1,145.99600	0.00000	1,143.69500	1,143.69500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,172.74700	1,172.74700	0.00000	1,170.40200	1,170.40200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,197.56700	1,197.56700	0.00000	1,195.11300	1,195.11300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	949.57700	949.57700	0.00000	947.79600	947.79600	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	970.58900	970.58900	0.00000	968.81000	968.81000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	992.06200	992.06200	0.00000	990.21400	990.21400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,015.22000	1,015.22000	0.00000	1,013.33700	1,013.33700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,036.70600	1,036.70600	0.00000	1,034.73200	1,034.73200	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	12.22051	76.68402	0.00000	12.26242	76.49427	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.34625	74.60079	0.00000	12.38923	74.41004	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.47772	76.26836	0.00000	12.52313	76.07096	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.64283	74.26194	0.00000	12.69032	74.06044	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.82056	75.84416	0.00000	12.87123	75.63444	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	12.83281	72.12262	0.00000	12.87462	71.90460	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.95766	69.47373	0.00000	13.00053	69.25391	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.08529	71.02611	0.00000	13.13029	70.79911	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.23985	68.43043	0.00000	13.28674	68.19861	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.39748	69.88555	0.00000	13.44708	69.64507	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	936.00200	936.00200	0.00000	934.27300	934.27300	0.00	0.00	0.00	0	729.00
GOVI	On 02/05/2024		GOVI	0.00	956.71400	956.71400	0.00000	954.98800	954.98800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	977.88100	977.88100	0.00000	976.08600	976.08600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,000.70800	1,000.70800	0.00000	998.88000	998.88000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,021.88600	1,021.88600	0.00000	1,019.96900	1,019.96900	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	176.21368	176.21368	0.00000	176.24150	176.24150	0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024		Bond Future	0.00	180.15617	180.15617	0.00000	180.19231	180.19231	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.34138	182.34138	0.00000	182.37281	182.37281	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.64129	186.64129	0.00000	186.67488	186.67488	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	130.25480	130.25480	0.00000	130.31129	130.31129	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	131.79995	131.79995	0.00000	131.86338	131.86338		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.74702	134.74702	0.00000	134.80780	134.80780		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.51813	136.51813	0.00000	136.58140	136.58140		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.43528	139.43528	0.00000	139.49302	139.49302		0.00	0.00	0.00	0	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	123.11139	123.11139	0.00000	123.70270	123.70270		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.40010	124.40010	0.00000	125.01012	125.01012		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.18188	127.18188	0.00000	127.80162	127.80162		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.67722	128.67722	0.00000	129.31252	129.31252		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.42695	131.42695	0.00000	132.06939	132.06939		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	132.58562	132.58562	0.00000	132.42300	132.42300		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	135.55191	135.55191	0.00000	135.39146	135.39146		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.50924	136.50924	0.00000	136.34094	136.34094		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.72768	139.72768	0.00000	139.55640	139.55640		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.58521	140.58521	0.00000	140.40331	140.40331		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	116.17648	116.17648	0.00000	117.78762	117.78762		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.62453	116.62453	0.00000	118.27682	118.27682		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.23203	119.23203	0.00000	120.91752	120.91752		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.83274	119.83274	0.00000	121.55888	121.55888		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.39158	122.39158	0.00000	124.14866	124.14866		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	116.85064	116.85064	0.00000	117.65431	117.65431		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	119.46502	119.46502	0.00000	120.29193	120.29193		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	119.82728	119.82728	0.00000	120.66906	120.66906		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.65263	122.65263	0.00000	123.51509	123.51509		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	122.90154	122.90154	0.00000	123.77629	123.77629		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	348.55100	348.55100	0.00000	350.06700	350.06700		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	356.34900	356.34900	0.00000	357.91500	357.91500		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	364.31600	364.31600	0.00000	365.90600	365.90600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	372.90800	372.90800	0.00000	374.53800	374.53800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	380.88000	380.88000	0.00000	382.52600	382.52600		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	8.40000	8.40000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.39000	91.61000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.35000	91.65000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.26000	91.74000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.23000	91.77000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.10000	91.90000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.84000	92.16000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.54000	92.46000	0.00000	7.52000	92.48000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.43000	92.57000	0.00000	7.41000	92.59000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.34000	92.66000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.29000	92.71000	0.00000	7.28000	92.72000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.41000	92.59000	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.61934	106.02276	0.00000	8.64970	105.94469	3.43	0.00	14,419,095.36	136	74,423.00
R186	On 02/05/2024		Bond Future	0.00	8.57794	108.36893	0.00000	8.60964	108.29378	3.33	0.00	0.00	0	11,233.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,886.75000	2.88675	0.00000	2,794.84000	2.79484	2,886.750	4.01	0.85	0.00	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	80.87000	0.08087	0.00000	71.94000	0.07194	80.870	4.38	(0.06)	0.00	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.52835	105.45748	0.00000	8.56535	105.37733	3.24	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.49028	107.91615	0.00000	8.53214	107.83494	2.94	0.00	0.00	0	44,540.00
R186	On 06/02/2025		Bond Future	0.00	8.48214	104.87888	0.00000	8.53343	104.79042	2.71	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
R202	On 01/02/2024		Bond Future	0.00	259.91539	259.91539	0.00000	260.53598	260.53598	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	265.73050	265.73050	0.00000	266.37654	266.37654	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	266.56944	266.56944	0.00000	267.22177	267.22177	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	272.85493	272.85493	0.00000	273.52464	273.52464	0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	273.43980	273.43980	0.00000	274.10993	274.10993	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	9.73839	92.38365	0.00000	9.76920	92.25322	7.79	0.00	3,972,496.95	43	98,259.00
R2030	On 01/02/2024		Bond Future	9.57 Call	598.28000	0.59828	0.00000	535.31000	0.53531	598.280	7.36	0.38	0.00	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,349.08000	1.34908	0.00000	1,241.83000	1.24183	1,349.080	8.10	0.61	0.00	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,461.63000	1.46163	0.00000	1,350.34000	1.35034	1,461.630	8.19	0.63	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,666.87000	1.66687	0.00000	1,549.29000	1.54929	1,666.870	8.34	0.67	0.00	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,881.25000	1.88125	0.00000	1,758.68000	1.75868	1,881.250	8.49	0.71	0.00	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	2,169.54000	2.16954	0.00000	2,041.67000	2.04167	2,169.540	8.68	0.75	0.00	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,954.91000	2.95491	0.00000	2,819.78000	2.81978	2,954.910	9.14	0.84	0.00	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	60.23000	0.06023	0.00000	55.31000	0.05531	60.230	10.25	(0.05)	0.00	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	28.81000	0.02881	0.00000	25.13000	0.02513	28.810	10.77	(0.02)	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	10.24000	0.01024	0.00000	8.23000	0.00823	10.240	11.50	(0.01)	0.00	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	7.18000	0.00718	0.00000	6.40000	0.00640	7.180	11.50	(0.01)	0.00	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	6.92000	0.00692	0.00000	6.24000	0.00624	6.920	11.50	(0.01)	0.00	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	2.82000	0.00282	0.00000	3.01000	0.00301	2.820	11.50	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		9.78175	94.42794	0.00000	9.81328	94.29867		8.00	0.00	141,641,910.00	1,500	22,927.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,567.62000	1.56762	0.00000	1,499.38000	1.49938	1,567.620	7.96	0.47	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,727.30000	2.72730	0.00000	2,604.39000	2.60439	2,727.300	8.28	0.64	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	4,053.16000	4.05316	0.00000	3,908.87000	3.90887	4,053.160	8.64	0.77	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,682.51000	4.68251	0.00000	4,536.25000	4.53625	4,682.510	8.81	0.81	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,667.81000	5.66781	0.00000	5,521.23000	5.52123	5,667.810	9.08	0.86	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	121.58000	0.12158	0.00000	121.65000	0.12165	121.580	9.63	(0.05)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	54.25000	0.05425	0.00000	63.76000	0.06376	54.250	9.63	(0.03)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	10.92000	0.01092	0.00000	13.56000	0.01356	10.920	9.63	(0.01)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.82973	92.51129	0.00000	9.86385	92.37620		7.86	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.89218	94.66733	0.00000	9.92829	94.52979		7.28	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.97162	92.65617	0.00000	10.01134	92.51083		7.13	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		10.57596	90.39040	0.00000	10.60706	90.23732		9.51	0.00	0.00	0	91,882.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	151.49000	0.15149	0.00000	91.00000	0.09100	151.490	8.01	0.13	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,213.74000	1.21374	0.00000	1,007.64000	1.00764	1,213.740	9.76	0.52	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,732.23000	1.73223	0.00000	1,510.36000	1.51036	1,732.230	10.23	0.62	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,797.86000	1.79786	0.00000	1,575.25000	1.57525	1,797.860	10.28	0.63	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	697.96000	0.69796	0.00000	626.79000	0.62679	697.960	10.46	(0.33)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	2,210.71000	2.21071	0.00000	1,986.18000	1.98618	2,210.710	10.59	0.70	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,918.13000	2.91813	0.00000	2,698.81000	2.69881	2,918.130	11.07	0.78	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	263.04000	0.26304	0.00000	209.95000	0.20995	263.040	11.64	(0.14)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	252.35000	0.25235	0.00000	200.27000	0.20027	252.350	11.68	(0.14)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	165.62000	0.16562	0.00000	124.74000	0.12474	165.620	12.14	(0.09)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	106.88000	0.10688	0.00000	77.26000	0.07726	106.880	12.56	(0.06)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	20.97000	0.02097	0.00000	12.43000	0.01243	20.970	14.10	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	14.24000	0.01424	0.00000	9.29000	0.00929	14.240	14.10	(0.01)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	9.86000	0.00986	0.00000	7.14000	0.00714	9.860	14.10	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.64634	88.22845	0.00000	10.67804	88.07594		10.54	0.00	0.00	0	61,402.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,553.60000	1.55360	0.00000	1,495.92000	1.49592	1,553.600	10.22	0.41	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	2,022.36000	2.02236	0.00000	1,942.36000	1.94236	2,022.360	10.38	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,070.91000	2.07091	0.00000	1,989.21000	1.98921	2,070.910	10.40	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,220.63000	2.22063	0.00000	2,133.63000	2.13363	2,220.630	10.45	0.51	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,789.23000	2.78923	0.00000	2,685.68000	2.68568	2,789.230	10.65	0.58	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,483.09000	3.48309	0.00000	3,365.64000	3.36564	3,483.090	10.90	0.66	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,208.66000	1.20866	0.00000	1,238.38000	1.23838	1,208.660	11.03	(0.31)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	4,339.83000	4.33983	0.00000	4,211.09000	4.21109	4,339.830	11.18	0.73	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	611.71000	0.61171	0.00000	624.25000	0.62425	611.710	11.71	(0.18)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	158.81000	0.15881	0.00000	172.80000	0.17280	158.810	12.78	(0.05)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	99.49000	0.09949	0.00000	114.43000	0.11443	99.490	12.78	(0.04)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	73.93000	0.07393	0.00000	85.83000	0.08583	73.930	12.78	(0.03)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.72129	90.17997	0.00000	10.75508	90.02121		10.12	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.81980	88.11519	0.00000	10.85519	87.95345		9.47	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	5,451.32000	5.45132	0.00000	5,245.31000	5.24531	5,451.320	10.26	0.69	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	470.38000	0.47038	0.00000	510.87000	0.51087	470.380	11.30	(0.10)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.93026	89.97384	0.00000	10.96846	89.80403		8.70	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	

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	11.38196	88.33323	0.00000	11.42350	88.10454		11.68	0.00	4,504,994.73	51	68,094.00
R2035	On 01/02/2024	Bond Future	10.62 Call	130.01000	0.13001	0.00000	119.46000	0.11946	130.010	10.59	0.09	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	721.93000	0.72193	0.00000	650.77000	0.65077	721.930	11.14	0.34	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	6.40000	0.00640	0.00000	7.66000	0.00766	6.400	14.58	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.46986	85.77592	0.00000	11.51237	85.54589		12.53	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.56114	87.67340	0.00000	11.60590	87.43555		12.11	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.68059	85.20177	0.00000	11.72726	84.95898		11.87	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.81104	86.99941	0.00000	11.86063	86.74708		10.83	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	11.83835	78.27148	0.00000	11.87991	78.04424		13.37	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,187.50000	2.18750	0.00000	2,031.29000	2.03129	2,187.500	13.53	0.66	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	112.57000	0.11257	0.00000	124.78000	0.12478	112.570	15.00	(0.06)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	7.28000	0.00728	0.00000	8.39000	0.00839	7.280	16.65	(0.01)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.94003	80.00344	0.00000	11.98254	79.77464		13.64	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.04884	77.51723	0.00000	12.09353	77.28084		13.93	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,558.70000	3.55870	0.00000	3,283.49000	3.28349	3,558.700	14.08	0.54	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,485.02000	1.48502	0.00000	1,409.68000	1.40968	1,485.020	15.58	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	919.73000	0.91973	0.00000	856.37000	0.85637	919.730	16.49	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.17251	79.32286	0.00000	12.21898	79.08152		13.62	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.30458	76.73583	0.00000	12.35377	76.48530		13.72	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	12.13541	78.23757	0.00000	12.17702	77.99787		14.23	0.00	1,564,751.40	20	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.24156	79.96881	0.00000	12.28414	79.72721		14.53	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.35488	77.23138	0.00000	12.39958	76.98196		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.48254	79.03007	0.00000	12.52899	78.77540		14.31	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.61769	76.18593	0.00000	12.66679	75.92176		14.29	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00	12.22924	74.34411	0.00000	12.26065	74.16215		15.07	0.00	15,909,639.54	214	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	295.80000	0.29580	0.00000	313.52000	0.31352	295.800	16.56	(0.14)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	164.63000	0.16463	0.00000	174.59000	0.17459	164.630	17.06	(0.08)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.33237	75.98920	0.00000	12.36437	75.80645		15.41	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.44216	73.28897	0.00000	12.47582	73.09979		15.85	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.56527	74.99573	0.00000	12.60020	74.80266		15.26	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.69505	72.19163	0.00000	12.73209	71.99057		15.28	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	12.15935	77.42838	0.00000	12.18061	77.30217		14.88	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.25351	74.69329	0.00000	12.27498	74.56756		16.13	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.35054	76.34554	0.00000	12.37322	76.21463		15.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.47162	73.67304	0.00000	12.49514	73.53960		15.98	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.59978	75.22668	0.00000	12.62494	75.08655		15.09	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	12.15760	99.82117	0.00000	12.18898	99.58153		15.14	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.25590	96.16523	0.00000	12.28791	95.92450		16.41	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.35752	98.29202	0.00000	12.39117	98.04289		15.92	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.48011	94.71052	0.00000	12.51510	94.45626		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.60694	96.70592	0.00000	12.64406	96.44127		15.35	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	Contracts Traded	Open Interest
R209	On 01/02/2024	Bond Future	0.00	11.55251	68.01518	0.00000	11.59388	67.81558		13.32	0.00	0.00	0	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.63882	66.36715	0.00000	11.68108	66.16603		14.25	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.72885	67.83509	0.00000	11.77310	67.62742		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.83968	66.25960	0.00000	11.88561	66.04760		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.95673	67.65718	0.00000	12.00520	67.43718		13.09	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	235.84030	235.84030	0.00000	235.82746	235.82746		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.85571	237.85571	0.00000	237.85278	237.85278		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.17410	243.17410	0.00000	243.16372	243.16372		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.55747	245.55747	0.00000	245.54874	245.54874		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.80320	250.80320	0.00000	250.78180	250.78180		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	10.25413	86.99402	0.00000	10.28520	86.85670		8.83	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.31094	85.36031	0.00000	10.34263	85.22368		9.60	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.36997	87.24873	0.00000	10.40387	87.10637		9.17	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.45860	85.72189	0.00000	10.49423	85.57683		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.56345	87.53191	0.00000	10.60215	87.37932		8.04	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	11.97146	63.42809	0.00000	12.01294	63.22435		14.74	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.05925	61.52707	0.00000	12.10158	61.32154		15.90	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,522.48000	2.52248	0.00000	2,293.24000	2.29324	2,522.480	16.12	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,576.37000	2.57637	0.00000	2,345.38000	2.34538	2,576.370	16.15	0.55	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,060.44000	1.06044	0.00000	1,007.56000	1.00756	1,060.440	17.50	(0.26)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	547.37000	0.54737	0.00000	506.64000	0.50664	547.370	18.66	(0.15)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.14953	62.88815	0.00000	12.19374	62.67610		15.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.26307	61.04700	0.00000	12.30888	60.83046		15.69	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.38349	62.33497	0.00000	12.43170	62.11063		14.82	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 :											182,012,887.98	1,964	1,597,035.00	
Grand Total:											182,012,887.98	1,964	1,597,035.00	