

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2023

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		946.55500		946.55500	0.00000	946.02600	946.02600		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		967.50200		967.50200	0.00000	966.96000	966.96000		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		988.91800		988.91800	0.00000	988.35300	988.35300		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,012.02300		1,012.02300	0.00000	1,011.42400	1,011.42400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,033.46300		1,033.46300	0.00000	1,032.83000	1,032.83000		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,098.02500		1,098.02500	0.00000	1,096.91800	1,096.91800		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,122.32500		1,122.32500	0.00000	1,121.19000	1,121.19000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,147.16800		1,147.16800	0.00000	1,145.99600	1,145.99600		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,173.97000		1,173.97000	0.00000	1,172.74700	1,172.74700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,198.84000		1,198.84000	0.00000	1,197.56700	1,197.56700		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		950.41400		950.41400	0.00000	949.57700	949.57700		0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024	Index Future	0.00		971.44700		971.44700	0.00000	970.58900	970.58900		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		992.95000		992.95000	0.00000	992.06200	992.06200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,016.14900		1,016.14900	0.00000	1,015.22000	1,015.22000		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,037.67600		1,037.67600	0.00000	1,036.70600	1,036.70600		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		12.20458		76.75631	0.00000	12.22051	76.68402		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.32960		74.67486	0.00000	12.34625	74.60079		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.46017		76.34484	0.00000	12.47772	76.26836		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.62411		74.34157	0.00000	12.64283	74.26194		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.80062		75.92691	0.00000	12.82056	75.84416		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		12.81718		72.20442	0.00000	12.83281	72.12262		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.94138		69.55750	0.00000	12.95766	69.47373		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.06824		71.11243	0.00000	13.08529	71.02611		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.22179		68.52006	0.00000	13.23985	68.43043		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.37840		69.97842	0.00000	13.39748	69.88555		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		936.82600		936.82600	0.00000	936.00200	936.00200		0.00	0.00	0.00	0	729.00
GOVI	On 02/05/2024	GOVI	0.00		957.55800		957.55800	0.00000	956.71400	956.71400		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		978.75400		978.75400	0.00000	977.88100	977.88100		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,001.62200		1,001.62200	0.00000	1,000.70800	1,000.70800		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,022.84000		1,022.84000	0.00000	1,021.88600	1,021.88600		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		176.28021		176.28021	0.00000	176.21368	176.21368		0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024	Bond Future	0.00		180.22462		180.22462	0.00000	180.15617	180.15617		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		182.41009		182.41009	0.00000	182.34138	182.34138		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.71472		186.71472	0.00000	186.64129	186.64129		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		130.04983		130.04983	0.00000	130.25480	130.25480		0.00	0.00	15,345,879.94	118	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	131.59060	131.59060	0.00000	131.79995	131.79995		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.53423	134.53423	0.00000	134.74702	134.74702		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.29814	136.29814	0.00000	136.51813	136.51813		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.21297	139.21297	0.00000	139.43528	139.43528		0.00	0.00	16,427,130.46	118	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	122.86784	122.86784	0.00000	123.11139	123.11139		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.15144	124.15144	0.00000	124.40010	124.40010		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.92877	126.92877	0.00000	127.18188	127.18188		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.41674	128.41674	0.00000	128.67722	128.67722		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.16316	131.16316	0.00000	131.42695	131.42695		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	132.64737	132.64737	0.00000	132.58562	132.58562		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	135.61544	135.61544	0.00000	135.55191	135.55191		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.57206	136.57206	0.00000	136.50924	136.50924		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.79435	139.79435	0.00000	139.72768	139.72768		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.63880	140.63880	0.00000	140.58521	140.58521		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	116.23065	116.23065	0.00000	116.17648	116.17648		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.68001	116.68001	0.00000	116.62453	116.62453		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.29004	119.29004	0.00000	119.23203	119.23203		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.88708	119.88708	0.00000	119.83274	119.83274		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.44934	122.44934	0.00000	122.39158	122.39158		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	115.69976	115.69976	0.00000	116.85064	116.85064		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.28857	118.28857	0.00000	119.46502	119.46502		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.62349	118.62349	0.00000	119.82728	119.82728		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.42229	121.42229	0.00000	122.65263	122.65263		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.63138	121.63138	0.00000	122.90154	122.90154		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	348.78000	348.78000	0.00000	348.55100	348.55100		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	356.58400	356.58400	0.00000	356.34900	356.34900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	364.56100	364.56100	0.00000	364.31600	364.31600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	373.16700	373.16700	0.00000	372.90800	372.90800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	381.15200	381.15200	0.00000	380.88000	380.88000		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	8.37800	91.62200	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.32800	91.67200	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.24800	91.75200	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.21800	91.78200	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.08800	91.91200	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.85800	92.14200	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.53900	92.46100	0.00000	7.54000	92.46000		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	7.43000	92.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.34600	92.65400	0.00000	7.35000	92.65000		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	7.29000	92.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.40900	92.59100	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.61508	106.03372	0.00000	8.61934	106.02276		3.43	0.00	0.00	0	74,423.00
R186	On 02/05/2024		Bond Future	0.00	8.57313	108.38033	0.00000	8.57794	108.36893		3.33	0.00	0.00	0	11,233.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,885.19000	2.88519	0.00000	2,886.75000	2.88675	2,885.190	4.01	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	73.46000	0.07346	0.00000	80.87000	0.08087	73.460	4.38	(0.06)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.52253	105.47009	0.00000	8.52835	105.45748		3.24	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.48270	107.93087	0.00000	8.49028	107.91615		2.94	0.00	0.00	0	44,540.00
R186	On 06/02/2025		Bond Future	0.00	8.47233	104.89582	0.00000	8.48214	104.87888		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	260.03175	260.03175	0.00000	259.91539	259.91539		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	265.85019	265.85019	0.00000	265.73050	265.73050		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	266.69054	266.69054	0.00000	266.56944	266.56944		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	272.98342	272.98342	0.00000	272.85493	272.85493		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	273.54627	273.54627	0.00000	273.43980	273.43980		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	9.72623	92.43518	0.00000	9.73839	92.38365		7.79	0.00	0.00	0	98,259.00
R2030	On 01/02/2024		Bond Future	9.57 Call	563.26000	0.56326	0.00000	598.28000	0.59828	563.260	7.36	0.38	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,320.26000	1.32026	0.00000	1,349.08000	1.34908	1,320.260	8.10	0.62	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,434.73000	1.43473	0.00000	1,461.63000	1.46163	1,434.730	8.19	0.65	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,643.70000	1.64370	0.00000	1,666.87000	1.66687	1,643.700	8.34	0.69	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,862.25000	1.86225	0.00000	1,881.25000	1.88125	1,862.250	8.49	0.73	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	2,156.24000	2.15624	0.00000	2,169.54000	2.16954	2,156.240	8.68	0.77	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,956.72000	2.95672	0.00000	2,954.91000	2.95491	2,956.720	9.14	0.86	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	41.00000	0.04100	0.00000	60.23000	0.06023	41.000	10.25	(0.03)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	17.97000	0.01797	0.00000	28.81000	0.02881	17.970	10.77	(0.02)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	5.63000	0.00563	0.00000	10.24000	0.01024	5.630	11.50	(0.01)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	3.78000	0.00378	0.00000	7.18000	0.00718	3.780	11.50	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	3.63000	0.00363	0.00000	6.92000	0.00692	3.630	11.50	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	12.10 Put	1.32000	0.00132	0.00000	2.82000	0.00282	1.320	11.50	0.00	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.76888	94.48077	0.00000	9.78175	94.42794		8.00	0.00	0.00	0.00	0	22,927.00
R2030	On 02/05/2024	Bond Future	9.66 Call	1,557.94000	1.55794	0.00000	1,567.62000	1.56762	1,557.940	7.96	0.47	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,727.64000	2.72764	0.00000	2,727.30000	2.72730	2,727.640	8.28	0.65	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	4,065.20000	4.06520	0.00000	4,053.16000	4.05316	4,065.200	8.64	0.77	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,699.64000	4.69964	0.00000	4,682.51000	4.68251	4,699.640	8.81	0.82	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,691.99000	5.69199	0.00000	5,667.81000	5.66781	5,691.990	9.08	0.87	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	108.22000	0.10822	0.00000	121.58000	0.12158	108.220	9.63	(0.05)	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	47.00000	0.04700	0.00000	54.25000	0.05425	47.000	9.63	(0.02)	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	8.95000	0.00895	0.00000	10.92000	0.01092	8.950	9.63	(0.01)	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.81588	92.56619	0.00000	9.82973	92.51129		7.86	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.87702	94.72514	0.00000	9.89218	94.66733		7.28	0.00	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.95503	92.71695	0.00000	9.97162	92.65617		7.13	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	10.55746	90.48162	0.00000	10.57596	90.39040		9.51	0.00	0.00	0.00	0	91,882.00
R2032	On 01/02/2024	Bond Future	10.01 Call	131.60000	0.13160	0.00000	151.49000	0.15149	131.600	8.01	0.12	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	1,187.22000	1.18722	0.00000	1,213.74000	1.21374	1,187.220	9.76	0.53	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	1,716.14000	1.71614	0.00000	1,732.23000	1.73223	1,716.140	10.23	0.64	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	1,783.26000	1.78326	0.00000	1,797.86000	1.79786	1,783.260	10.28	0.65	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	597.61000	0.59761	0.00000	697.96000	0.69796	597.610	10.46	(0.31)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	2,205.69000	2.20569	0.00000	2,210.71000	2.21071	2,205.690	10.59	0.72	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,929.53000	2.92953	0.00000	2,918.13000	2.91813	2,929.530	11.07	0.80	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33 Put	203.26000	0.20326	0.00000	263.04000	0.26304	203.260	11.64	(0.12)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	194.11000	0.19411	0.00000	252.35000	0.25235	194.110	11.68	(0.12)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	121.51000	0.12151	0.00000	165.62000	0.16562	121.510	12.14	(0.08)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	74.57000	0.07457	0.00000	106.88000	0.10688	74.570	12.56	(0.05)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	12.03000	0.01203	0.00000	20.97000	0.02097	12.030	14.10	(0.01)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	7.80000	0.00780	0.00000	14.24000	0.01424	7.800	14.10	(0.01)	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73 Put	5.16000	0.00516	0.00000	9.86000	0.00986	5.160	14.10	0.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00	10.62695	88.32190	0.00000	10.64634	88.22845		10.54	0.00	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,551.84000	1.55184	0.00000	1,553.60000	1.55360	1,551.840	10.22	0.42	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	2,026.02000	2.02602	0.00000	2,022.36000	2.02236	2,026.020	10.38	0.49	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	2,075.15000	2.07515	0.00000	2,070.91000	2.07091	2,075.150	10.40	0.50	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	2,226.66000	2.22666	0.00000	2,220.63000	2.22063	2,226.660	10.45	0.52	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	2,802.14000	2.80214	0.00000	2,789.23000	2.78923	2,802.140	10.65	0.59	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	3,504.23000	3.50423	0.00000	3,483.09000	3.48309	3,504.230	10.90	0.66	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,140.80000	1.14080	0.00000	1,208.66000	1.20866	1,140.800	11.03	(0.30)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	4,370.60000	4.37060	0.00000	4,339.83000	4.33983	4,370.600	11.18	0.74	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	565.24000	0.56524	0.00000	611.71000	0.61171	565.240	11.71	(0.17)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	140.32000	0.14032	0.00000	158.81000	0.15881	140.320	12.78	(0.05)	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	86.50000	0.08650	0.00000	99.49000	0.09949	86.500	12.78	(0.03)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	63.61000	0.06361	0.00000	73.93000	0.07393	63.610	12.78	(0.02)	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.70083	90.27628	0.00000	10.72129	90.17997		10.12	0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.79793	88.21533	0.00000	10.81980	88.11519		9.47	0.00	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,497.00000	5.49700	0.00000	5,451.32000	5.45132	5,497.000	10.26	0.69	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	447.61000	0.44761	0.00000	470.38000	0.47038	447.610	11.30	(0.10)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.90694	90.07771	0.00000	10.93026	89.97384		8.70	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	11.36743	88.41342	0.00000	11.38196	88.33323		11.68	0.00	0.00	0	68,094.00
R2035	On 01/02/2024	Bond Future	10.62 Call	105.98000	0.10598	0.00000	130.01000	0.13001	105.980	10.59	0.08	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	673.09000	0.67309	0.00000	721.93000	0.72193	673.090	11.14	0.34	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	3.21000	0.00321	0.00000	6.40000	0.00640	3.210	14.58	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.45472	85.85806	0.00000	11.46986	85.77592		12.53	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.54523	87.75817	0.00000	11.56114	87.67340		12.11	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.66368	85.28998	0.00000	11.68059	85.20177		11.87	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.79307	87.09110	0.00000	11.81104	86.99941		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	11.83384	78.29620	0.00000	11.83835	78.27148		13.37	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,122.52000	2.12252	0.00000	2,187.50000	2.18750	2,122.520	13.53	0.67	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	82.32000	0.08232	0.00000	112.57000	0.11257	82.320	15.00	(0.05)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	3.88000	0.00388	0.00000	7.28000	0.00728	3.880	16.65	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.93531	80.02890	0.00000	11.94003	80.00344		13.64	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.04379	77.54401	0.00000	12.04884	77.51723		13.93	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,534.89000	3.53489	0.00000	3,558.70000	3.55870	3,534.890	14.08	0.54	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,444.82000	1.44482	0.00000	1,485.02000	1.48502	1,444.820	15.58	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	887.73000	0.88773	0.00000	919.73000	0.91973	887.730	16.49	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.16698	79.35165	0.00000	12.17251	79.32286		13.62	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.29853	76.76673	0.00000	12.30458	76.73583		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	12.12054	78.32350	0.00000	12.13541	78.23757		14.23	0.00	0.00	0	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.22610	80.05681	0.00000	12.24156	79.96881		14.53	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.33867	77.32214	0.00000	12.35488	77.23138		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.46541	79.12432	0.00000	12.48254	79.03007		14.31	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.59959	76.28368	0.00000	12.61769	76.18593		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	12.21449	74.42982	0.00000	12.22924	74.34411		15.07	0.00	2,753,903.34	37	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	230.36000	0.23036	0.00000	295.80000	0.29580	230.360	16.56	(0.12)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	120.29000	0.12029	0.00000	164.63000	0.16463	120.290	17.06	(0.07)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.31705	76.07695	0.00000	12.33237	75.98920		15.41	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.42613	73.37936	0.00000	12.44216	73.28897		15.85	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.54835	75.08956	0.00000	12.56527	74.99573		15.26	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.67720	72.28886	0.00000	12.69505	72.19163		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	12.13446	77.57661	0.00000	12.15935	77.42838		14.88	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.22769	74.84499	0.00000	12.25351	74.69329		16.13	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.32365	76.50129	0.00000	12.35054	76.34554		15.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.44340	73.83372	0.00000	12.47162	73.67304		15.98	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.57017	75.39222	0.00000	12.59978	75.22668		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	12.14303	99.93282	0.00000	12.15760	99.82117		15.14	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.24075	96.27955	0.00000	12.25590	96.16523		16.41	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.34168	98.40972	0.00000	12.35752	98.29202		15.92	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.46336	94.83268	0.00000	12.48011	94.71052		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.58925	96.83253	0.00000	12.60694	96.70592		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	11.53847	68.08311	0.00000	11.55251	68.01518		13.32	0.00	0.00	0	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.62425	66.43669	0.00000	11.63882	66.36715		14.25	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.71361	67.90682	0.00000	11.72885	67.83509		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.82358	66.33413	0.00000	11.83968	66.25960		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.93974	67.73454	0.00000	11.95673	67.65718		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	235.92823	235.92823	0.00000	235.84030	235.84030		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.94591	237.94591	0.00000	237.85571	237.85571		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.26857	243.26857	0.00000	243.17410	243.17410		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.64766	245.64766	0.00000	245.55747	245.55747		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.89967	250.89967	0.00000	250.80320	250.80320		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	10.23579	87.07522	0.00000	10.25413	86.99402		8.83	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.29168	85.44349	0.00000	10.31094	85.36031		9.60	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.34957	87.33455	0.00000	10.36997	87.24873		9.17	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.43671	85.81116	0.00000	10.45860	85.72189		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.53997	87.62466	0.00000	10.56345	87.53191		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	11.95702	63.49926	0.00000	11.97146	63.42809		14.74	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.04429	61.59996	0.00000	12.05925	61.52707		15.90	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,516.68000	2.51668	0.00000	2,522.48000	2.52248	2,516.680	16.12	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,571.02000	2.57102	0.00000	2,576.37000	2.57637	2,571.020	16.15	0.55	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,002.22000	1.00222	0.00000	1,060.44000	1.06044	1,002.220	17.50	(0.25)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	507.10000	0.50710	0.00000	547.37000	0.54737	507.100	18.66	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.13394	62.96320	0.00000	12.14953	62.88815		15.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.24665	61.12492	0.00000	12.26307	61.04700		15.69	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.36622	62.41565	0.00000	12.38349	62.33497		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 :											34,526,913.74	273	1,596,917.00	
Grand Total:											34,526,913.74	273	1,596,917.00	