

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2023

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		946.78800		946.78800	0.00000	946.55500	946.55500		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		967.74100		967.74100	0.00000	967.50200	967.50200		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		989.16400		989.16400	0.00000	988.91800	988.91800		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,012.27900		1,012.27900	0.00000	1,012.02300	1,012.02300		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,033.72800		1,033.72800	0.00000	1,033.46300	1,033.46300		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,098.18200		1,098.18200	0.00000	1,098.02500	1,098.02500		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,122.48500		1,122.48500	0.00000	1,122.32500	1,122.32500		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,147.33400		1,147.33400	0.00000	1,147.16800	1,147.16800		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,174.14500		1,174.14500	0.00000	1,173.97000	1,173.97000		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,199.02400		1,199.02400	0.00000	1,198.84000	1,198.84000		0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		950.57800		950.57800	0.00000	950.41400	950.41400		0.00	0.00	0	100.00
ALBI	On 02/05/2024	Index Future	0.00		971.61500		971.61500	0.00000	971.44700	971.44700		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		993.12400		993.12400	0.00000	992.95000	992.95000		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,016.33100		1,016.33100	0.00000	1,016.14900	1,016.14900		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,037.86600		1,037.86600	0.00000	1,037.67600	1,037.67600		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		12.20315		76.76280	0.00000	12.20458	76.75631		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.32809		74.68158	0.00000	12.32960	74.67486		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.45856		76.35186	0.00000	12.46017	76.34484		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.62234		74.34911	0.00000	12.62411	74.34157		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.79868		75.93497	0.00000	12.80062	75.92691		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		12.81582		72.21154	0.00000	12.81718	72.20442		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.93996		69.56482	0.00000	12.94138	69.55750		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.06672		71.12014	0.00000	13.06824	71.11243		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.22014		68.52826	0.00000	13.22179	68.52006		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.37661		69.98715	0.00000	13.37840	69.97842		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		936.98300		936.98300	0.00000	936.82600	936.82600		0.00	0.00	0	729.00
GOVI	On 02/05/2024	GOVI	0.00		957.71900		957.71900	0.00000	957.55800	957.55800		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		978.92100		978.92100	0.00000	978.75400	978.75400		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,001.79600		1,001.79600	0.00000	1,001.62200	1,001.62200		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,023.02300		1,023.02300	0.00000	1,022.84000	1,022.84000		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		176.30834		176.30834	0.00000	176.28021	176.28021		0.00	0.00	0	11,660.00
I2025	On 02/05/2024	Bond Future	0.00		180.25347		180.25347	0.00000	180.22462	180.22462		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		182.44025		182.44025	0.00000	182.41009	182.41009		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.74638		186.74638	0.00000	186.71472	186.71472		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		130.07059		130.07059	0.00000	130.04983	130.04983		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	131.61194	131.61194	0.00000	131.59060	131.59060		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	134.55636	134.55636	0.00000	134.53423	134.53423		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	136.32161	136.32161	0.00000	136.29814	136.29814		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025		Bond Future	0.00	139.23753	139.23753	0.00000	139.21297	139.21297		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024		Bond Future	0.00	122.88953	122.88953	0.00000	122.86784	122.86784		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024		Bond Future	0.00	124.17375	124.17375	0.00000	124.15144	124.15144		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	126.95183	126.95183	0.00000	126.92877	126.92877		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024		Bond Future	0.00	128.44121	128.44121	0.00000	128.41674	128.41674		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	131.18874	131.18874	0.00000	131.16316	131.16316		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	132.36710	132.36710	0.00000	132.64737	132.64737		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024		Bond Future	0.00	135.32893	135.32893	0.00000	135.61544	135.61544		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024		Bond Future	0.00	136.27975	136.27975	0.00000	136.57206	136.57206		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	139.49563	139.49563	0.00000	139.79435	139.79435		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	140.33500	140.33500	0.00000	140.63880	140.63880		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	116.60926	116.60926	0.00000	116.23065	116.23065		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024		Bond Future	0.00	117.06713	117.06713	0.00000	116.68001	116.68001		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024		Bond Future	0.00	119.68603	119.68603	0.00000	119.29004	119.29004		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	120.29326	120.29326	0.00000	119.88708	119.88708		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	122.86486	122.86486	0.00000	122.44934	122.44934		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	116.52221	116.52221	0.00000	115.69976	115.69976		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024		Bond Future	0.00	119.12957	119.12957	0.00000	118.28857	118.28857		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024		Bond Future	0.00	119.48369	119.48369	0.00000	118.62349	118.62349		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	122.30329	122.30329	0.00000	121.42229	121.42229		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	122.53239	122.53239	0.00000	121.63138	121.63138		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	347.11300	347.11300	0.00000	348.78000	348.78000		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024		Index Future	0.00	354.88000	354.88000	0.00000	356.58400	356.58400		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024		Index Future	0.00	362.81900	362.81900	0.00000	364.56100	364.56100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	371.38500	371.38500	0.00000	373.16700	373.16700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	379.33400	379.33400	0.00000	381.15200	381.15200		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	8.37500	91.62500	0.00000	8.37800	91.62200			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	8.34500	91.65500			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	8.32800	91.67200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.24700	91.75300	0.00000	8.24800	91.75200			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	8.21800	91.78200			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	8.08800	91.91200			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	7.85800	92.14200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.53800	92.46200	0.00000	7.53900	92.46100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.42500	92.57500	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	7.34500	92.65500	0.00000	7.34600	92.65400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.28500	92.71500	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	7.40700	92.59300	0.00000	7.40900	92.59100			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.61014	106.04643	0.00000	8.61508	106.03372			3.43	0.00	0.00	0	74,423.00
R186	On 02/05/2024	Bond Future	0.00	8.56764	108.39336	0.00000	8.57313	108.38033			3.33	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,894.15000	2.89415	0.00000	2,885.19000	2.88519	2,894.150	4.01	0.86	0.00	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	71.37000	0.07137	0.00000	73.46000	0.07346	71.370	4.38	(0.06)	0.00	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.51627	105.48366	0.00000	8.52253	105.47009			3.24	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.47532	107.94520	0.00000	8.48270	107.93087			2.94	0.00	0.00	0	44,540.00
R186	On 06/02/2025	Bond Future	0.00	8.46357	104.91094	0.00000	8.47233	104.89582			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	260.07778	260.07778	0.00000	260.03175	260.03175			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	265.89727	265.89727	0.00000	265.85019	265.85019			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.73967	266.73967	0.00000	266.69054	266.69054			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	273.03493	273.03493	0.00000	272.98342	272.98342			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.60136	273.60136	0.00000	273.54627	273.54627			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	9.72065	92.45885	0.00000	9.72623	92.43518			7.79	0.00	184,917.70	2	98,259.00
R2030	On 01/02/2024	Bond Future	9.57 Call	560.93000	0.56093	0.00000	563.26000	0.56326	560.930	7.36	0.39	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	1,322.54000	1.32254	0.00000	1,320.26000	1.32026	1,322.540	8.10	0.63	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	1,437.77000	1.43777	0.00000	1,434.73000	1.43473	1,437.770	8.19	0.65	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,648.14000	1.64814	0.00000	1,643.70000	1.64370	1,648.140	8.34	0.69	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,868.12000	1.86812	0.00000	1,862.25000	1.86225	1,868.120	8.49	0.73	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	2,163.96000	2.16396	0.00000	2,156.24000	2.15624	2,163.960	8.68	0.78	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	2,968.86000	2.96886	0.00000	2,956.72000	2.95672	2,968.860	9.14	0.86	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	37.13000	0.03713	0.00000	41.00000	0.04100	37.130	10.25	(0.03)	0.00	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	15.93000	0.01593	0.00000	17.97000	0.01797	15.930	10.77	(0.01)	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	4.84000	0.00484	0.00000	5.63000	0.00563	4.840	11.50	0.00	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	3.22000	0.00322	0.00000	3.78000	0.00378	3.220	11.50	0.00	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86 Put	3.09000	0.00309	0.00000	3.63000	0.00363	3.090	11.50	0.00	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	1.10000	0.00110	0.00000	1.32000	0.00132	1.100	11.50	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	9.76298	94.50500	0.00000	9.76888	94.48077		8.00	0.00	58,593,100.00	620	23,540.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	1,562.37000	1.56237	0.00000	1,557.94000	1.55794	1,562.370	7.96	0.47	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,736.53000	2.73653	0.00000	2,727.64000	2.72764	2,736.530	8.28	0.65	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	4,078.24000	4.07824	0.00000	4,065.20000	4.06520	4,078.240	8.64	0.78	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	4,714.30000	4.71430	0.00000	4,699.64000	4.69964	4,714.300	8.81	0.82	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	5,708.78000	5.70878	0.00000	5,691.99000	5.69199	5,708.780	9.08	0.87	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	105.00000	0.10500	0.00000	108.22000	0.10822	105.000	9.63	(0.05)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	45.31000	0.04531	0.00000	47.00000	0.04700	45.310	9.63	(0.02)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	8.52000	0.00852	0.00000	8.95000	0.00895	8.520	9.63	(0.01)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	9.80958	92.59118	0.00000	9.81588	92.56619		7.86	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	9.87021	94.75113	0.00000	9.87702	94.72514		7.28	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00	9.94767	92.74394	0.00000	9.95503	92.71695		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	10.55666	90.48557	0.00000	10.55746	90.48162		9.51	0.00	3,800,393.94	42	91,916.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	125.79000	0.12579	0.00000	131.60000	0.13160	125.790	8.01	0.12	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	1,173.88000	1.17388	0.00000	1,187.22000	1.18722	1,173.880	9.76	0.53	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	1,703.49000	1.70349	0.00000	1,716.14000	1.71614	1,703.490	10.23	0.64	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	1,770.76000	1.77076	0.00000	1,783.26000	1.78326	1,770.760	10.28	0.65	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85 Put	581.80000	0.58180	0.00000	597.61000	0.59761	581.800	10.46	(0.31)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	2,194.35000	2.19435	0.00000	2,205.69000	2.20569	2,194.350	10.59	0.72	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,920.53000	2.92053	0.00000	2,929.53000	2.92953	2,920.530	11.07	0.81	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	193.50000	0.19350	0.00000	203.26000	0.20326	193.500	11.64	(0.12)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	184.60000	0.18460	0.00000	194.11000	0.19411	184.600	11.68	(0.11)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	114.34000	0.11434	0.00000	121.51000	0.12151	114.340	12.14	(0.07)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	69.39000	0.06939	0.00000	74.57000	0.07457	69.390	12.56	(0.05)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	10.71000	0.01071	0.00000	12.03000	0.01203	10.710	14.10	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	6.87000	0.00687	0.00000	7.80000	0.00780	6.870	14.10	(0.01)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	4.50000	0.00450	0.00000	5.16000	0.00516	4.500	14.10	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	10.62610	88.32600	0.00000	10.62695	88.32190		10.54	0.00	0.00	0	61,402.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,545.36000	1.54536	0.00000	1,551.84000	1.55184	1,545.360	10.22	0.42	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	2,019.53000	2.01953	0.00000	2,026.02000	2.02602	2,019.530	10.38	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	2,068.67000	2.06867	0.00000	2,075.15000	2.07515	2,068.670	10.40	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	2,220.23000	2.22023	0.00000	2,226.66000	2.22666	2,220.230	10.45	0.52	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,796.07000	2.79607	0.00000	2,802.14000	2.80214	2,796.070	10.65	0.59	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	3,498.79000	3.49879	0.00000	3,504.23000	3.50423	3,498.790	10.90	0.67	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,131.67000	1.13167	0.00000	1,140.80000	1.14080	1,131.670	11.03	(0.30)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	4,366.10000	4.36610	0.00000	4,370.60000	4.37060	4,366.100	11.18	0.74	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	558.51000	0.55851	0.00000	565.24000	0.56524	558.510	11.71	(0.17)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	137.46000	0.13746	0.00000	140.32000	0.14032	137.460	12.78	(0.05)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	84.48000	0.08448	0.00000	86.50000	0.08650	84.480	12.78	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	62.00000	0.06200	0.00000	63.61000	0.06361	62.000	12.78	(0.02)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	10.69989	90.28071	0.00000	10.70083	90.27628		10.12	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	10.79687	88.22019	0.00000	10.79793	88.21533		9.47	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	5,495.68000	5.49568	0.00000	5,497.00000	5.49700	5,495.680	10.26	0.69	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	444.60000	0.44460	0.00000	447.61000	0.44761	444.600	11.30	(0.10)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.90573	90.08311	0.00000	10.90694	90.07771		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	11.36127	88.44746	0.00000	11.36743	88.41342		11.68	0.00	265,342.38	3	68,094.00
R2035	On 01/02/2024	Bond Future	10.62 Call	102.59000	0.10259	0.00000	105.98000	0.10598	102.590	10.59	0.08	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	668.74000	0.66874	0.00000	673.09000	0.67309	668.740	11.14	0.34	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	2.69000	0.00269	0.00000	3.21000	0.00321	2.690	14.58	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.44831	85.89287	0.00000	11.45472	85.85806		12.53	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.53852	87.79395	0.00000	11.54523	87.75817		12.11	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.65659	85.32701	0.00000	11.66368	85.28998		11.87	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.78559	87.12931	0.00000	11.79307	87.09110		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	11.83271	78.30239	0.00000	11.83384	78.29620		13.37	0.00	234,907.17	3	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,109.88000	2.10988	0.00000	2,122.52000	2.12252	2,109.880	13.53	0.67	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	76.61000	0.07661	0.00000	82.32000	0.08232	76.610	15.00	(0.05)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	3.35000	0.00335	0.00000	3.88000	0.00388	3.350	16.65	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.93413	80.03527	0.00000	11.93531	80.02890		13.64	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.04254	77.55064	0.00000	12.04379	77.54401		13.93	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,530.76000	3.53076	0.00000	3,534.89000	3.53489	3,530.760	14.08	0.54	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,436.45000	1.43645	0.00000	1,444.82000	1.44482	1,436.450	15.58	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	881.13000	0.88113	0.00000	887.73000	0.88773	881.130	16.49	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.16560	79.35884	0.00000	12.16698	79.35165		13.62	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.29702	76.77444	0.00000	12.29853	76.76673		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	12.11936	78.33033	0.00000	12.12054	78.32350		14.23	0.00	156,660.66	2	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.22487	80.06382	0.00000	12.22610	80.05681		14.53	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.33736	77.32948	0.00000	12.33867	77.32214		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.46398	79.13220	0.00000	12.46541	79.12432		14.31	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.59804	76.29206	0.00000	12.59959	76.28368		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	12.21334	74.43651	0.00000	12.21449	74.42982		15.07	0.00	1,116,547.65	15	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	218.95000	0.21895	0.00000	230.36000	0.23036	218.950	16.56	(0.12)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	112.71000	0.11271	0.00000	120.29000	0.12029	112.710	17.06	(0.06)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.31585	76.08383	0.00000	12.31705	76.07695		15.41	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.42486	73.38652	0.00000	12.42613	73.37936		15.85	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.54696	75.09727	0.00000	12.54835	75.08956		15.26	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.67569	72.29709	0.00000	12.67720	72.28886		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	12.12824	77.61374	0.00000	12.13446	77.57661		14.88	0.00	155,227.48	2	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.22125	74.88291	0.00000	12.22769	74.84499		16.13	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.31694	76.54025	0.00000	12.32365	76.50129		15.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.43636	73.87391	0.00000	12.44340	73.83372		15.98	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.56278	75.43364	0.00000	12.57017	75.39222		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	12.14193	99.94125	0.00000	12.14303	99.93282		15.14	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.23960	96.28824	0.00000	12.24075	96.27955		16.41	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.34045	98.41887	0.00000	12.34168	98.40972		15.92	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.46203	94.84240	0.00000	12.46336	94.83268		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.58780	96.84293	0.00000	12.58925	96.83253		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	11.53750	68.08781	0.00000	11.53847	68.08311		13.32	0.00	136,175.62	2	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.62324	66.44152	0.00000	11.62425	66.43669		14.25	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.71253	67.91191	0.00000	11.71361	67.90682		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.82239	66.33965	0.00000	11.82358	66.33413		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.93844	67.74046	0.00000	11.93974	67.73454		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	235.68760	235.68760	0.00000	235.92823	235.92823		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.70006	237.70006	0.00000	237.94591	237.94591		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.01782	243.01782	0.00000	243.26857	243.26857		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.39252	245.39252	0.00000	245.64766	245.64766		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.64020	250.64020	0.00000	250.89967	250.89967		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	10.24012	87.05604	0.00000	10.23579	87.07522		8.83	0.00	87,056.04	1	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.29621	85.42392	0.00000	10.29168	85.44349		9.60	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.35428	87.31472	0.00000	10.34957	87.33455		9.17	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.44159	85.79125	0.00000	10.43671	85.81116		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.54502	87.60470	0.00000	10.53997	87.62466		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	11.95595	63.50454	0.00000	11.95702	63.49926		14.74	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.04317	61.60542	0.00000	12.04429	61.59996		15.90	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,510.49000	2.51049	0.00000	2,516.68000	2.51668	2,510.490	16.12	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,564.87000	2.56487	0.00000	2,571.02000	2.57102	2,564.870	16.15	0.55	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	992.89000	0.99289	0.00000	1,002.22000	1.00222	992.890	17.50	(0.25)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	500.41000	0.50041	0.00000	507.10000	0.50710	500.410	18.66	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.13275	62.96893	0.00000	12.13394	62.96320		15.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.24536	61.13104	0.00000	12.24665	61.12492		15.69	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.36483	62.42215	0.00000	12.36622	62.41565		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 :											64,730,328.64	692	1,597,564.00	
Grand Total:											64,730,328.64	692	1,597,564.00	