

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2024

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	
											Option					
Derivatives																
AL37	On 01/02/2024	Index Future	0.00		1,984.69900		1,984.69900	0.00000	944.68400	944.68400		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		2,028.54300		2,028.54300	0.00000	965.55000	965.55000		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		2,073.53900		2,073.53900	0.00000	986.96100	986.96100		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		2,122.01800		2,122.01800	0.00000	1,010.01900	1,010.01900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		2,167.09100		2,167.09100	0.00000	1,031.45600	1,031.45600		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,090.28500		1,090.28500	0.00000	1,095.33500	1,095.33500		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,114.37000		1,114.37000	0.00000	1,119.53000	1,119.53000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,139.08900		1,139.08900	0.00000	1,144.35400	1,144.35400		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,165.72000		1,165.72000	0.00000	1,171.09000	1,171.09000		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,190.48100		1,190.48100	0.00000	1,195.94600	1,195.94600		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		943.47700		943.47700	0.00000	948.03400	948.03400		0.00	0.00	188,695,400.00	20	104.00
ALBI	On 02/05/2024	Index Future	0.00		964.31900		964.31900	0.00000	968.97500	968.97500		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		985.71000		985.71000	0.00000	990.46100	990.46100		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,008.75500		1,008.75500	0.00000	1,013.60100	1,013.60100		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,030.18200		1,030.18200	0.00000	1,035.11400	1,035.11400		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		12.33247		76.17859	0.00000	12.24257	76.58406		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.46367		74.08124	0.00000	12.36990	74.49574		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.59939		75.74104	0.00000	12.50155	76.16468		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.77003		73.72388	0.00000	12.66750	74.15717		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.95256		75.29948	0.00000	12.84529	75.74170		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		12.95011		71.51377	0.00000	12.86027	71.97930		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.08019		68.84848	0.00000	12.98676	69.32439		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.21189		70.39061	0.00000	13.11482	70.87701		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.37176		67.78155	0.00000	13.27043	68.27910		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.53393		69.22737	0.00000	13.42844	69.73528		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		929.98500		929.98500	0.00000	934.46700	934.46700		0.00	0.00	27,899,550.00	3	726.00
GOVI	On 02/05/2024	GOVI	0.00		950.52900		950.52900	0.00000	955.10800	955.10800		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		971.61300		971.61300	0.00000	976.28700	976.28700		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		994.32900		994.32900	0.00000	999.09600	999.09600		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,015.44900		1,015.44900	0.00000	1,020.30100	1,020.30100		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		176.30697		176.30697	0.00000	176.29714	176.29714		0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024	Bond Future	0.00		180.24477		180.24477	0.00000	180.23462	180.23462		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		182.44067		182.44067	0.00000	182.42752	182.42752		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.74680		186.74680	0.00000	186.73257	186.73257		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		130.11040		130.11040	0.00000	130.08963	130.08963		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	131.64735	131.64735	0.00000	131.62592	131.62592		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.59768	134.59768	0.00000	134.57552	134.57552		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.36773	136.36773	0.00000	136.34059	136.34059		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.29016	139.29016	0.00000	139.26185	139.26185		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	123.32957	123.32957	0.00000	123.20815	123.20815		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.61855	124.61855	0.00000	124.49436	124.49436		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.41147	127.41147	0.00000	127.28418	127.28418		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.91452	128.91452	0.00000	128.78081	128.78081		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.67735	131.67735	0.00000	131.54019	131.54019		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	132.41365	132.41365	0.00000	132.38940	132.38940		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	135.37111	135.37111	0.00000	135.34629	135.34629		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.33073	136.33073	0.00000	136.30242	136.30242		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.54779	139.54779	0.00000	139.51824	139.51824		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.40910	140.40910	0.00000	140.36311	140.36311		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	116.38162	116.38162	0.00000	116.62882	116.62882		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.82984	116.82984	0.00000	117.08223	117.08223		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.44782	119.44782	0.00000	119.70573	119.70573		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.05566	120.05566	0.00000	120.31307	120.31307		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.62698	122.62698	0.00000	122.88924	122.88924		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	115.96113	115.96113	0.00000	116.54179	116.54179		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.55127	118.55127	0.00000	119.14476	119.14476		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.89888	118.89888	0.00000	119.50332	119.50332		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.70468	121.70468	0.00000	122.32298	122.32298		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.94002	121.94002	0.00000	122.55698	122.55698		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	348.08400	348.08400	0.00000	348.35100	348.35100		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	355.85900	355.85900	0.00000	356.13100	356.13100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	363.83600	363.83600	0.00000	364.11200	364.11200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	372.43100	372.43100	0.00000	372.70700	372.70700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	380.42100	380.42100	0.00000	380.69700	380.69700		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	8.37300	91.62700	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	8.24800	91.75200	0.00000	8.24700	91.75300	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	7.86000	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	7.53800	92.46200	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	7.42800	92.57200	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	7.34500	92.65500	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	7.27300	92.72700	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	7.40600	92.59400	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.74049	105.71169	0.00000	8.66272	105.91124	3.40	0.00	0.00	0	74,423.00
R186	On 02/05/2024		Bond Future	0.00	8.71402	108.04681	0.00000	8.62782	108.25071	3.30	0.00	0.00	0	11,233.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,582.09000	2.58209	0.00000	2,763.92000	2.76392	2,582.090	3.97	0.84	0.00	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	83.46000	0.08346	0.00000	75.67000	0.07567	83.460	4.34	(0.07)	0.00	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.67810	105.13358	0.00000	8.58176	105.34181	3.21	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.66023	107.58694	0.00000	8.55038	107.79958	2.91	0.00	0.00	0	44,537.00
R186	On 06/02/2025		Bond Future	0.00	8.67344	104.54944	0.00000	8.54753	104.76612	2.68	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	259.52913	259.52913	0.00000	259.48300	259.48300	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	265.32571	265.32571	0.00000	265.27850	265.27850	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	266.16824	266.16824	0.00000	266.11664	266.11664	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	272.44996	272.44996	0.00000	272.39597	272.39597	0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	273.04134	273.04134	0.00000	272.95840	272.95840	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	9.85756	91.88044	0.00000	9.77146	92.24366	7.71	0.00	3,307,695.84	36	98,223.00
R2030	On 01/02/2024		Bond Future	9.57 Call	305.56000	0.30556	0.00000	459.07000	0.45907	305.560	7.24	0.27	0.00	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	915.46000	0.91546	0.00000	1,173.63000	1.17363	915.460	8.05	0.53	0.00	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,015.72000	1.01572	0.00000	1,284.34000	1.28434	1,015.720	8.15	0.56	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,202.39000	1.20239	0.00000	1,487.60000	1.48760	1,202.390	8.32	0.61	0.00	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,400.72000	1.40072	0.00000	1,700.39000	1.70039	1,400.720	8.48	0.66	0.00	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,672.94000	1.67294	0.00000	1,988.26000	1.98826	1,672.940	8.68	0.72	0.00	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,435.51000	2.43551	0.00000	2,777.97000	2.77797	2,435.510	9.17	0.83	0.00	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	42.47000	0.04247	0.00000	43.24000	0.04324	42.470	10.34	(0.04)	0.00	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	17.20000	0.01720	0.00000	18.84000	0.01884	17.200	10.88	(0.02)	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	4.77000	0.00477	0.00000	5.86000	0.00586	4.770	11.65	0.00	0.00	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	3.10000	0.00310	0.00000	3.92000	0.00392	3.100	11.65	0.00	0.00	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	2.96000	0.00296	0.00000	3.76000	0.00376	2.960	11.65	0.00	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	0.98000	0.00098	0.00000	1.35000	0.00135	0.980	11.65	0.00	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.90841	93.91000	0.00000	9.81754	94.28122		7.95	0.00	0.00	0.00	0	23,540.00
R2030	On 02/05/2024	Bond Future	9.66 Call	1,253.07000	1.25307	0.00000	1,441.34000	1.44134	1,253.070	7.91	0.42	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,317.94000	2.31794	0.00000	2,574.29000	2.57429	2,317.940	8.22	0.60	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	3,586.92000	3.58692	0.00000	3,890.26000	3.89026	3,586.920	8.58	0.74	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,199.75000	4.19975	0.00000	4,518.22000	4.51822	4,199.750	8.75	0.79	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,167.30000	5.16730	0.00000	5,503.15000	5.50315	5,167.300	9.01	0.85	0.00	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	119.82000	0.11982	0.00000	109.73000	0.10973	119.820	9.56	(0.05)	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	51.41000	0.05141	0.00000	47.18000	0.04718	51.410	9.56	(0.03)	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	9.46000	0.00946	0.00000	8.77000	0.00877	9.460	9.56	(0.01)	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.96260	91.98661	0.00000	9.86646	92.36588		7.80	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.03298	94.13248	0.00000	9.93082	94.52016		7.25	0.00	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.11964	92.11599	0.00000	10.01115	92.51152		7.09	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	10.69242	89.81896	0.00000	10.60183	90.26304		9.43	0.00	0.00	0.00	0	91,916.00
R2032	On 01/02/2024	Bond Future	10.01 Call	39.81000	0.03981	0.00000	86.35000	0.08635	39.810	7.79	0.05	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	767.80000	0.76780	0.00000	1,037.19000	1.03719	767.800	9.70	0.43	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	1,218.60000	1.21860	0.00000	1,545.07000	1.54507	1,218.600	10.20	0.56	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	1,277.86000	1.27786	0.00000	1,610.13000	1.61013	1,277.860	10.25	0.57	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	729.47000	0.72947	0.00000	636.51000	0.63651	729.470	10.45	(0.38)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	1,658.73000	1.65873	0.00000	2,021.88000	2.02188	1,658.730	10.59	0.65	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,334.30000	2.33430	0.00000	2,733.12000	2.73312	2,334.300	11.10	0.76	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33 Put	234.01000	0.23401	0.00000	215.41000	0.21541	234.010	11.70	(0.15)	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	222.76000	0.22276	0.00000	205.67000	0.20567	222.760	11.75	(0.14)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	134.60000	0.13460	0.00000	128.37000	0.12837	134.600	12.24	(0.09)	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	79.33000	0.07933	0.00000	78.46000	0.07846	79.330	12.67	(0.06)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	10.69000	0.01069	0.00000	12.47000	0.01247	10.690	14.28	(0.01)	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	6.67000	0.00667	0.00000	8.04000	0.00804	6.670	14.28	(0.01)	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73 Put	4.26000	0.00426	0.00000	5.30000	0.00530	4.260	14.28	0.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00	10.76885	87.64096	0.00000	10.67412	88.09478		10.46	0.00	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,222.85000	1.22285	0.00000	1,427.14000	1.42714	1,222.850	10.14	0.36	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	1,641.59000	1.64159	0.00000	1,882.79000	1.88279	1,641.590	10.30	0.44	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,685.57000	1.68557	0.00000	1,930.23000	1.93023	1,685.570	10.32	0.45	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,821.84000	1.82184	0.00000	2,076.77000	2.07677	1,821.840	10.37	0.47	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	2,346.18000	2.34618	0.00000	2,635.33000	2.63533	2,346.180	10.57	0.54	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,998.57000	2.99857	0.00000	3,321.29000	3.32129	2,998.570	10.81	0.62	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,293.84000	1.29384	0.00000	1,178.34000	1.17834	1,293.840	10.94	(0.34)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,819.45000	3.81945	0.00000	4,174.24000	4.17424	3,819.450	11.09	0.70	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	637.45000	0.63745	0.00000	580.09000	0.58009	637.450	11.62	(0.19)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	154.58000	0.15458	0.00000	141.97000	0.14197	154.580	12.70	(0.06)	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	94.69000	0.09469	0.00000	87.06000	0.08706	94.690	12.70	(0.04)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	69.31000	0.06931	0.00000	63.79000	0.06379	69.310	12.70	(0.03)	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.84855	89.58398	0.00000	10.74944	90.04768		10.05	0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.95327	87.50722	0.00000	10.84907	87.98139		9.47	0.00	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,990.51000	4.99051	0.00000	5,328.98000	5.32898	4,990.510	10.27	0.66	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	506.72000	0.50672	0.00000	467.27000	0.46727	506.720	11.31	(0.11)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.06910	89.35867	0.00000	10.95980	89.84249		8.63	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	11.49119	87.73373	0.00000	11.41114	88.17249		11.48	0.00	0.00	0	68,094.00
R2035	On 01/02/2024	Bond Future	10.62 Call	39.34000	0.03934	0.00000	79.12000	0.07912	39.340	10.64	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	398.55000	0.39855	0.00000	579.39000	0.57939	398.550	11.29	0.24	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	2.00000	0.00200	0.00000	2.64000	0.00264	2.000	14.44	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.58408	85.15983	0.00000	11.50083	85.60825		12.39	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.67920	87.04805	0.00000	11.59258	87.50623		11.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.80365	84.56368	0.00000	11.71317	85.03218		11.73	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.93842	86.35339	0.00000	11.84403	86.83143		10.57	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	11.96242	77.59593	0.00000	11.87235	78.08550		13.15	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,588.24000	1.58824	0.00000	1,968.69000	1.96869	1,588.240	13.75	0.60	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	90.86000	0.09086	0.00000	87.82000	0.08782	90.860	15.21	(0.06)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	2.63000	0.00263	0.00000	3.27000	0.00327	2.630	16.56	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.06945	79.30990	0.00000	11.97590	79.81031		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.18268	76.81238	0.00000	12.08542	77.32366		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,071.13000	3.07113	0.00000	3,365.11000	3.36511	3,071.130	13.92	0.50	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,562.31000	1.56231	0.00000	1,457.61000	1.45761	1,562.310	15.43	(0.27)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	954.07000	0.95407	0.00000	890.38000	0.89038	954.070	16.34	(0.17)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.31168	78.60334	0.00000	12.21035	79.12626		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.44849	76.00618	0.00000	12.34304	76.53985		13.65	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	12.27428	77.44208	0.00000	12.17920	77.98535		14.04	0.00	0.00	0	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.38623	79.15271	0.00000	12.28756	79.70786		14.43	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.50453	76.40126	0.00000	12.40198	76.96861		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.63809	78.18238	0.00000	12.53133	78.76261		14.23	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.77862	75.32534	0.00000	12.66757	75.91757		14.21	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	12.35307	73.63105	0.00000	12.25292	74.20686		14.83	0.00	0.00	0	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	252.58000	0.25258	0.00000	224.88000	0.22488	252.580	16.33	(0.14)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	123.56000	0.12356	0.00000	113.90000	0.11390	123.560	16.83	(0.08)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.46131	75.25745	0.00000	12.35744	75.84597		15.26	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.57540	72.54485	0.00000	12.46754	73.14625		15.71	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.70363	74.23595	0.00000	12.59143	74.85105		15.15	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.83803	71.42063	0.00000	12.72141	72.04845		15.17	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	12.27813	76.72814	0.00000	12.18303	77.28783		14.70	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.37711	73.97470	0.00000	12.27855	74.54670		16.01	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.47807	75.61480	0.00000	12.37586	76.19942		15.55	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.60413	72.92688	0.00000	12.49775	73.52482		15.88	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.73676	74.46959	0.00000	12.62615	75.07983		14.99	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	12.28177	98.87934	0.00000	12.18662	99.59952		14.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.38532	95.19882	0.00000	12.28654	95.93478		16.26	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.49123	97.30918	0.00000	12.38868	98.06128		15.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.61926	93.70686	0.00000	12.51236	94.47612		16.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.75090	95.68727	0.00000	12.63968	96.47242		15.23	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	11.66738	67.46302	0.00000	11.57724	67.89577		13.07	0.00	0.00	0	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.75842	65.80014	0.00000	11.66500	66.24246		14.07	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.85209	67.25895	0.00000	11.75529	67.71090		13.67	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.96761	65.67143	0.00000	11.86694	66.13366		13.84	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.08863	67.06084	0.00000	11.98415	67.53260		12.91	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	235.75919	235.75919	0.00000	235.72176	235.72176		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.76372	237.76372	0.00000	237.72520	237.72520		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.09207	243.09207	0.00000	243.05220	243.05220		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.47783	245.47783	0.00000	245.42676	245.42676		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.73720	250.73720	0.00000	250.68393	250.68393		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	10.36089	86.52334	0.00000	10.28032	86.87825		8.76	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.42357	84.87595	0.00000	10.33916	85.23862		9.54	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.48714	86.75794	0.00000	10.39859	87.12852		9.09	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.58184	85.22146	0.00000	10.48845	85.60034		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.69201	87.02633	0.00000	10.59363	87.41288		8.01	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	12.09066	62.84547	0.00000	12.00062	63.28475		14.54	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.18301	60.92922	0.00000	12.08990	61.37815		15.77	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,094.41000	2.09441	0.00000	2,361.48000	2.36148	2,094.410	15.99	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,144.33000	2.14433	0.00000	2,414.51000	2.41451	2,144.330	16.03	0.50	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,117.60000	1.11760	0.00000	1,029.69000	1.02969	1,117.600	17.39	(0.28)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	560.15000	0.56015	0.00000	517.68000	0.51768	560.150	18.55	(0.16)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.27693	62.28020	0.00000	12.18061	62.73895		15.33	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.39509	60.42620	0.00000	12.29511	60.89542		15.59	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.51959	61.70496	0.00000	12.41594	62.18382		14.74	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 :											219,902,645.84	59	1,597,526.00	
Grand Total:											219,902,645.84	59	1,597,526.00	