

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2024

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	1,982.33200	1,982.33200	0.00000	1,984.69900	1,984.69900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	2,026.12400	2,026.12400	0.00000	2,028.54300	2,028.54300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	2,071.07100	2,071.07100	0.00000	2,073.53900	2,073.53900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	2,119.50000	2,119.50000	0.00000	2,122.01800	2,122.01800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	2,164.52800	2,164.52800	0.00000	2,167.09100	2,167.09100	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,086.76000	1,086.76000	0.00000	1,090.28500	1,090.28500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,110.76800	1,110.76800	0.00000	1,114.37000	1,114.37000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,135.40900	1,135.40900	0.00000	1,139.08900	1,139.08900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,161.95900	1,161.95900	0.00000	1,165.72000	1,165.72000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,186.64500	1,186.64500	0.00000	1,190.48100	1,190.48100	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	939.74300	939.74300	0.00000	943.47700	943.47700	0.00	0.00	37,589,720.00	4	104.00
ALBI	On 02/05/2024		Index Future	0.00	960.50300	960.50300	0.00000	964.31900	964.31900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	981.81000	981.81000	0.00000	985.71000	985.71000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,004.76800	1,004.76800	0.00000	1,008.75500	1,008.75500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,026.11500	1,026.11500	0.00000	1,030.18200	1,030.18200	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	12.39387	75.90339	0.00000	12.33247	76.17859	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.52769	73.80004	0.00000	12.46367	74.08124	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.66611	75.45402	0.00000	12.59939	75.74104	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.83978	73.43106	0.00000	12.77003	73.72388	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.02536	75.00139	0.00000	12.95256	75.29948	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	13.04202	71.04278	0.00000	12.95011	71.51377	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.17578	68.36712	0.00000	13.08019	68.84848	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.31119	69.89886	0.00000	13.21189	70.39061	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.47534	67.27911	0.00000	13.37176	67.78155	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.64166	68.71511	0.00000	13.53393	69.22737	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	926.36100	926.36100	0.00000	929.98500	929.98500	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	946.82500	946.82500	0.00000	950.52900	950.52900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	967.82900	967.82900	0.00000	971.61300	971.61300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	990.46100	990.46100	0.00000	994.32900	994.32900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,011.50300	1,011.50300	0.00000	1,015.44900	1,015.44900	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	176.37352	176.37352	0.00000	176.30697	176.30697	0.00	0.00	52,912,056.00	300	11,360.00
I2025	On 02/05/2024		Bond Future	0.00	180.31313	180.31313	0.00000	180.24477	180.24477	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.51166	182.51166	0.00000	182.44067	182.44067	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.82181	186.82181	0.00000	186.74680	186.74680	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	129.60465	129.60465	0.00000	130.11040	130.11040	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	131.13056	131.13056	0.00000	131.64735	131.64735		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.07010	134.07010	0.00000	134.59768	134.59768		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.82937	135.82937	0.00000	136.36773	136.36773		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.74201	138.74201	0.00000	139.29016	139.29016		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	122.99671	122.99671	0.00000	123.32957	123.32957		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.27847	124.27847	0.00000	124.61855	124.61855		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.06455	127.06455	0.00000	127.41147	127.41147		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.56108	128.56108	0.00000	128.91452	128.91452		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.31797	131.31797	0.00000	131.67735	131.67735		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	131.88001	131.88001	0.00000	132.41365	132.41365		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.82575	134.82575	0.00000	135.37111	135.37111		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.77404	135.77404	0.00000	136.33073	136.33073		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.97966	138.97966	0.00000	139.54779	139.54779		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.83063	139.83063	0.00000	140.40910	140.40910		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	116.17736	116.17736	0.00000	116.38162	116.38162		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.62132	116.62132	0.00000	116.82984	116.82984		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.23534	119.23534	0.00000	119.44782	119.44782		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.83958	119.83958	0.00000	120.05566	120.05566		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.40784	122.40784	0.00000	122.62698	122.62698		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	115.42692	115.42692	0.00000	115.96113	115.96113		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.00513	118.00513	0.00000	118.55127	118.55127		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.34123	118.34123	0.00000	118.89888	118.89888		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.13538	121.13538	0.00000	121.70468	121.70468		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.36015	121.36015	0.00000	121.94002	121.94002		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	347.12900	347.12900	0.00000	348.08400	348.08400		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.88300	354.88300	0.00000	355.85900	355.85900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.83900	362.83900	0.00000	363.83600	363.83600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.41200	371.41200	0.00000	372.43100	372.43100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.38200	379.38200	0.00000	380.42100	380.42100		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	8.37300	91.62700	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	7.86000	92.14000	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	7.42800	92.57200	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	7.27300	92.72700	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	7.40600	92.59400	0.00000	7.40900	92.59100	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.76144	105.65802	0.00000	8.74049	105.71169	3.40	0.00	82,413,255.60	780	74,423.00	
R186	On 02/05/2024		Bond Future	0.00	8.73718	107.99211	0.00000	8.71402	108.04681	3.30	0.00	0.00	0	11,233.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,533.93000	2.53393	0.00000	2,582.09000	2.58209	2,533.930	3.97	0.83	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	85.80000	0.08580	0.00000	83.46000	0.08346	85.800	4.34	(0.07)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.70372	105.07830	0.00000	8.67810	105.13358	3.21	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.68881	107.53171	0.00000	8.66023	107.58694	2.91	0.00	0.00	0	44,537.00	
R186	On 06/02/2025		Bond Future	0.00	8.70546	104.49443	0.00000	8.67344	104.54944	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	259.66709	259.66709	0.00000	259.52913	259.52913	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	265.46740	265.46740	0.00000	265.32571	265.32571	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	266.31456	266.31456	0.00000	266.16824	266.16824	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	272.60325	272.60325	0.00000	272.44996	272.44996	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	273.20125	273.20125	0.00000	273.04134	273.04134	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	9.90165	91.69514	0.00000	9.85756	91.88044	7.71	0.00	74,731,539.10	815	98,158.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	249.39000	0.24939	0.00000	305.56000	0.30556	249.390	7.24	0.23	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	806.24000	0.80624	0.00000	915.46000	0.91546	806.240	8.05	0.50	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	900.59000	0.90059	0.00000	1,015.72000	1.01572	900.590	8.15	0.53	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,077.59000	1.07759	0.00000	1,202.39000	1.20239	1,077.590	8.32	0.58	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,267.16000	1.26716	0.00000	1,400.72000	1.40072	1,267.160	8.48	0.63	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,529.47000	1.52947	0.00000	1,672.94000	1.67294	1,529.470	8.68	0.69	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,273.25000	2.27325	0.00000	2,435.51000	2.43551	2,273.250	9.17	0.81	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	45.95000	0.04595	0.00000	42.47000	0.04247	45.950	10.34	(0.04)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	18.34000	0.01834	0.00000	17.20000	0.01720	18.340	10.88	(0.02)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	4.96000	0.00496	0.00000	4.77000	0.00477	4.960	11.65	(0.01)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	3.20000	0.00320	0.00000	3.10000	0.00310	3.200	11.65	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	3.06000	0.00306	0.00000	2.96000	0.00296	3.060	11.65	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	1.00000	0.00100	0.00000	0.98000	0.00098	1.000	11.65	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	9.95492	93.72071	0.00000	9.90841	93.91000		7.95	0.00	27,179,005.90	290	23,830.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	1,169.30000	1.16930	0.00000	1,253.07000	1.25307	1,169.300	7.91	0.40	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,198.71000	2.19871	0.00000	2,317.94000	2.31794	2,198.710	8.22	0.58	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	3,441.52000	3.44152	0.00000	3,586.92000	3.58692	3,441.520	8.58	0.73	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	4,045.52000	4.04552	0.00000	4,199.75000	4.19975	4,045.520	8.75	0.78	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	5,002.57000	5.00257	0.00000	5,167.30000	5.16730	5,002.570	9.01	0.84	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	127.91000	0.12791	0.00000	119.82000	0.11982	127.910	9.56	(0.06)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	55.13000	0.05513	0.00000	51.41000	0.05141	55.130	9.56	(0.03)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	10.21000	0.01021	0.00000	9.46000	0.00946	10.210	9.56	(0.01)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.01169	91.79369	0.00000	9.96260	91.98661		7.80	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	10.08489	93.93625	0.00000	10.03298	94.13248		7.25	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00	10.17446	91.91692	0.00000	10.11964	92.11599		7.09	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	10.74559	89.55968	0.00000	10.69242	89.81896		9.43	0.00	12,807,034.24	143	91,916.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	26.26000	0.02626	0.00000	39.81000	0.03981	26.260	7.79	0.03	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	646.61000	0.64661	0.00000	767.80000	0.76780	646.610	9.70	0.38	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	1,062.04000	1.06204	0.00000	1,218.60000	1.21860	1,062.040	10.20	0.52	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	1,117.47000	1.11747	0.00000	1,277.86000	1.27786	1,117.470	10.25	0.53	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85 Put	815.67000	0.81567	0.00000	729.47000	0.72947	815.670	10.45	(0.42)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	1,477.25000	1.47725	0.00000	1,658.73000	1.65873	1,477.250	10.59	0.62	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,126.19000	2.12619	0.00000	2,334.30000	2.33430	2,126.190	11.10	0.73	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	262.44000	0.26244	0.00000	234.01000	0.23401	262.440	11.70	(0.17)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	249.77000	0.24977	0.00000	222.76000	0.22276	249.770	11.75	(0.16)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	150.45000	0.15045	0.00000	134.60000	0.13460	150.450	12.24	(0.10)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	88.27000	0.08827	0.00000	79.33000	0.07933	88.270	12.67	(0.06)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	11.52000	0.01152	0.00000	10.69000	0.01069	11.520	14.28	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	7.16000	0.00716	0.00000	6.67000	0.00667	7.160	14.28	(0.01)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	4.55000	0.00455	0.00000	4.26000	0.00426	4.550	14.28	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	10.82444	87.37607	0.00000	10.76885	87.64096		10.46	0.00	43,688,035.00	500	61,402.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,121.81000	1.12181	0.00000	1,222.85000	1.22285	1,121.810	10.14	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	1,519.55000	1.51955	0.00000	1,641.59000	1.64159	1,519.550	10.30	0.42	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,561.53000	1.56153	0.00000	1,685.57000	1.68557	1,561.530	10.32	0.43	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,691.82000	1.69182	0.00000	1,821.84000	1.82184	1,691.820	10.37	0.45	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,195.78000	2.19578	0.00000	2,346.18000	2.34618	2,195.780	10.57	0.52	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,827.51000	2.82751	0.00000	2,998.57000	2.99857	2,827.510	10.81	0.60	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,377.81000	1.37781	0.00000	1,293.84000	1.29384	1,377.810	10.94	(0.36)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,627.93000	3.62793	0.00000	3,819.45000	3.81945	3,627.930	11.09	0.68	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	682.88000	0.68288	0.00000	637.45000	0.63745	682.880	11.62	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	166.70000	0.16670	0.00000	154.58000	0.15458	166.700	12.70	(0.06)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	102.47000	0.10247	0.00000	94.69000	0.09469	102.470	12.70	(0.04)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	75.16000	0.07516	0.00000	69.31000	0.06931	75.160	12.70	(0.03)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	10.90663	89.31372	0.00000	10.84855	89.58398		10.05	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.01413	87.23180	0.00000	10.95327	87.50722		9.47	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	4,804.58000	4.80458	0.00000	4,990.51000	4.99051	4,804.580	10.27	0.65	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	534.95000	0.53495	0.00000	506.72000	0.50672	534.950	11.31	(0.12)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.13273	89.07860	0.00000	11.06910	89.35867		8.63	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	11.54854	87.42135	0.00000	11.49119	87.73373		11.48	0.00	25,352,191.50	290	67,987.00
R2035	On 01/02/2024	Bond Future	10.62 Call	26.26000	0.02626	0.00000	39.34000	0.03934	26.260	10.64	0.03	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	314.74000	0.31474	0.00000	398.55000	0.39855	314.740	11.29	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	2.24000	0.00224	0.00000	2.00000	0.00200	2.240	14.44	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.64371	84.84068	0.00000	11.58408	85.15983		12.39	0.00	22,058,576.80	260	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.74119	86.72229	0.00000	11.67920	87.04805		11.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.86824	84.23147	0.00000	11.80365	84.56368		11.73	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	12.00564	86.01526	0.00000	11.93842	86.35339		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	12.03479	77.20581	0.00000	11.96242	77.59593		13.15	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,344.90000	1.34490	0.00000	1,588.24000	1.58824	1,344.900	13.75	0.55	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	109.61000	0.10961	0.00000	90.86000	0.09086	109.610	15.21	(0.07)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	3.15000	0.00315	0.00000	2.63000	0.00263	3.150	16.56	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.14460	78.91130	0.00000	12.06945	79.30990		13.49	0.00	18,149,599.00	230	230.00
R2037	On 01/08/2024	Bond Future	0.00	12.26078	76.40537	0.00000	12.18268	76.81238		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,863.01000	2.86301	0.00000	3,071.13000	3.07113	2,863.010	13.92	0.48	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,666.84000	1.66684	0.00000	1,562.31000	1.56231	1,666.840	15.43	(0.28)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	1,021.46000	1.02146	0.00000	954.07000	0.95407	1,021.460	16.34	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.39291	78.18785	0.00000	12.31168	78.60334		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.53287	75.58300	0.00000	12.44849	76.00618		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	12.36165	76.94806	0.00000	12.27428	77.44208		14.04	0.00	0.00	0	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.47692	78.64791	0.00000	12.38623	79.15271		14.43	0.00	39,323,955.00	500	500.00
R2040	On 01/08/2024	Bond Future	0.00	12.59875	75.88573	0.00000	12.50453	76.40126		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.73608	77.65582	0.00000	12.63809	78.18238		14.23	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.88042	74.78873	0.00000	12.77862	75.32534		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	12.45571	73.04866	0.00000	12.35307	73.63105		14.83	0.00	0.00	0	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	331.11000	0.33111	0.00000	252.58000	0.25258	331.110	16.33	(0.18)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	164.77000	0.16477	0.00000	123.56000	0.12356	164.770	16.83	(0.10)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.56778	74.66233	0.00000	12.46131	75.25745		15.26	0.00	18,665,582.50	250	284.00
R2044	On 01/08/2024	Bond Future	0.00	12.68596	71.93693	0.00000	12.57540	72.54485		15.71	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.81857	73.61481	0.00000	12.70363	74.23595		15.15	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.95742	70.78732	0.00000	12.83803	71.42063		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	12.37575	76.16141	0.00000	12.27813	76.72814		14.70	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.47831	73.39556	0.00000	12.37711	73.97470		16.01	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.58298	75.02334	0.00000	12.47807	75.61480		15.55	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.71326	72.32254	0.00000	12.60413	72.92688		15.88	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.85017	73.85343	0.00000	12.73676	74.46959		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	12.38457	98.11243	0.00000	12.28177	98.87934		14.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.49208	94.41515	0.00000	12.38532	95.19882		16.26	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.60207	96.50865	0.00000	12.49123	97.30918		15.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.73475	92.88886	0.00000	12.61926	93.70686		16.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.87099	94.85324	0.00000	12.75090	95.68727		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	ContractsTraded	Open Interest
R209	On 01/02/2024	Bond Future	0.00	11.73006	67.16442	0.00000	11.66738	67.46302		13.07	0.00	0.00	0	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.82336	65.49508	0.00000	11.75842	65.80014		14.07	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.91934	66.94748	0.00000	11.85209	67.25895		13.67	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.03741	65.35355	0.00000	11.96761	65.67143		13.84	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.16093	66.73710	0.00000	12.08863	67.06084		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	235.87132	235.87132	0.00000	235.75919	235.75919		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.87882	237.87882	0.00000	237.76372	237.76372		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.21119	243.21119	0.00000	243.09207	243.09207		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.60289	245.60289	0.00000	245.47783	245.47783		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.86810	250.86810	0.00000	250.73720	250.73720		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	10.41426	86.28928	0.00000	10.36089	86.52334		8.76	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.47947	84.63685	0.00000	10.42357	84.87595		9.54	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.54569	86.51402	0.00000	10.48714	86.75794		9.09	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.64337	84.97298	0.00000	10.58184	85.22146		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.75660	86.77373	0.00000	10.69201	87.02633		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	12.18336	62.39838	0.00000	12.09066	62.84547		14.54	0.00	1,684,756.26	27	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.27889	60.47233	0.00000	12.18301	60.92922		15.77	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,865.67000	1.86567	0.00000	2,094.41000	2.09441	1,865.670	15.99	0.46	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,912.38000	1.91238	0.00000	2,144.33000	2.14433	1,912.380	16.03	0.47	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,242.80000	1.24280	0.00000	1,117.60000	1.11760	1,242.800	17.39	(0.31)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	628.77000	0.62877	0.00000	560.15000	0.56015	628.770	18.55	(0.17)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.37610	61.81351	0.00000	12.27693	62.28020		15.33	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.49794	59.94941	0.00000	12.39509	60.42620		15.59	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.62614	61.21887	0.00000	12.51959	61.70496		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 :											456,555,306.90	4,389	1,598,324.00	
Grand Total:											456,555,306.90	4,389	1,598,324.00	