

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2024

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	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	1,982.62300	1,982.62300	0.00000	1,982.33200	1,982.33200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	2,026.42300	2,026.42300	0.00000	2,026.12400	2,026.12400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	2,071.38000	2,071.38000	0.00000	2,071.07100	2,071.07100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	2,119.82500	2,119.82500	0.00000	2,119.50000	2,119.50000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	2,164.86900	2,164.86900	0.00000	2,164.52800	2,164.52800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,086.46800	1,086.46800	0.00000	1,086.76000	1,086.76000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,110.47000	1,110.47000	0.00000	1,110.76800	1,110.76800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,135.10600	1,135.10600	0.00000	1,135.40900	1,135.40900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,161.65400	1,161.65400	0.00000	1,161.95900	1,161.95900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,186.33700	1,186.33700	0.00000	1,186.64500	1,186.64500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.87700	938.87700	0.00000	939.74300	939.74300	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	959.61900	959.61900	0.00000	960.50300	960.50300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.90800	980.90800	0.00000	981.81000	981.81000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,003.85000	1,003.85000	0.00000	1,004.76800	1,004.76800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,025.18000	1,025.18000	0.00000	1,026.11500	1,026.11500	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	12.41261	75.81967	0.00000	12.39387	75.90339	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.54723	73.71450	0.00000	12.52769	73.80004	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.68648	75.36669	0.00000	12.66611	75.45402	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.86106	73.34204	0.00000	12.83978	73.43106	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.04756	74.91081	0.00000	13.02536	75.00139	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	13.07093	70.89573	0.00000	13.04202	71.04278	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.20585	68.21685	0.00000	13.17578	68.36712	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.34242	69.74541	0.00000	13.31119	69.89886	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50792	67.12234	0.00000	13.47534	67.27911	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.67555	68.55529	0.00000	13.64166	68.71511	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	925.54600	925.54600	0.00000	926.36100	926.36100	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	945.99300	945.99300	0.00000	946.82500	946.82500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.98000	966.98000	0.00000	967.82900	967.82900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	989.59600	989.59600	0.00000	990.46100	990.46100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.62300	1,010.62300	0.00000	1,011.50300	1,011.50300	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	176.31060	176.31060	0.00000	176.37352	176.37352	0.00	0.00	0.00	0	11,360.00
I2025	On 02/05/2024		Bond Future	0.00	180.24891	180.24891	0.00000	180.31313	180.31313	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.44742	182.44742	0.00000	182.51166	182.51166	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.75681	186.75681	0.00000	186.82181	186.82181	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	129.43696	129.43696	0.00000	129.60465	129.60465	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	130.95937	130.95937	0.00000	131.13056	131.13056		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.89538	133.89538	0.00000	134.07010	134.07010		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.65219	135.65219	0.00000	135.82937	135.82937		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.56163	138.56163	0.00000	138.74201	138.74201		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	122.37503	122.37503	0.00000	122.99671	122.99671		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.64300	123.64300	0.00000	124.27847	124.27847		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.41505	126.41505	0.00000	127.06455	127.06455		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.89773	127.89773	0.00000	128.56108	128.56108		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.64093	130.64093	0.00000	131.31797	131.31797		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	131.90417	131.90417	0.00000	131.88001	131.88001		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.85050	134.85050	0.00000	134.82575	134.82575		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.80081	135.80081	0.00000	135.77404	135.77404		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.00778	139.00778	0.00000	138.97966	138.97966		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.86246	139.86246	0.00000	139.83063	139.83063		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	116.19844	116.19844	0.00000	116.17736	116.17736		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.64301	116.64301	0.00000	116.62132	116.62132		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.25791	119.25791	0.00000	119.23534	119.23534		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.86495	119.86495	0.00000	119.83958	119.83958		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.43435	122.43435	0.00000	122.40784	122.40784		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	115.44785	115.44785	0.00000	115.42692	115.42692		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.02665	118.02665	0.00000	118.00513	118.00513		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.36469	118.36469	0.00000	118.34123	118.34123		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.15996	121.15996	0.00000	121.13538	121.13538		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.38827	121.38827	0.00000	121.36015	121.36015		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	346.64600	346.64600	0.00000	347.12900	347.12900		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.38900	354.38900	0.00000	354.88300	354.88300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.33400	362.33400	0.00000	362.83900	362.83900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	370.89600	370.89600	0.00000	371.41200	371.41200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	378.85700	378.85700	0.00000	379.38200	379.38200		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 17/01/2024	Jibar Tradeable Future	0.00	8.37400	91.62600	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	8.24700	91.75300	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	8.21700	91.78300	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	8.08700	91.91300	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	7.85500	92.14500	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	7.53800	92.46200	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	7.42600	92.57400	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	7.34400	92.65600	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	7.28500	92.71500	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	7.40700	92.59300	0.00000	7.40600	92.59400			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.75123	105.68417	0.00000	8.76144	105.65802			3.40	0.00	24,941,464.12	236	74,423.00
R186	On 02/05/2024	Bond Future	0.00	8.72583	108.01891	0.00000	8.73718	107.99211			3.30	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,553.70000	2.55370	0.00000	2,533.93000	2.53393	2,553.700		3.97	0.84	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	82.41000	0.08241	0.00000	85.80000	0.08580	82.410		4.34	(0.07)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.69093	105.10589	0.00000	8.70372	105.07830			3.21	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.67397	107.56038	0.00000	8.68881	107.53171			2.91	0.00	0.00	0	44,537.00
R186	On 06/02/2025	Bond Future	0.00	8.68813	104.52420	0.00000	8.70546	104.49443			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	259.50124	259.50124	0.00000	259.66709	259.66709			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	265.29799	265.29799	0.00000	265.46740	265.46740			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.14396	266.14396	0.00000	266.31456	266.31456			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.42946	272.42946	0.00000	272.60325	272.60325			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.03047	273.03047	0.00000	273.20125	273.20125			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	9.90107	91.69757	0.00000	9.90165	91.69514			7.71	0.00	29,068,129.69	317	98,475.00
R2030	On 01/02/2024	Bond Future	9.57 Call	240.08000	0.24008	0.00000	249.39000	0.24939	240.080		7.24	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	793.00000	0.79300	0.00000	806.24000	0.80624	793.000		8.05	0.50	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	887.29000	0.88729	0.00000	900.59000	0.90059	887.290		8.15	0.53	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,064.39000	1.06439	0.00000	1,077.59000	1.07759	1,064.390		8.32	0.58	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,254.33000	1.25433	0.00000	1,267.16000	1.26716	1,254.330		8.48	0.63	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,517.41000	1.51741	0.00000	1,529.47000	1.52947	1,517.410		8.68	0.69	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	2,264.10000	2.26410	0.00000	2,273.25000	2.27325	2,264.100		9.17	0.81	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	41.81000	0.04181	0.00000	45.95000	0.04595	41.810		10.34	(0.04)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	16.23000	0.01623	0.00000	18.34000	0.01834	16.230		10.88	(0.02)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	4.21000	0.00421	0.00000	4.96000	0.00496	4.210		11.65	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	2.68000	0.00268	0.00000	3.20000	0.00320	2.680		11.65	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86 Put	2.56000	0.00256	0.00000	3.06000	0.00306	2.560		11.65	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10 Put	0.81000	0.00081	0.00000	1.00000	0.00100	0.810		11.65	0.00	0.00	0	400.00

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 02/05/2024	Bond Future	0.00		9.95429		93.72327	0.00000	9.95492	93.72071		7.95	0.00	0.00	0	23,830.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,163.48000		1.16348	0.00000	1,169.30000	1.16930	1,163.480	7.91	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,193.02000		2.19302	0.00000	2,198.71000	2.19871	2,193.020	8.22	0.58	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,437.01000		3.43701	0.00000	3,441.52000	3.44152	3,437.010	8.58	0.73	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,041.70000		4.04170	0.00000	4,045.52000	4.04552	4,041.700	8.75	0.78	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,999.83000		4.99983	0.00000	5,002.57000	5.00257	4,999.830	9.01	0.84	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	125.32000		0.12532	0.00000	127.91000	0.12791	125.320	9.56	(0.06)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	53.71000		0.05371	0.00000	55.13000	0.05513	53.710	9.56	(0.03)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	9.83000		0.00983	0.00000	10.21000	0.01021	9.830	9.56	(0.01)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.01098		91.79648	0.00000	10.01169	91.79369		7.80	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.08402		93.93954	0.00000	10.08489	93.93625		7.25	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.17343		91.92066	0.00000	10.17446	91.91692		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		10.74469		89.56406	0.00000	10.74559	89.55968		9.43	0.00	43,259,440.98	483	92,242.00
R2032	On 01/02/2024	Bond Future	10.01	Call	23.88000		0.02388	0.00000	26.26000	0.02626	23.880	7.79	0.03	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	632.04000		0.63204	0.00000	646.61000	0.64661	632.040	9.70	0.38	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,046.46000		1.04646	0.00000	1,062.04000	1.06204	1,046.460	10.20	0.52	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,101.90000		1.10190	0.00000	1,117.47000	1.11747	1,101.900	10.25	0.53	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	795.93000		0.79593	0.00000	815.67000	0.81567	795.930	10.45	(0.42)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,462.22000		1.46222	0.00000	1,477.25000	1.47725	1,462.220	10.59	0.62	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,113.33000		2.11333	0.00000	2,126.19000	2.12619	2,113.330	11.10	0.73	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	249.09000		0.24909	0.00000	262.44000	0.26244	249.090	11.70	(0.16)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	236.75000		0.23675	0.00000	249.77000	0.24977	236.750	11.75	(0.15)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	140.64000		0.14064	0.00000	150.45000	0.15045	140.640	12.24	(0.10)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	81.29000		0.08129	0.00000	88.27000	0.08827	81.290	12.67	(0.06)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	9.98000		0.00998	0.00000	11.52000	0.01152	9.980	14.28	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	6.11000		0.00611	0.00000	7.16000	0.00716	6.110	14.28	(0.01)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	3.83000		0.00383	0.00000	4.55000	0.00455	3.830	14.28	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.82349		87.38059	0.00000	10.82444	87.37607		10.46	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,115.57000		1.11557	0.00000	1,121.81000	1.12181	1,115.570	10.14	0.34	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,513.03000		1.51303	0.00000	1,519.55000	1.51955	1,513.030	10.30	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,554.99000		1.55499	0.00000	1,561.53000	1.56153	1,554.990	10.32	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,685.26000		1.68526	0.00000	1,691.82000	1.69182	1,685.260	10.37	0.45	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,189.35000		2.18935	0.00000	2,195.78000	2.19578	2,189.350	10.57	0.53	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,821.54000		2.82154	0.00000	2,827.51000	2.82751	2,821.540	10.81	0.60	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,367.66000		1.36766	0.00000	1,377.81000	1.37781	1,367.660	10.94	(0.36)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,622.77000		3.62277	0.00000	3,627.93000	3.62793	3,622.770	11.09	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	675.11000		0.67511	0.00000	682.88000	0.68288	675.110	11.62	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	163.32000		0.16332	0.00000	166.70000	0.16670	163.320	12.70	(0.06)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	100.07000		0.10007	0.00000	102.47000	0.10247	100.070	12.70	(0.04)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	73.24000		0.07324	0.00000	75.16000	0.07516	73.240	12.70	(0.03)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.90559		89.31855	0.00000	10.90663	89.31372		10.05	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.01296		87.23708	0.00000	11.01413	87.23180		9.47	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,803.08000		4.80308	0.00000	4,804.58000	4.80458	4,803.080	10.27	0.65	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	531.49000		0.53149	0.00000	534.95000	0.53495	531.490	11.31	(0.12)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.13141		89.08440	0.00000	11.13273	89.07860		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
R2035	On 01/02/2024	Bond Future	0.00		11.56257		87.34518	0.00000	11.54854	87.42135		11.48	0.00	22,709,746.80	260	67,954.00

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	10.62	Call	21.74000	0.02174	0.00000	26.26000	0.02626	21.740	10.64	0.02	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	286.14000	0.28614	0.00000	314.74000	0.31474	286.140	11.29	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	2.00000	0.00200	0.00000	2.24000	0.00224	2.000	14.44	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.65829	84.76290	0.00000	11.64371	84.84068		12.39	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00		11.75633	86.64300	0.00000	11.74119	86.72229		11.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.88401	84.15063	0.00000	11.86824	84.23147		11.73	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		12.02203	85.93311	0.00000	12.00564	86.01526		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		12.04370	77.15797	0.00000	12.03479	77.20581		13.15	0.00	87,960,085.80	1,140	136,230.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,298.25000	1.29825	0.00000	1,344.90000	1.34490	1,298.250	13.75	0.54	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	105.15000	0.10515	0.00000	109.61000	0.10961	105.150	15.21	(0.07)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	2.76000	0.00276	0.00000	3.15000	0.00315	2.760	16.56	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.15385	78.86245	0.00000	12.14460	78.91130		13.49	0.00	0.00	0	230.00
R2037	On 01/08/2024	Bond Future	0.00		12.27037	76.35560	0.00000	12.26078	76.40537		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,831.42000	2.83142	0.00000	2,863.01000	2.86301	2,831.420	13.92	0.48	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,673.71000	1.67371	0.00000	1,666.84000	1.66684	1,673.710	15.43	(0.28)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,024.68000	1.02468	0.00000	1,021.46000	1.02146	1,024.680	16.34	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.40284	78.13728	0.00000	12.39291	78.18785		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.54315	75.53168	0.00000	12.53287	75.58300		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		12.39578	76.75643	0.00000	12.36165	76.94806		14.04	0.00	47,588,986.60	620	126,972.00
R2040	On 02/05/2024	Bond Future	0.00		12.51236	78.45205	0.00000	12.47692	78.64791		14.43	0.00	0.00	0	500.00
R2040	On 01/08/2024	Bond Future	0.00		12.63558	75.68568	0.00000	12.59875	75.88573		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.77440	77.45145	0.00000	12.73608	77.65582		14.23	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.92026	74.58034	0.00000	12.88042	74.78873		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		12.49493	72.82816	0.00000	12.45571	73.04866		14.83	0.00	22,868,042.24	314	95,496.00
R2044	On 01/02/2024	Bond Future	13.00	Put	356.30000	0.35630	0.00000	331.11000	0.33111	356.300	16.33	(0.19)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	176.61000	0.17661	0.00000	164.77000	0.16477	176.610	16.83	(0.11)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.60848	74.43698	0.00000	12.56778	74.66233		15.26	0.00	0.00	0	284.00
R2044	On 01/08/2024	Bond Future	0.00		12.72823	71.70677	0.00000	12.68596	71.93693		15.71	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.86254	73.37956	0.00000	12.81857	73.61481		15.15	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.00311	70.54744	0.00000	12.95742	70.78732		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		12.41498	75.93585	0.00000	12.37575	76.16141		14.70	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00		12.51899	73.16507	0.00000	12.47831	73.39556		16.01	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00		12.62518	74.78785	0.00000	12.58298	75.02334		15.55	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.75718	72.08187	0.00000	12.71326	72.32254		15.88	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.89584	73.60798	0.00000	12.85017	73.85343		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		12.42890	97.78523	0.00000	12.38457	98.11243		14.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.53814	94.08076	0.00000	12.49208	94.41515		16.26	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.64991	96.16704	0.00000	12.60207	96.50865		15.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.78463	92.53968	0.00000	12.73475	92.88886		16.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.92290	94.49706	0.00000	12.87099	94.85324		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
R209	On 01/02/2024	Bond Future	0.00		11.74923	67.07347	0.00000	11.73006	67.16442		13.07	0.00	58,420,992.37	871	13,445.00

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 02/05/2024	Bond Future	0.00	11.84323	65.40214	0.00000	11.82336	65.49508		14.07	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.93991	66.85262	0.00000	11.91934	66.94748		13.67	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.05876	65.25674	0.00000	12.03741	65.35355		13.84	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.18304	66.63854	0.00000	12.16093	66.73710		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	234.62071	234.62071	0.00000	235.87132	235.87132		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	236.60079	236.60079	0.00000	237.87882	237.87882		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	241.90497	241.90497	0.00000	243.21119	243.21119		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	244.26945	244.26945	0.00000	245.60289	245.60289		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.50717	249.50717	0.00000	250.86810	250.86810		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	10.40834	86.31520	0.00000	10.41426	86.28928		8.76	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.47325	84.66341	0.00000	10.47947	84.63685		9.54	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.53912	86.54135	0.00000	10.54569	86.51402		9.09	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.63635	85.00128	0.00000	10.64337	84.97298		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.74910	86.80301	0.00000	10.75660	86.77373		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	12.21253	62.25876	0.00000	12.18336	62.39838		14.54	0.00	253,642,188.24	4,074	8,854.00
R214	On 02/05/2024	Bond Future	0.00	12.30906	60.32968	0.00000	12.27889	60.47233		15.77	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,791.06000	1.79106	0.00000	1,865.67000	1.86567	1,791.060	15.99	0.45	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,836.73000	1.83673	0.00000	1,912.38000	1.91238	1,836.730	16.03	0.46	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,278.09000	1.27809	0.00000	1,242.80000	1.24280	1,278.090	17.39	(0.31)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	646.89000	0.64689	0.00000	628.77000	0.62877	646.890	18.55	(0.18)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.40731	61.66781	0.00000	12.37610	61.81351		15.33	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.53031	59.80058	0.00000	12.49794	59.94941		15.59	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.65968	61.06713	0.00000	12.62614	61.21887		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 :											590,459,076.84	8,315	1,597,704.00	
Grand Total:											590,459,076.84	8,315	1,597,704.00	