

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2024

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										Option				
AL37	On 01/02/2024	Index Future	0.00		948.43500	948.43500	0.00000	947.82900	947.82900		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		969.29000	969.29000	0.00000	968.76300	968.76300		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		990.68600	990.68600	0.00000	990.29900	990.29900		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,013.79400	1,013.79400	0.00000	1,013.47100	1,013.47100		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,035.52200	1,035.52200	0.00000	1,035.06700	1,035.06700		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,100.29200	1,100.29200	0.00000	1,100.55900	1,100.55900		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,124.48500	1,124.48500	0.00000	1,124.86600	1,124.86600		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,149.30800	1,149.30800	0.00000	1,149.87200	1,149.87200		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,176.11500	1,176.11500	0.00000	1,176.77900	1,176.77900		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,201.32200	1,201.32200	0.00000	1,201.85400	1,201.85400		0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		951.16900	951.16900	0.00000	951.68500	951.68500		0.00	0.00	0	104.00
ALBI	On 02/05/2024	Index Future	0.00		972.08400	972.08400	0.00000	972.70400	972.70400		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		993.54200	993.54200	0.00000	994.32700	994.32700		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,016.71600	1,016.71600	0.00000	1,017.59500	1,017.59500		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,038.50700	1,038.50700	0.00000	1,039.27800	1,039.27800		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		12.14914	77.00865	0.00000	12.15000	77.00473		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.27411	74.92243	0.00000	12.27337	74.92574		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.40326	76.59358	0.00000	12.39982	76.60865		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.56504	74.59360	0.00000	12.56017	74.61443		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.73406	76.20404	0.00000	12.73134	76.21539		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		12.79284	72.33210	0.00000	12.77861	72.40693		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.91803	69.67795	0.00000	12.90187	69.76152		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.04474	71.23171	0.00000	13.02581	71.32804		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.19775	68.63967	0.00000	13.17696	68.74339		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.34955	70.11926	0.00000	13.32984	70.21575		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	0.00		937.55500	937.55500	0.00000	938.04800	938.04800		0.00	0.00	327	399.00
GOVI	On 02/05/2024	GOVI	0.00		958.17000	958.17000	0.00000	958.76600	958.76600		0.00	0.00	327	327.00
GOVI	On 01/08/2024	GOVI	0.00		979.32100	979.32100	0.00000	980.07900	980.07900		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,002.16300	1,002.16300	0.00000	1,003.01300	1,003.01300		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,023.64200	1,023.64200	0.00000	1,024.38600	1,024.38600		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	0.00		176.54352	176.54352	0.00000	176.57486	176.57486		0.00	0.00	0	11,392.00
I2025	On 02/05/2024	Bond Future	0.00		180.46899	180.46899	0.00000	180.51836	180.51836		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		182.65284	182.65284	0.00000	182.73109	182.73109		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.95596	186.95596	0.00000	187.04966	187.04966		0.00	0.00	0	75.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

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 01/02/2024	Bond Future	0.00		129.59580	129.59580	0.00000	129.64181	129.64181		0.00	0.00	0	4,517.00
I2029	On 02/05/2024	Bond Future	0.00		131.10854	131.10854	0.00000	131.16824	131.16824		0.00	0.00	0	6,878.00
I2029	On 01/08/2024	Bond Future	0.00		134.03348	134.03348	0.00000	134.11486	134.11486		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		135.78565	135.78565	0.00000	135.87868	135.87868		0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		138.72335	138.72335	0.00000	138.80126	138.80126		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	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	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	0.00
I2033	On 01/02/2024	Bond Future	0.00		122.54081	122.54081	0.00000	122.76989	122.76989		0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.80007	123.80007	0.00000	124.04613	124.04613		0.00	0.00	0	1,137.00
I2033	On 01/08/2024	Bond Future	0.00		126.56201	126.56201	0.00000	126.83292	126.83292		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		128.04079	128.04079	0.00000	128.32711	128.32711		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.81109	130.81109	0.00000	131.08748	131.08748		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	0.00
I2038	On 01/02/2024	Bond Future	0.00		132.23897	132.23897	0.00000	131.76636	131.76636		0.00	0.00	0	1,500.00
I2038	On 02/05/2024	Bond Future	0.00		135.17931	135.17931	0.00000	134.70920	134.70920		0.00	0.00	0	3,713.00
I2038	On 01/08/2024	Bond Future	0.00		136.12239	136.12239	0.00000	135.66248	135.66248		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		139.32872	139.32872	0.00000	138.86792	138.86792		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		140.21707	140.21707	0.00000	139.72822	139.72822		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	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	0.00
I2046	On 01/02/2024	Bond Future	0.00		116.53676	116.53676	0.00000	115.98595	115.98595		0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00		116.97707	116.97707	0.00000	116.42533	116.42533		0.00	0.00	0	15,218.00
I2046	On 01/08/2024	Bond Future	0.00		119.58664	119.58664	0.00000	119.04063	119.04063		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		120.19464	120.19464	0.00000	119.64423	119.64423		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		122.79379	122.79379	0.00000	122.21617	122.21617		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	0.00
I2050	On 01/02/2024	Bond Future	0.00		116.00602	116.00602	0.00000	115.59091	115.59091		0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00		118.58545	118.58545	0.00000	118.17234	118.17234		0.00	141,235,270.95	1,191	13,039.00
I2050	On 01/08/2024	Bond Future	0.00		118.92316	118.92316	0.00000	118.51897	118.51897		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.72429	121.72429	0.00000	121.31933	121.31933		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.98830	121.98830	0.00000	121.55851	121.55851		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	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	0.00
IGOV	On 01/02/2024	Index Future	0.00		347.43300	347.43300	0.00000	346.87600	346.87600		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		355.15800	355.15800	0.00000	354.62300	354.62300		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		363.08200	363.08200	0.00000	362.59000	362.59000		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		371.63900	371.63900	0.00000	371.16200	371.16200		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		379.68500	379.68500	0.00000	379.15100	379.15100		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	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	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	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	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	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	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	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	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	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 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000	0.00	0.00	0.00	0.00	0	0.00	
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00	
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.39800	91.60200	0.00	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	8.33800	91.66200	0.00	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.31300	91.68700	0.00	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.24600	91.75400	0.00000	8.24600	91.75400	0.00	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.21600	91.78400	0.00000	8.21800	91.78200	0.00	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	8.06800	91.93200	0.00	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	7.84000	92.16000	0.00	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	7.48000	92.52000	0.00	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	7.34800	92.65200	0.00	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	7.26500	92.73500	0.00	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.29500	92.70500	0.00000	7.22000	92.78000	0.00	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	7.35600	92.64400	0.00	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024	Bond Future	0.00	8.67833	105.87115	0.00000	8.67166	105.88828	2.97	0.00	4,373,113,721.90	41,306	37,407.00		
R186	On 02/05/2024	Bond Future	0.00	8.64964	108.19905	0.00000	8.63784	108.22698	2.91	0.00	4,585,367,539.95	42,379	60,747.00		
R186	On 02/05/2024	Bond Future	9.73 Call	2,623.21000	2.62321	0.00000	2,665.58000	2.66558	2,623.210	3.45	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	30.68000	0.03068	0.00000	37.17000	0.03717	30.680	3.80	(0.03)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.61108	105.27838	0.00000	8.59027	105.32339	2.96	0.00	0.00	0.00	0	0.00	
R186	On 07/11/2024	Bond Future	0.00	8.58597	107.73062	0.00000	8.55822	107.78438	2.67	0.00	0.00	0.00	0	44,528.00	
R186	On 06/02/2025	Bond Future	0.00	8.57503	104.71874	0.00000	8.55129	104.75964	2.50	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00	
R202	On 01/02/2024	Bond Future	0.00	259.85031	259.85031	0.00000	259.81315	259.81315	0.00	0.00	0.00	0.00	0	5,010.00	
R202	On 02/05/2024	Bond Future	0.00	265.62800	265.62800	0.00000	265.61558	265.61558	0.00	0.00	0.00	0.00	0	4,398.00	
R202	On 01/08/2024	Bond Future	0.00	266.45297	266.45297	0.00000	266.48060	266.48060	0.00	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024	Bond Future	0.00	272.72963	272.72963	0.00000	272.77771	272.77771	0.00	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025	Bond Future	0.00	273.38944	273.38944	0.00000	273.40285	273.40285	0.00	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	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	0.00	9.68044	92.62958	0.00000	9.69533	92.56631	6.82	0.00	5,695,700,244.62	61,489	53,504.00		
R2030	On 01/02/2024	Bond Future	9.57 Call	344.65000	0.34465	0.00000	276.61000	0.27661	344.650	6.32	0.37	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	1,158.66000	1.15866	0.00000	1,080.36000	1.08036	1,158.660	7.17	0.72	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,288.36000	1.28836	0.00000	1,210.93000	1.21093	1,288.360	7.27	0.75	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,525.90000	1.52590	0.00000	1,450.36000	1.45036	1,525.900	7.45	0.80	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,773.77000	1.77377	0.00000	1,700.01000	1.70001	1,773.770	7.61	0.84	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	2,105.25000	2.10525	0.00000	2,033.86000	2.03386	2,105.250	7.82	0.89	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,991.43000	2.99143	0.00000	2,924.80000	2.92480	2,991.430	8.32	0.95	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	2.15000	0.00215	0.00000	2.04000	0.00204	2.150	9.52	0.00	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	0.48000	0.00048	0.00000	0.46000	0.00046	0.480	10.07	0.00	0.00	0	1,360.00	

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
R2030	On 01/02/2024	Bond Future	11.75	Put	0.06000	0.00006	0.00000	0.06000	0.00006	0.060	10.85	0.00	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	10.85	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030	10.85	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.01000	0.00001		10.85	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		9.72373	94.66641	0.00000	9.73724	94.61081		6.99	0.00	5,790,838,966.11	61,171	86,276.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,321.13000	1.32113	0.00000	1,287.40000	1.28740	1,321.130	6.95	0.48	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,548.34000	2.54834	0.00000	2,493.31000	2.49331	2,548.340	7.26	0.69	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,976.27000	3.97627	0.00000	3,914.47000	3.91447	3,976.270	7.62	0.83	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,650.71000	4.65071	0.00000	4,589.34000	4.58934	4,650.710	7.79	0.87	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,697.32000	5.69732	0.00000	5,636.71000	5.63671	5,697.320	8.05	0.92	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	35.78000	0.03578	0.00000	38.51000	0.03851	35.780	8.60	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	11.61000	0.01161	0.00000	13.34000	0.01334	11.610	8.60	(0.01)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1.20000	0.00120	0.00000	1.46000	0.00146	1.200	8.60	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.76955	92.75015	0.00000	9.78016	92.70798		6.87	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.82861	94.91007	0.00000	9.83813	94.87367		6.73	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.89696	92.93011	0.00000	9.91042	92.88065		6.55	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		10.52169	90.65835	0.00000	10.51682	90.68245		8.41	0.00	1,129,875,016.05	12,463	72,431.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	20.76000	0.02076	0.00000	8.93000	0.00893	20.760	6.68	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	915.24000	0.91524	0.00000	879.61000	0.87961	915.240	8.69	0.58	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,495.93000	1.49593	0.00000	1,476.46000	1.47646	1,495.930	9.22	0.73	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,570.83000	1.57083	0.00000	1,553.30000	1.55330	1,570.830	9.28	0.74	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	237.25000	0.23725	0.00000	202.41000	0.20241	237.250	9.47	(0.21)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	2,043.68000	2.04368	0.00000	2,037.45000	2.03745	2,043.680	9.62	0.82	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,850.33000	2.85033	0.00000	2,857.87000	2.85787	2,850.330	10.13	0.91	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	37.06000	0.03706	0.00000	30.10000	0.03010	37.060	10.75	(0.04)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	34.19000	0.03419	0.00000	27.68000	0.02768	34.190	10.80	(0.04)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	15.03000	0.01503	0.00000	12.01000	0.01201	15.030	11.30	(0.02)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	6.33000	0.00633	0.00000	5.24000	0.00524	6.330	11.74	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	0.25000	0.00025	0.00000	0.20000	0.00020	0.250	13.38	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	0.11000	0.00011	0.00000	0.12000	0.00012	0.110	13.38	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	0.05000	0.00005	0.00000	0.08000	0.00008	0.050	13.38	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.59216	88.48990	0.00000	10.58526	88.52327		9.21	0.00	1,140,457,831.20	12,888	102,398.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,271.20000	1.27120	0.00000	1,260.62000	1.26062	1,271.200	9.09	0.41	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,755.00000	1.75500	0.00000	1,741.74000	1.74174	1,755.000	9.28	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,805.99000	1.80599	0.00000	1,792.66000	1.79266	1,805.990	9.30	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,963.23000	1.96323	0.00000	1,949.94000	1.94994	1,963.230	9.37	0.53	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,564.57000	2.56457	0.00000	2,553.20000	2.55320	2,564.570	9.59	0.62	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,303.75000	3.30375	0.00000	3,296.02000	3.29602	3,303.750	9.85	0.70	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	794.90000	0.79490	0.00000	755.74000	0.75574	794.900	9.98	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	4,219.43000	4.21943	0.00000	4,217.54000	4.21754	4,219.430	10.15	0.78	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	333.25000	0.33325	0.00000	311.27000	0.31127	333.250	10.68	(0.13)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	50.29000	0.05029	0.00000	52.84000	0.05284	50.290	11.47	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	26.45000	0.02645	0.00000	28.06000	0.02806	26.450	11.47	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	17.54000	0.01754	0.00000	18.73000	0.01873	17.540	11.47	(0.01)	0.00	0	1,550.00	

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
R2032	On 01/08/2024	Bond Future	0.00	10.66554	90.44272	0.00000	10.65539	90.49067		8.90	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.76153	88.38233	0.00000	10.74945	88.43784		8.86	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,375.26000	5.37526	0.00000	5,352.42000	5.35242	5,375.260	9.67	0.71	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	320.17000	0.32017	0.00000	317.90000	0.31790	320.170	10.72	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.86355	90.27141	0.00000	10.85351	90.31631		7.83	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	11.35248	88.49605	0.00000	11.33789	88.57679		10.58	0.00	2,587,447,509.90	29,238	36,148.00
R2035	On 01/02/2024	Bond Future	10.62 Call	16.40000	0.01640	0.00000	18.71000	0.01871	16.400	9.76	0.02	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	366.27000	0.36627	0.00000	387.48000	0.38748	366.270	10.39	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	13.49	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.44138	85.93053	0.00000	11.42467	86.02142		10.91	0.00	2,600,429,698.86	30,262	136,805.00
R2035	On 01/08/2024	Bond Future	0.00	11.53232	87.82704	0.00000	11.51242	87.93336		10.83	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.65075	85.35752	0.00000	11.62879	85.47239		10.97	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.77520	87.18243	0.00000	11.75449	87.28844		9.88	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	11.75767	78.71539	0.00000	11.76837	78.65630		12.07	0.00	2,604,377,393.54	33,086	106,716.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,090.03000	2.09003	0.00000	2,042.90000	2.04290	2,090.030	12.64	0.79	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	5.80000	0.00580	0.00000	6.43000	0.00643	5.800	14.07	(0.01)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	15.40	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.85827	80.44625	0.00000	11.86795	80.39363		11.85	0.00	2,602,114,402.50	32,346	28,975.00
R2037	On 01/08/2024	Bond Future	0.00	11.96459	77.96573	0.00000	11.97233	77.92437		12.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,296.24000	3.29624	0.00000	3,236.86000	3.23686	3,296.240	12.57	0.56	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	988.44000	0.98844	0.00000	969.67000	0.96967	988.440	14.10	(0.20)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	554.70000	0.55470	0.00000	541.16000	0.54116	554.700	15.02	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.08494	79.78062	0.00000	12.09194	79.74388		12.34	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.20910	77.22551	0.00000	12.21841	77.17757		12.68	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	12.12928	78.27297	0.00000	12.10478	78.41474		12.83	0.00	901,156,703.61	11,513	131,196.00
R2040	On 02/05/2024	Bond Future	0.00	12.23711	79.99412	0.00000	12.21034	80.14669		12.61	0.00	876,335,584.60	10,955	17,944.00
R2040	On 01/08/2024	Bond Future	0.00	12.35098	77.25320	0.00000	12.32094	77.42160		13.26	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.47869	79.05124	0.00000	12.44640	79.22912		13.19	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.60959	76.22965	0.00000	12.57793	76.40090		13.62	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	12.23874	74.28900	0.00000	12.20920	74.46060		13.62	0.00	126,662,745.00	1,705	91,727.00
R2044	On 01/02/2024	Bond Future	13.00 Put	52.51000	0.05251	0.00000	44.04000	0.04404	52.510	15.08	(0.05)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	16.38000	0.01638	0.00000	13.50000	0.01350	16.380	15.56	(0.02)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.34403	75.92252	0.00000	12.31213	76.10517		13.40	0.00	120,944,574.36	1,593	1,800.00
R2044	On 01/08/2024	Bond Future	0.00	12.45495	73.21699	0.00000	12.41974	73.41544		14.14	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.57878	74.92095	0.00000	12.54119	75.12932		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.70523	72.13628	0.00000	12.66797	72.33922		14.59	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	12.16379	77.40199	0.00000	12.13426	77.57780		13.42	0.00	1,076,893,886.87	13,913	55,440.00

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
R2048	On 02/05/2024	Bond Future	0.00	12.25986	74.65606	0.00000	12.22802	74.84304		14.00	0.00 1,044,214,311.22	13,987	200,326.00
R2048	On 01/08/2024	Bond Future	0.00	12.35778	76.30371	0.00000	12.32275	76.50651		13.95	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.47937	73.62902	0.00000	12.44198	73.84183		14.73	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.60410	75.20259	0.00000	12.56698	75.41009		14.39	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	0.00
R2053	On 01/02/2024	Bond Future	0.00	12.17298	99.70358	0.00000	12.14340	99.92998		13.65	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.27367	96.03145	0.00000	12.24170	96.27237		14.23	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.37661	98.15054	0.00000	12.34140	98.41180		14.17	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.50025	94.56401	0.00000	12.46259	94.83831		14.97	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.62409	96.58347	0.00000	12.58671	96.85074		14.63	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	0.00
R209	On 01/02/2024	Bond Future	0.00	11.48980	68.31934	0.00000	11.49029	68.31696		12.05	0.00 676,088,188.64	9,896	9,025.00
R209	On 02/05/2024	Bond Future	0.00	11.57580	66.66866	0.00000	11.57494	66.67278		12.40	0.00 676,020,212.40	10,140	7,178.00
R209	On 01/08/2024	Bond Future	0.00	11.66425	68.13988	0.00000	11.66115	68.15455		12.36	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.77276	66.57016	0.00000	11.76849	66.59005		12.75	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.88316	67.99304	0.00000	11.88067	68.00445		12.02	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	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	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	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	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	0.00
R210	On 01/02/2024	Bond Future	0.00	234.63375	234.63375	0.00000	234.87753	234.87753		0.00	0.00	0	476.00
R210	On 02/05/2024	Bond Future	0.00	236.59040	236.59040	0.00000	236.86233	236.86233		0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	241.86843	241.86843	0.00000	242.18334	242.18334		0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	244.21790	244.21790	0.00000	244.55756	244.55756		0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.50045	249.50045	0.00000	249.81656	249.81656		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	0.00
R213	On 01/02/2024	Bond Future	0.00	10.17050	87.36506	0.00000	10.18573	87.29733		7.79	0.00 598,450,661.00	6,850	25,820.00
R213	On 02/05/2024	Bond Future	0.00	10.22603	85.72778	0.00000	10.24008	85.66684		8.40	0.00 590,664,404.20	6,890	3,972.00
R213	On 01/08/2024	Bond Future	0.00	10.28192	87.61990	0.00000	10.29350	87.57097		8.05	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.36607	86.10005	0.00000	10.37678	86.05617		8.13	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.45991	87.94184	0.00000	10.47404	87.88575		7.45	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	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	0.00
R214	On 01/02/2024	Bond Future	0.00	11.93698	63.59825	0.00000	11.92250	63.66993		13.29	0.00 838,860,917.50	13,190	5,981.00
R214	On 02/05/2024	Bond Future	0.00	12.02533	61.69254	0.00000	12.00914	61.77177		13.79	0.00 819,030,161.04	13,276	20,900.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,132.99000	2.13299	0.00000	2,135.67000	2.13567	2,132.990	14.01	0.55	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,188.84000	2.18884	0.00000	2,192.04000	2.19204	2,188.840	14.05	0.56	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	639.09000	0.63909	0.00000	592.74000	0.59274	639.090	15.41	(0.21)	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	267.92000	0.26792	0.00000	243.93000	0.24393	267.920	16.58	(0.10)	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.11510	63.05409	0.00000	12.09635	63.14476		13.75	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.22754	61.21579	0.00000	12.20716	61.31293		14.45	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.34298	62.52449	0.00000	12.32358	62.61558		14.13	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	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	0.00

Total for Derivatives : 47,795,300,696.02 472,381 1,697,645.00

Grand Total:

47,795,300,696.02

472,381 1,697,645.00