

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	935.35900	935.35900	0.00000	948.34000	948.34000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	969.55200	969.55200	0.00000	969.36600	969.36600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	990.96500	990.96500	0.00000	990.78000	990.78000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,014.09300	1,014.09300	0.00000	1,013.91200	1,013.91200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,035.49100	1,035.49100	0.00000	1,035.31500	1,035.31500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,094.70200	1,094.70200	0.00000	1,100.06300	1,100.06300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.97300	1,118.97300	0.00000	1,124.45200	1,124.45200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,143.69500	1,143.69500	0.00000	1,149.29200	1,149.29200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,170.40200	1,170.40200	0.00000	1,176.12500	1,176.12500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,195.11300	1,195.11300	0.00000	1,200.95200	1,200.95200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	947.79600	947.79600	0.00000	952.60300	952.60300	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	968.81000	968.81000	0.00000	973.72300	973.72300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	990.21400	990.21400	0.00000	995.23300	995.23300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,013.33700	1,013.33700	0.00000	1,018.47000	1,018.47000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,034.73200	1,034.73200	0.00000	1,039.96900	1,039.96900	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	12.26242	76.49427	0.00000	12.17214	76.90382	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.38923	74.41004	0.00000	12.29508	74.82874	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.52313	76.07096	0.00000	12.42491	76.49882	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.69032	74.06044	0.00000	12.58740	74.49806	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.87123	75.63444	0.00000	12.76357	76.08100	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	12.87462	71.90460	0.00000	12.78445	72.37621	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.00053	69.25391	0.00000	12.90679	69.73606	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.13029	70.79911	0.00000	13.03292	71.29183	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.28674	68.19861	0.00000	13.18512	68.70265	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.44708	69.64507	0.00000	13.34132	70.15952	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	934.27300	934.27300	0.00000	938.99600	938.99600	0.00	0.00	0.00	0	729.00
GOVI	On 02/05/2024		GOVI	0.00	954.98800	954.98800	0.00000	959.81500	959.81500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	976.08600	976.08600	0.00000	981.01800	981.01800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	998.88000	998.88000	0.00000	1,003.92200	1,003.92200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,019.96900	1,019.96900	0.00000	1,025.11400	1,025.11400	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	176.24150	176.24150	0.00000	176.34199	176.34199	0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024		Bond Future	0.00	180.19231	180.19231	0.00000	180.29495	180.29495	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.37281	182.37281	0.00000	182.47724	182.47724	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.67488	186.67488	0.00000	186.78100	186.78100	0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	130.31129	130.31129	0.00000	130.30189	130.30189	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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2029	On 02/05/2024	Bond Future	0.00	131.86338	131.86338	0.00000	131.85372	131.85372		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.80780	134.80780	0.00000	134.79755	134.79755		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.58140	136.58140	0.00000	136.57033	136.57033		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.49302	139.49302	0.00000	139.48107	139.48107		0.00	0.00	0.00	0	118.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	123.70270	123.70270	0.00000	123.89272	123.89272		0.00	0.00	49,481,080.00	400	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	125.01012	125.01012	0.00000	125.20425	125.20425		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.80162	127.80162	0.00000	127.99973	127.99973		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	129.31252	129.31252	0.00000	129.51481	129.51481		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	132.06939	132.06939	0.00000	132.27532	132.27532		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	132.42300	132.42300	0.00000	133.48169	133.48169		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	135.39146	135.39146	0.00000	136.47385	136.47385		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.34094	136.34094	0.00000	137.44721	137.44721		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.55640	139.55640	0.00000	140.68818	140.68818		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.40331	140.40331	0.00000	141.55856	141.55856		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	117.78762	117.78762	0.00000	117.77664	117.77664		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	118.27682	118.27682	0.00000	118.26557	118.26557		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	120.91752	120.91752	0.00000	120.90578	120.90578		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.55888	121.55888	0.00000	121.54634	121.54634		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	124.14866	124.14866	0.00000	124.13526	124.13526		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	117.65431	117.65431	0.00000	117.64358	117.64358		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	120.29193	120.29193	0.00000	120.28077	120.28077		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	120.66906	120.66906	0.00000	120.65735	120.65735		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.51509	123.51509	0.00000	123.50258	123.50258		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	123.77629	123.77629	0.00000	123.76295	123.76295		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	350.06700	350.06700	0.00000	350.74000	350.74000		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	357.91500	357.91500	0.00000	358.60200	358.60200		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	365.90600	365.90600	0.00000	366.60700	366.60700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	374.53800	374.53800	0.00000	375.25500	375.25500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	382.52600	382.52600	0.00000	383.25600	383.25600		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	8.39000	91.61000	0.00000	8.38000	91.62000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.33000	91.67000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.29000	91.71000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.21000	91.79000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.20000	91.80000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.05000	91.95000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.84000	92.16000	0.00000	7.78000	92.22000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.52000	92.48000	0.00000	7.44000	92.56000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.33000	92.67000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.34000	92.66000	0.00000	7.23000	92.77000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.28000	92.72000	0.00000	7.15000	92.85000	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.35000	92.65000	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.64970	105.94469	0.00000	8.56073	106.17367	3.51	0.00	112,301,371.40	1,060	74,456.00
R186	On 02/05/2024		Bond Future	0.00	8.60964	108.29378	0.00000	8.51103	108.52777	3.39	0.00	0.00	0	11,233.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,794.84000	2.79484	0.00000	2,999.94000	2.99994	2,794.840	3.81	0.86	0.00	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	71.94000	0.07194	0.00000	60.05000	0.06005	71.940	4.19	(0.06)	0.00	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.56535	105.37733	0.00000	8.45518	105.61621	3.31	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.53214	107.83494	0.00000	8.40650	108.07894	2.98	0.00	0.00	0	44,540.00
R186	On 06/02/2025		Bond Future	0.00	8.53343	104.79042	0.00000	8.38941	105.03908	2.75	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
R197	On 07/12/2023		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	260.53598	260.53598	0.00000	261.36894	261.36894	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	266.37654	266.37654	0.00000	267.22795	267.22795	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	267.22177	267.22177	0.00000	268.09136	268.09136	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	273.52464	273.52464	0.00000	274.41372	274.41372	0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	274.10993	274.10993	0.00000	275.01668	275.01668	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	9.76920	92.25322	0.00000	9.68264	92.62023	7.97	0.00	468,277,344.72	5,076	98,216.00
R2030	On 01/02/2024		Bond Future	9.57 Call	535.31000	0.53531	0.00000	688.33000	0.68833	535.310	7.14	0.36	0.00	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,241.83000	1.24183	0.00000	1,479.16000	1.47916	1,241.830	7.76	0.59	0.00	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,350.34000	1.35034	0.00000	1,596.66000	1.59666	1,350.340	7.84	0.61	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,549.29000	1.54929	0.00000	1,810.30000	1.81030	1,549.290	7.97	0.66	0.00	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,758.68000	1.75868	0.00000	2,033.06000	2.03306	1,758.680	8.10	0.70	0.00	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	2,041.67000	2.04167	0.00000	2,331.31000	2.33131	2,041.670	8.27	0.74	0.00	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,819.78000	2.81978	0.00000	3,139.32000	3.13932	2,819.780	8.69	0.84	0.00	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	55.31000	0.05531	0.00000	43.94000	0.04394	55.310	9.76	(0.04)	0.00	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	25.13000	0.02513	0.00000	19.96000	0.01996	25.130	10.24	(0.02)	0.00	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	8.23000	0.00823	0.00000	6.58000	0.00658	8.230	10.92	(0.01)	0.00	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	6.40000	0.00640	0.00000	5.13000	0.00513	6.400	11.07	(0.01)	0.00	500.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 01/02/2024	Bond Future	11.86	Put	6.24000	0.00624	0.00000	5.00000	0.00500	6.240	11.08	(0.01)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	3.01000	0.00301	0.00000	2.41000	0.00241	3.010	11.30	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.81328	94.29867	0.00000	9.72194	94.67378		8.10	0.00	0.00	0	21,427.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,499.38000	1.49938	0.00000	1,682.56000	1.68256	1,499.380	7.89	0.45	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,604.39000	2.60439	0.00000	2,853.00000	2.85300	2,604.390	8.05	0.63	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,908.87000	3.90887	0.00000	4,204.89000	4.20489	3,908.870	8.35	0.76	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,536.25000	4.53625	0.00000	4,848.01000	4.84801	4,536.250	8.51	0.81	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,521.23000	5.52123	0.00000	5,851.58000	5.85158	5,521.230	8.76	0.86	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	121.65000	0.12165	0.00000	105.30000	0.10530	121.650	9.48	(0.05)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	63.76000	0.06376	0.00000	54.87000	0.05487	63.760	9.76	(0.03)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	13.56000	0.01356	0.00000	11.42000	0.01142	13.560	9.76	(0.01)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.86385	92.37620	0.00000	9.76723	92.75937		7.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.92829	94.52979	0.00000	9.82562	94.92150		7.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.01134	92.51083	0.00000	9.90234	92.91034		6.90	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		10.60706	90.23732	0.00000	10.52117	90.66092		9.61	0.00	0.00	0	91,882.00
R2032	On 01/02/2024	Bond Future	10.01	Call	91.00000	0.09100	0.00000	142.06000	0.14206	91.000	7.15	0.09	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,007.64000	1.00764	0.00000	1,242.42000	1.24242	1,007.640	8.59	0.49	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,510.36000	1.51036	0.00000	1,794.19000	1.79419	1,510.360	9.01	0.61	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,575.25000	1.57525	0.00000	1,864.22000	1.86422	1,575.250	9.06	0.63	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	626.79000	0.62679	0.00000	509.11000	0.50911	626.790	9.24	(0.33)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,986.18000	1.98618	0.00000	2,303.17000	2.30317	1,986.180	9.36	0.70	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,698.81000	2.69881	0.00000	3,050.45000	3.05045	2,698.810	9.83	0.79	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	209.95000	0.20995	0.00000	167.51000	0.16751	209.950	10.39	(0.13)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	200.27000	0.20027	0.00000	159.72000	0.15972	200.270	10.44	(0.12)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	124.74000	0.12474	0.00000	99.19000	0.09919	124.740	10.89	(0.08)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	77.26000	0.07726	0.00000	61.37000	0.06137	77.260	11.32	(0.05)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	12.43000	0.01243	0.00000	9.95000	0.00995	12.430	12.81	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	9.29000	0.00929	0.00000	7.46000	0.00746	9.290	13.04	(0.01)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	7.14000	0.00714	0.00000	5.74000	0.00574	7.140	13.25	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.67804	88.07594	0.00000	10.58824	88.50885		10.67	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,495.92000	1.49592	0.00000	1,684.09000	1.68409	1,495.920	10.20	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,942.36000	1.94236	0.00000	2,162.89000	2.16289	1,942.360	10.31	0.47	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,989.21000	1.98921	0.00000	2,212.79000	2.21279	1,989.210	10.33	0.48	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,133.63000	2.13363	0.00000	2,366.29000	2.36629	2,133.630	10.37	0.50	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,685.68000	2.68568	0.00000	2,949.00000	2.94900	2,685.680	10.54	0.57	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,365.64000	3.36564	0.00000	3,659.52000	3.65952	3,365.640	10.76	0.65	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,238.38000	1.23838	0.00000	1,113.78000	1.11378	1,238.380	10.89	(0.32)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	4,211.09000	4.21109	0.00000	4,534.87000	4.53487	4,211.090	11.04	0.72	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	624.25000	0.62425	0.00000	555.55000	0.55555	624.250	11.56	(0.18)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	172.80000	0.17280	0.00000	152.12000	0.15212	172.800	12.82	(0.06)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	114.43000	0.11443	0.00000	100.24000	0.10024	114.430	12.94	(0.04)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	85.83000	0.08583	0.00000	74.89000	0.07489	85.830	12.94	(0.03)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.75508	90.02121	0.00000	10.66114	90.46350		10.20	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.85519	87.95345	0.00000	10.75645	88.40567		9.58	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,245.31000	5.24531	0.00000	5,563.79000	5.56379	5,245.310	9.92	0.68	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	510.87000	0.51087	0.00000	466.81000	0.46681	510.870	11.44	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.96846	89.80403	0.00000	10.86491	90.26533		8.94	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	
R2032	On 31/03/2032			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R2035	On 01/02/2024			Bond Future	0.00	11.42350	88.10454	0.00000	11.33804	88.57596		11.87	0.00	2,995,554.36	34	68,043.00
R2035	On 01/02/2024	10.62	Call	Bond Future	119.46000	0.11946	0.00000	171.53000	0.17153	119.460	10.66	0.08	0.00	0	400.00	
R2035	On 01/02/2024	11.12	Call	Bond Future	650.77000	0.65077	0.00000	824.97000	0.82497	650.770	11.04	0.31	0.00	0	400.00	
R2035	On 01/02/2024	13.46	Put	Bond Future	7.66000	0.00766	0.00000	6.08000	0.00608	7.660	14.43	(0.01)	0.00	0	400.00	
R2035	On 02/05/2024			Bond Future	0.00	11.51237	85.54589	0.00000	11.42351	86.02774		12.56	0.00	0.00	0	109,420.00
R2035	On 01/08/2024			Bond Future	0.00	11.60590	87.43555	0.00000	11.51345	87.92785		12.15	0.00	0.00	0	0.00
R2035	On 07/11/2024			Bond Future	0.00	11.72726	84.95898	0.00000	11.63070	85.46239		11.79	0.00	0.00	0	19,875.00
R2035	On 06/02/2025			Bond Future	0.00	11.86063	86.74708	0.00000	11.75991	87.26067		11.00	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	0.00	
R2037	On 01/02/2024			Bond Future	0.00	11.87991	78.04424	0.00000	11.78949	78.53987		13.54	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	12.09	Call	Bond Future	2,031.29000	2.03129	0.00000	2,374.20000	2.37420	2,031.290	13.27	0.64	0.00	0	2,500.00	
R2037	On 01/02/2024	12.93	Put	Bond Future	124.78000	0.12478	0.00000	98.95000	0.09895	124.780	14.73	(0.07)	0.00	0	2,500.00	
R2037	On 01/02/2024	13.93	Put	Bond Future	8.39000	0.00839	0.00000	6.57000	0.00657	8.390	16.42	(0.01)	0.00	0	2,500.00	
R2037	On 02/05/2024			Bond Future	0.00	11.98254	79.77464	0.00000	11.88866	80.28123		13.60	0.00	0.00	0	0.00
R2037	On 01/08/2024			Bond Future	0.00	12.09353	77.28084	0.00000	11.99594	77.79840		13.91	0.00	0.00	0	0.00
R2037	On 01/08/2024	12.11	Call	Bond Future	3,283.49000	3.28349	0.00000	3,569.07000	3.56907	3,283.490	13.43	0.53	0.00	0	1,383.00	
R2037	On 01/08/2024	13.17	Put	Bond Future	1,409.68000	1.40968	0.00000	1,291.96000	1.29196	1,409.680	14.85	(0.25)	0.00	0	1,383.00	
R2037	On 01/08/2024	13.82	Put	Bond Future	856.37000	0.85637	0.00000	781.46000	0.78146	856.370	15.77	(0.16)	0.00	0	1,383.00	
R2037	On 07/11/2024			Bond Future	0.00	12.21898	79.08152	0.00000	12.11733	79.61085		12.82	0.00	0.00	0	9,175.00
R2037	On 06/02/2025			Bond Future	0.00	12.35377	76.48530	0.00000	12.24801	77.02542		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	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	0.00	
R2040	On 01/02/2024			Bond Future	0.00	12.17702	77.99787	0.00000	12.08159	78.54930		14.43	0.00	66,844,174.59	857	126,452.00
R2040	On 02/05/2024			Bond Future	0.00	12.28414	79.72721	0.00000	12.18513	80.29079		14.50	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	12.39958	76.98196	0.00000	12.29671	77.55785		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024			Bond Future	0.00	12.52899	78.77540	0.00000	12.42193	79.36436		13.63	0.00	0.00	0	8,697.00
R2040	On 06/02/2025			Bond Future	0.00	12.66679	75.92176	0.00000	12.55547	76.52275		13.47	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	0.00	
R2044	On 01/02/2024			Bond Future	0.00	12.26065	74.16215	0.00000	12.16522	74.71731		15.22	0.00	0.00	0	95,462.00
R2044	On 01/02/2024	13.00	Put	Bond Future	313.52000	0.31352	0.00000	250.46000	0.25046	313.520	16.22	(0.15)	0.00	0	15,000.00	
R2044	On 01/02/2024	13.25	Put	Bond Future	174.59000	0.17459	0.00000	138.01000	0.13801	174.590	16.72	(0.09)	0.00	0	5,000.00	
R2044	On 02/05/2024			Bond Future	0.00	12.36437	75.80645	0.00000	12.26544	76.37387		15.33	0.00	0.00	0	34.00
R2044	On 01/08/2024			Bond Future	0.00	12.47582	73.09979	0.00000	12.37313	73.67952		15.79	0.00	0.00	0	0.00
R2044	On 07/11/2024			Bond Future	0.00	12.60020	74.80266	0.00000	12.49341	75.39562		15.02	0.00	0.00	0	0.00
R2044	On 06/02/2025			Bond Future	0.00	12.73209	71.99057	0.00000	12.62113	72.59569		14.99	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	0.00	
R2048	On 01/02/2024			Bond Future	0.00	12.18061	77.30217	0.00000	12.08516	77.87178		15.02	0.00	154,604.34	2	246,223.00
R2048	On 02/05/2024			Bond Future	0.00	12.27498	74.56756	0.00000	12.17610	75.14976		16.04	0.00	0.00	0	13,880.00
R2048	On 01/08/2024			Bond Future	0.00	12.37322	76.21463	0.00000	12.27073	76.80953		15.58	0.00	0.00	0	13,000.00
R2048	On 07/11/2024			Bond Future	0.00	12.49514	73.53960	0.00000	12.38852	74.14802		15.83	0.00	0.00	0	0.00
R2048	On 06/02/2025			Bond Future	0.00	12.62494	75.08655	0.00000	12.51411	75.70748		14.91	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	0.00	
R2053	On 01/02/2024			Bond Future	0.00	12.18898	99.58153	0.00000	12.09350	100.31413		15.24	0.00	0.00	0	0.00
R2053	On 02/05/2024			Bond Future	0.00	12.28791	95.92450	0.00000	12.18881	96.67342		16.28	0.00	0.00	0	5,189.00
R2053	On 01/08/2024			Bond Future	0.00	12.39117	98.04289	0.00000	12.28835	98.80797		15.80	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.51510	94.45626	0.00000	12.40796	95.23885		15.70	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	12.64406	96.44127	0.00000	12.53264	97.23987		14.76	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
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024		Bond Future	0.00	11.59388	67.81558	11.50342	68.25312		13.50	0.00	0.00	0	14,316.00
R209	On 02/05/2024		Bond Future	0.00	11.68108	66.16603	11.58735	66.61326		14.24	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.77310	67.62742	11.67599	68.08434		13.84	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	11.88561	66.04760	11.78464	66.51488		13.43	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.00520	67.43718	11.90042	67.91404		12.59	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024		Bond Future	0.00	235.82746	235.82746	235.81055	235.81055		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024		Bond Future	0.00	237.85278	237.85278	237.83541	237.83541		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	243.16372	243.16372	243.14525	243.14525		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	245.54874	245.54874	245.52889	245.52889		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	250.78180	250.78180	250.76036	250.76036		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024		Bond Future	0.00	10.28520	86.85670	10.19914	87.23776		8.98	0.00	0.00	0	29,769.00
R213	On 02/05/2024		Bond Future	0.00	10.34263	85.22368	10.25247	85.61314		9.72	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.40387	87.10637	10.30931	87.50422		9.26	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.49423	85.57683	10.39450	85.98364		8.77	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.60215	87.37932	10.49711	87.79428		8.24	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024		Bond Future	0.00	12.01294	63.22435	11.92260	63.66944		14.93	0.00	0.00	0	10,887.00
R214	On 02/05/2024		Bond Future	0.00	12.10158	61.32154	12.00819	61.77642		15.88	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,293.24000	2.29324	2,547.57000	2.54757	2,293.240	15.24	0.52	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,345.38000	2.34538	2,602.78000	2.60278	2,345.380	15.27	0.53	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,007.56000	1.00756	902.29000	0.90229	1,007.560	16.55	(0.26)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	506.64000	0.50664	450.12000	0.45012	506.640	17.76	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.19374	62.67610	12.09715	63.14088		15.44	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.30888	60.83046	12.20865	61.30582		15.10	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.43170	62.11063	12.32780	62.59575		14.12	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											700,054,129.41	7,429	1,595,454.00	
Grand Total:											700,054,129.41	7,429	1,595,454.00	