

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	944.68400	944.68400	0.00000	946.78800	946.78800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	965.55000	965.55000	0.00000	967.74100	967.74100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	986.96100	986.96100	0.00000	989.16400	989.16400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,010.01900	1,010.01900	0.00000	1,012.27900	1,012.27900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,031.45600	1,031.45600	0.00000	1,033.72800	1,033.72800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,095.33500	1,095.33500	0.00000	1,098.18200	1,098.18200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,119.53000	1,119.53000	0.00000	1,122.48500	1,122.48500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,144.35400	1,144.35400	0.00000	1,147.33400	1,147.33400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,171.09000	1,171.09000	0.00000	1,174.14500	1,174.14500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,195.94600	1,195.94600	0.00000	1,199.02400	1,199.02400	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.03400	948.03400	0.00000	950.57800	950.57800	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	968.97500	968.97500	0.00000	971.61500	971.61500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	990.46100	990.46100	0.00000	993.12400	993.12400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,013.60100	1,013.60100	0.00000	1,016.33100	1,016.33100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,035.11400	1,035.11400	0.00000	1,037.86600	1,037.86600	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	12.24257	76.58406	0.00000	12.20315	76.76280	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.36990	74.49574	0.00000	12.32809	74.68158	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.50155	76.16468	0.00000	12.45856	76.35186	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.66750	74.15717	0.00000	12.62234	74.34911	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.84529	75.74170	0.00000	12.79868	75.93497	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	12.86027	71.97930	0.00000	12.81582	72.21154	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.98676	69.32439	0.00000	12.93996	69.56482	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.11482	70.87701	0.00000	13.06672	71.12014	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.27043	68.27910	0.00000	13.22014	68.52826	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.42844	69.73528	0.00000	13.37661	69.98715	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	934.46700	934.46700	0.00000	936.98300	936.98300	0.00	0.00	0.00	0	729.00
GOVI	On 02/05/2024		GOVI	0.00	955.10800	955.10800	0.00000	957.71900	957.71900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	976.28700	976.28700	0.00000	978.92100	978.92100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	999.09600	999.09600	0.00000	1,001.79600	1,001.79600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,020.30100	1,020.30100	0.00000	1,023.02300	1,023.02300	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	176.29714	176.29714	0.00000	176.30834	176.30834	0.00	0.00	0.00	0	11,660.00
I2025	On 02/05/2024		Bond Future	0.00	180.23462	180.23462	0.00000	180.25347	180.25347	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.42752	182.42752	0.00000	182.44025	182.44025	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.73257	186.73257	0.00000	186.74638	186.74638	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	130.08963	130.08963	0.00000	130.07059	130.07059	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00	131.62592	131.62592	0.00000	131.61194	131.61194		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	134.57552	134.57552	0.00000	134.55636	134.55636		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	136.34059	136.34059	0.00000	136.32161	136.32161		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	139.26185	139.26185	0.00000	139.23753	139.23753		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	123.20815	123.20815	0.00000	122.88953	122.88953		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.49436	124.49436	0.00000	124.17375	124.17375		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.28418	127.28418	0.00000	126.95183	126.95183		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.78081	128.78081	0.00000	128.44121	128.44121		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.54019	131.54019	0.00000	131.18874	131.18874		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	132.38940	132.38940	0.00000	132.36710	132.36710		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	135.34629	135.34629	0.00000	135.32893	135.32893		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	136.30242	136.30242	0.00000	136.27975	136.27975		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.51824	139.51824	0.00000	139.49563	139.49563		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.36311	140.36311	0.00000	140.33500	140.33500		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	116.62882	116.62882	0.00000	116.60926	116.60926		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	117.08223	117.08223	0.00000	117.06713	117.06713		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.70573	119.70573	0.00000	119.68603	119.68603		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.31307	120.31307	0.00000	120.29326	120.29326		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.88924	122.88924	0.00000	122.86486	122.86486		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	116.54179	116.54179	0.00000	116.52221	116.52221		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	119.14476	119.14476	0.00000	119.12957	119.12957		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	119.50332	119.50332	0.00000	119.48369	119.48369		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.32298	122.32298	0.00000	122.30329	122.30329		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	122.55698	122.55698	0.00000	122.53239	122.53239		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	348.35100	348.35100	0.00000	347.11300	347.11300		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	356.13100	356.13100	0.00000	354.88000	354.88000		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	364.11200	364.11200	0.00000	362.81900	362.81900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	372.70700	372.70700	0.00000	371.38500	371.38500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	380.69700	380.69700	0.00000	379.33400	379.33400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000	0.00	0.00	0.00	0	0.00	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000	0.00	0.00	0.00	0	0.00	
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.37300	91.62700	0.00000	8.37500	91.62500	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	8.21800	91.78200	0.00000	8.21800	91.78200	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.08800	91.91200	0.00000	8.08800	91.91200	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.85800	92.14200	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.53800	92.46200	0.00000	7.53800	92.46200	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.42800	92.57200	0.00000	7.42500	92.57500	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.34500	92.65500	0.00000	7.34500	92.65500	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.27300	92.72700	0.00000	7.28500	92.71500	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.40600	92.59400	0.00000	7.40700	92.59300	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.66272	105.91124	0.00000	8.61014	106.04643	3.40	0.00	12,603,437.56	119	74,423.00	
R186	On 02/05/2024		Bond Future	0.00	8.62782	108.25071	0.00000	8.56764	108.39336	3.30	0.00	0.00	0	11,233.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,763.92000	2.76392	0.00000	2,894.15000	2.89415	2,763.920	3.97	0.85	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	75.67000	0.07567	0.00000	71.37000	0.07137	75.670	4.34	(0.06)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.58176	105.34181	0.00000	8.51627	105.48366	3.21	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.55038	107.79958	0.00000	8.47532	107.94520	2.91	0.00	754,597.06	7	44,537.00	
R186	On 06/02/2025		Bond Future	0.00	8.54753	104.76612	0.00000	8.46357	104.91094	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	259.48300	259.48300	0.00000	260.07778	260.07778	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	265.27850	265.27850	0.00000	265.89727	265.89727	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	266.11664	266.11664	0.00000	266.73967	266.73967	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	272.39597	272.39597	0.00000	273.03493	273.03493	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	272.95840	272.95840	0.00000	273.60136	273.60136	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	9.77146	92.24366	0.00000	9.72065	92.45885	7.71	0.00	0.00	0	98,259.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	459.07000	0.45907	0.00000	560.93000	0.56093	459.070	7.24	0.34	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,173.63000	1.17363	0.00000	1,322.54000	1.32254	1,173.630	8.05	0.59	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,284.34000	1.28434	0.00000	1,437.77000	1.43777	1,284.340	8.15	0.62	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,487.60000	1.48760	0.00000	1,648.14000	1.64814	1,487.600	8.32	0.66	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,700.39000	1.70039	0.00000	1,868.12000	1.86812	1,700.390	8.48	0.71	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,988.26000	1.98826	0.00000	2,163.96000	2.16396	1,988.260	8.68	0.75	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,777.97000	2.77797	0.00000	2,968.86000	2.96886	2,777.970	9.17	0.85	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	43.24000	0.04324	0.00000	37.13000	0.03713	43.240	10.34	(0.04)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	18.84000	0.01884	0.00000	15.93000	0.01593	18.840	10.88	(0.02)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	5.86000	0.00586	0.00000	4.84000	0.00484	5.860	11.65	(0.01)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	3.92000	0.00392	0.00000	3.22000	0.00322	3.920	11.65	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	3.76000	0.00376	0.00000	3.09000	0.00309	3.760	11.65	0.00	0.00	0	500.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	12.10 Put	1.35000	0.00135	0.00000	1.10000	0.00110	1.350	11.65	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	9.81754	94.28122	0.00000	9.76298	94.50500		7.95	0.00	88,624,346.80	940	23,540.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	1,441.34000	1.44134	0.00000	1,562.37000	1.56237	1,441.340	7.91	0.45	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,574.29000	2.57429	0.00000	2,736.53000	2.73653	2,574.290	8.22	0.63	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	3,890.26000	3.89026	0.00000	4,078.24000	4.07824	3,890.260	8.58	0.76	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	4,518.22000	4.51822	0.00000	4,714.30000	4.71430	4,518.220	8.75	0.81	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	5,503.15000	5.50315	0.00000	5,708.78000	5.70878	5,503.150	9.01	0.86	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	109.73000	0.10973	0.00000	105.00000	0.10500	109.730	9.56	(0.05)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	47.18000	0.04718	0.00000	45.31000	0.04531	47.180	9.56	(0.02)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	8.77000	0.00877	0.00000	8.52000	0.00852	8.770	9.56	(0.01)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	9.86646	92.36588	0.00000	9.80958	92.59118		7.80	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	9.93082	94.52016	0.00000	9.87021	94.75113		7.25	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00	10.01115	92.51152	0.00000	9.94767	92.74394		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	10.60183	90.26304	0.00000	10.55666	90.48557		9.43	0.00	0.00	0	91,916.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	86.35000	0.08635	0.00000	125.79000	0.12579	86.350	7.79	0.09	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	1,037.19000	1.03719	0.00000	1,173.88000	1.17388	1,037.190	9.70	0.50	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	1,545.07000	1.54507	0.00000	1,703.49000	1.70349	1,545.070	10.20	0.61	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	1,610.13000	1.61013	0.00000	1,770.76000	1.77076	1,610.130	10.25	0.63	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85 Put	636.51000	0.63651	0.00000	581.80000	0.58180	636.510	10.45	(0.33)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	2,021.88000	2.02188	0.00000	2,194.35000	2.19435	2,021.880	10.59	0.70	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,733.12000	2.73312	0.00000	2,920.53000	2.92053	2,733.120	11.10	0.79	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	215.41000	0.21541	0.00000	193.50000	0.19350	215.410	11.70	(0.13)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	205.67000	0.20567	0.00000	184.60000	0.18460	205.670	11.75	(0.13)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	128.37000	0.12837	0.00000	114.34000	0.11434	128.370	12.24	(0.08)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	78.46000	0.07846	0.00000	69.39000	0.06939	78.460	12.67	(0.05)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	12.47000	0.01247	0.00000	10.71000	0.01071	12.470	14.28	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	8.04000	0.00804	0.00000	6.87000	0.00687	8.040	14.28	(0.01)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	5.30000	0.00530	0.00000	4.50000	0.00450	5.300	14.28	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	10.67412	88.09478	0.00000	10.62610	88.32600		10.46	0.00	0.00	0	61,402.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,427.14000	1.42714	0.00000	1,545.36000	1.54536	1,427.140	10.14	0.40	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	1,882.79000	1.88279	0.00000	2,019.53000	2.01953	1,882.790	10.30	0.47	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,930.23000	1.93023	0.00000	2,068.67000	2.06867	1,930.230	10.32	0.48	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	2,076.77000	2.07677	0.00000	2,220.23000	2.22023	2,076.770	10.37	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,635.33000	2.63533	0.00000	2,796.07000	2.79607	2,635.330	10.57	0.58	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	3,321.29000	3.32129	0.00000	3,498.79000	3.49879	3,321.290	10.81	0.65	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,178.34000	1.17834	0.00000	1,131.67000	1.13167	1,178.340	10.94	(0.31)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	4,174.24000	4.17424	0.00000	4,366.10000	4.36610	4,174.240	11.09	0.72	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	580.09000	0.58009	0.00000	558.51000	0.55851	580.090	11.62	(0.17)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	141.97000	0.14197	0.00000	137.46000	0.13746	141.970	12.70	(0.05)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	87.06000	0.08706	0.00000	84.48000	0.08448	87.060	12.70	(0.03)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	63.79000	0.06379	0.00000	62.00000	0.06200	63.790	12.70	(0.03)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	10.74944	90.04768	0.00000	10.69989	90.28071		10.05	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	10.84907	87.98139	0.00000	10.79687	88.22019		9.47	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	5,328.98000	5.32898	0.00000	5,495.68000	5.49568	5,328.980	10.27	0.68	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	467.27000	0.46727	0.00000	444.60000	0.44460	467.270	11.31	(0.10)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.95980	89.84249	0.00000	10.90573	90.08311		8.63	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	0.00	11.41114	88.17249	0.00000	11.36127	88.44746		11.48	0.00	0.00	0	68,094.00
R2035	On 01/02/2024	Bond Future	10.62 Call	79.12000	0.07912	0.00000	102.59000	0.10259	79.120	10.64	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	579.39000	0.57939	0.00000	668.74000	0.66874	579.390	11.29	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	2.64000	0.00264	0.00000	2.69000	0.00269	2.640	14.44	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.50083	85.60825	0.00000	11.44831	85.89287		12.39	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00	11.59258	87.50623	0.00000	11.53852	87.79395		11.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.71317	85.03218	0.00000	11.65659	85.32701		11.73	0.00	170,064.36	2	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.84403	86.83143	0.00000	11.78559	87.12931		10.57	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00	11.87235	78.08550	0.00000	11.83271	78.30239		13.15	0.00	0.00	0	135,090.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,968.69000	1.96869	0.00000	2,109.88000	2.10988	1,968.690	13.75	0.65	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	87.82000	0.08782	0.00000	76.61000	0.07661	87.820	15.21	(0.06)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	3.27000	0.00327	0.00000	3.35000	0.00335	3.270	16.56	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.97590	79.81031	0.00000	11.93413	80.03527		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.08542	77.32366	0.00000	12.04254	77.55064		13.77	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,365.11000	3.36511	0.00000	3,530.76000	3.53076	3,365.110	13.92	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,457.61000	1.45761	0.00000	1,436.45000	1.43645	1,457.610	15.43	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	890.38000	0.89038	0.00000	881.13000	0.88113	890.380	16.34	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.21035	79.12626	0.00000	12.16560	79.35884		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.34304	76.53985	0.00000	12.29702	76.77444		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	12.17920	77.98535	0.00000	12.11936	78.33033		14.04	0.00	0.00	0	126,472.00
R2040	On 02/05/2024	Bond Future	0.00	12.28756	79.70786	0.00000	12.22487	80.06382		14.43	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.40198	76.96861	0.00000	12.33736	77.32948		14.79	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.53133	78.76261	0.00000	12.46398	79.13220		14.23	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.66757	75.91757	0.00000	12.59804	76.29206		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	12.25292	74.20686	0.00000	12.21334	74.43651		14.83	0.00	0.00	0	95,462.00
R2044	On 01/02/2024	Bond Future	13.00 Put	224.88000	0.22488	0.00000	218.95000	0.21895	224.880	16.33	(0.12)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	113.90000	0.11390	0.00000	112.71000	0.11271	113.900	16.83	(0.07)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.35744	75.84597	0.00000	12.31585	76.08383		15.26	0.00	0.00	0	34.00
R2044	On 01/08/2024	Bond Future	0.00	12.46754	73.14625	0.00000	12.42486	73.38652		15.71	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.59143	74.85105	0.00000	12.54696	75.09727		15.15	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.72141	72.04845	0.00000	12.67569	72.29709		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	12.18303	77.28783	0.00000	12.12824	77.61374		14.70	0.00	0.00	0	246,223.00
R2048	On 02/05/2024	Bond Future	0.00	12.27855	74.54670	0.00000	12.22125	74.88291		16.01	0.00	0.00	0	13,880.00
R2048	On 01/08/2024	Bond Future	0.00	12.37586	76.19942	0.00000	12.31694	76.54025		15.55	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.49775	73.52482	0.00000	12.43636	73.87391		15.88	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.62615	75.07983	0.00000	12.56278	75.43364		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	12.18662	99.59952	0.00000	12.14193	99.94125		14.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.28654	95.93478	0.00000	12.23960	96.28824		16.26	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.38868	98.06128	0.00000	12.34045	98.41887		15.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.51236	94.47612	0.00000	12.46203	94.84240		16.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.63968	96.47242	0.00000	12.58780	96.84293		15.23	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2024	Bond Future	0.00	11.57724	67.89577	0.00000	11.53750	68.08781		13.07	0.00	0.00	0	14,316.00
R209	On 02/05/2024	Bond Future	0.00	11.66500	66.24246	0.00000	11.62324	66.44152		14.07	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.75529	67.71090	0.00000	11.71253	67.91191		13.67	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.86694	66.13366	0.00000	11.82239	66.33965		13.84	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.98415	67.53260	0.00000	11.93844	67.74046		12.91	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00	235.72176	235.72176	0.00000	235.68760	235.68760		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	237.72520	237.72520	0.00000	237.70006	237.70006		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	243.05220	243.05220	0.00000	243.01782	243.01782		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	245.42676	245.42676	0.00000	245.39252	245.39252		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	250.68393	250.68393	0.00000	250.64020	250.64020		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	10.28032	86.87825	0.00000	10.24012	87.05604		8.76	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.33916	85.23862	0.00000	10.29621	85.42392		9.54	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.39859	87.12852	0.00000	10.35428	87.31472		9.09	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.48845	85.60034	0.00000	10.44159	85.79125		8.68	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.59363	87.41288	0.00000	10.54502	87.60470		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	12.00062	63.28475	0.00000	11.95595	63.50454		14.54	0.00	0.00	0	10,887.00
R214	On 02/05/2024	Bond Future	0.00	12.08990	61.37815	0.00000	12.04317	61.60542		15.77	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,361.48000	2.36148	0.00000	2,510.49000	2.51049	2,361.480	15.99	0.53	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,414.51000	2.41451	0.00000	2,564.87000	2.56487	2,414.510	16.03	0.54	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,029.69000	1.02969	0.00000	992.89000	0.99289	1,029.690	17.39	(0.26)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	517.68000	0.51768	0.00000	500.41000	0.50041	517.680	18.55	(0.14)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.18061	62.73895	0.00000	12.13275	62.96893		15.33	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.29511	60.89542	0.00000	12.24536	61.13104		15.59	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.41594	62.18382	0.00000	12.36483	62.42215		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 :											102,152,445.78	1,068	1,597,561.00	
Grand Total:											102,152,445.78	1,068	1,597,561.00	