

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	947.25600	947.25600	0.00000	948.43500	948.43500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	968.08100	968.08100	0.00000	969.29000	969.29000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	989.45600	989.45600	0.00000	990.68600	990.68600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,012.54600	1,012.54600	0.00000	1,013.79400	1,013.79400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,034.25800	1,034.25800	0.00000	1,035.52200	1,035.52200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,098.57800	1,098.57800	0.00000	1,100.29200	1,100.29200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,122.72800	1,122.72800	0.00000	1,124.48500	1,124.48500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,147.51800	1,147.51800	0.00000	1,149.30800	1,149.30800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,174.29700	1,174.29700	0.00000	1,176.11500	1,176.11500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,199.47700	1,199.47700	0.00000	1,201.32200	1,201.32200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	950.00100	950.00100	0.00000	951.16900	951.16900	0.00	0.00	161,500,170.00	17	104.00
ALBI	On 02/05/2024		Index Future	0.00	970.88500	970.88500	0.00000	972.08400	972.08400	0.00	0.00	155,341,600.00	16	16.00
ALBI	On 01/08/2024		Index Future	0.00	992.32300	992.32300	0.00000	993.54200	993.54200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,015.48000	1,015.48000	0.00000	1,016.71600	1,016.71600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,037.25400	1,037.25400	0.00000	1,038.50700	1,038.50700	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	12.17795	76.87737	0.00000	12.14914	77.00865	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.30418	74.78813	0.00000	12.27411	74.92243	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.43460	76.45646	0.00000	12.40326	76.59358	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.59782	74.45360	0.00000	12.56504	74.59360	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.76830	76.06130	0.00000	12.73406	76.20404	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	12.81160	72.23365	0.00000	12.79284	72.33210	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.93755	69.57724	0.00000	12.91803	69.67795	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.06500	71.12886	0.00000	13.04474	71.23171	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.21885	68.53467	0.00000	13.19775	68.63967	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.37145	70.01231	0.00000	13.34955	70.11926	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	936.39000	936.39000	0.00000	937.55500	937.55500	0.00	0.00	0.00	0	399.00
GOVI	On 02/05/2024		GOVI	0.00	956.97500	956.97500	0.00000	958.17000	958.17000	0.00	0.00	0.00	0	327.00
GOVI	On 01/08/2024		GOVI	0.00	978.10500	978.10500	0.00000	979.32100	979.32100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,000.93000	1,000.93000	0.00000	1,002.16300	1,002.16300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,022.39300	1,022.39300	0.00000	1,023.64200	1,023.64200	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	176.59021	176.59021	0.00000	176.54352	176.54352	0.00	0.00	0.00	0	11,392.00
I2025	On 02/05/2024		Bond Future	0.00	180.51651	180.51651	0.00000	180.46899	180.46899	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.70176	182.70176	0.00000	182.65284	182.65284	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	187.00678	187.00678	0.00000	186.95596	186.95596	0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	129.58583	129.58583	0.00000	129.59580	129.59580	0.00	0.00	0.00	0	4,517.00

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	131.09821	131.09821	0.00000	131.10854	131.10854		0.00	0.00	0.00	0	6,878.00
I2029	On 01/08/2024	Bond Future	0.00	134.02312	134.02312	0.00000	134.03348	134.03348		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.77563	135.77563	0.00000	135.78565	135.78565		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.71358	138.71358	0.00000	138.72335	138.72335		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	122.61228	122.61228	0.00000	122.54081	122.54081		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.87292	123.87292	0.00000	123.80007	123.80007		0.00	0.00	0.00	0	1,137.00
I2033	On 01/08/2024	Bond Future	0.00	126.63677	126.63677	0.00000	126.56201	126.56201		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.11781	128.11781	0.00000	128.04079	128.04079		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.89026	130.89026	0.00000	130.81109	130.81109		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	131.81057	131.81057	0.00000	132.23897	132.23897		0.00	0.00	0.00	0	1,500.00
I2038	On 02/05/2024	Bond Future	0.00	134.74128	134.74128	0.00000	135.17931	135.17931		0.00	0.00	0.00	0	3,713.00
I2038	On 01/08/2024	Bond Future	0.00	135.67486	135.67486	0.00000	136.12239	136.12239		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.87115	138.87115	0.00000	139.32872	139.32872		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.75008	139.75008	0.00000	140.21707	140.21707		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	116.02445	116.02445	0.00000	116.53676	116.53676		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	116.45322	116.45322	0.00000	116.97707	116.97707		0.00	0.00	0.00	0	15,218.00
I2046	On 01/08/2024	Bond Future	0.00	119.05126	119.05126	0.00000	119.58664	119.58664		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.64722	119.64722	0.00000	120.19464	120.19464		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.23500	122.23500	0.00000	122.79379	122.79379		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	115.43107	115.43107	0.00000	116.00602	116.00602		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.99742	117.99742	0.00000	118.58545	118.58545		0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	118.32236	118.32236	0.00000	118.92316	118.92316		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.10988	121.10988	0.00000	121.72429	121.72429		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.36089	121.36089	0.00000	121.98830	121.98830		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	346.73300	346.73300	0.00000	347.43300	347.43300		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.44200	354.44200	0.00000	355.15800	355.15800		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.35200	362.35200	0.00000	363.08200	363.08200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	370.89600	370.89600	0.00000	371.63900	371.63900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	378.92900	378.92900	0.00000	379.68500	379.68500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.39700	91.60300	0.00000	8.37700	91.62300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.33800	91.66200	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	8.30800	91.69200	0.00000	8.33000	91.67000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.24600	91.75400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.21600	91.78400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.07000	91.93000	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	7.84000	92.16000	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	7.49000	92.51000	0.00000	7.53900	92.46100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.43000	92.57000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.26900	92.73100	0.00000	7.34600	92.65400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.22000	92.78000	0.00000	7.29500	92.70500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.36000	92.64000	0.00000	7.40700	92.59300			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.69370	105.83169	0.00000	8.67833	105.87115			2.97	0.00	1,494,131,799.42	14,118	33,214.00
R186	On 02/05/2024	Bond Future	0.00	8.66674	108.15858	0.00000	8.64964	108.19905			2.91	0.00	3,274,176,533.76	30,272	72,887.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,581.90000	2.58190	0.00000	2,623.21000	2.62321	2,581.900	3.45	0.89	0.00	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	29.73000	0.02973	0.00000	30.68000	0.03068	29.730	3.80	(0.03)	0.00	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.63012	105.23722	0.00000	8.61108	105.27838			2.96	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.60752	107.68890	0.00000	8.58597	107.73062			2.67	0.00	0.00	0	44,528.00
R186	On 06/02/2025	Bond Future	0.00	8.59954	104.67654	0.00000	8.57503	104.71874			2.50	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	259.26366	259.26366	0.00000	259.85031	259.85031			0.00	0.00	0.00	0	5,010.00
R202	On 02/05/2024	Bond Future	0.00	265.02796	265.02796	0.00000	265.62800	265.62800			0.00	0.00	0.00	0	4,398.00
R202	On 01/08/2024	Bond Future	0.00	265.84023	265.84023	0.00000	266.45297	266.45297			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.10360	272.10360	0.00000	272.72963	272.72963			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	272.75070	272.75070	0.00000	273.38944	273.38944			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	9.71026	92.50293	0.00000	9.68044	92.62958			6.82	0.00	2,665,934,442.60	28,820	45,226.00
R2030	On 01/02/2024	Bond Future	9.57 Call	261.55000	0.26155	0.00000	344.65000	0.34465	261.550	6.32	0.32	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	1,027.07000	1.02707	0.00000	1,158.66000	1.15866	1,027.070	7.17	0.71	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	1,154.41000	1.15441	0.00000	1,288.36000	1.28836	1,154.410	7.27	0.74	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	1,389.31000	1.38931	0.00000	1,525.90000	1.52590	1,389.310	7.45	0.80	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,636.06000	1.63606	0.00000	1,773.77000	1.77377	1,636.060	7.61	0.84	0.00	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,967.60000	1.96760	0.00000	2,105.25000	2.10525	1,967.600	7.82	0.89	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	2,857.24000	2.85724	0.00000	2,991.43000	2.99143	2,857.240	8.32	0.96	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	1.15000	0.00115	0.00000	2.15000	0.00215	1.150	9.52	0.00	0.00	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	0.21000	0.00021	0.00000	0.48000	0.00048	0.210	10.07	0.00	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	0.02000	0.00002	0.00000	0.06000	0.00006	0.020	10.85	0.00	0.00	0.00	0	200.00

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	11.85	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	10.85	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	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	0.00000	0.00000		10.85	0.00	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		9.75523	94.53685	0.00000	9.72373	94.66641		6.99	0.00	3,428,000,717.85	36,261	122,340.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	1,240.44000	1.24044	0.00000	1,321.13000	1.32113	1,240.440	6.95	0.46	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,441.40000	2.44140	0.00000	2,548.34000	2.54834	2,441.400	7.26	0.68	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,855.47000	3.85547	0.00000	3,976.27000	3.97627	3,855.470	7.62	0.82	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,526.45000	4.52645	0.00000	4,650.71000	4.65071	4,526.450	7.79	0.87	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,569.88000	5.56988	0.00000	5,697.32000	5.69732	5,569.880	8.05	0.91	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	35.42000	0.03542	0.00000	35.78000	0.03578	35.420	8.60	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	11.32000	0.01132	0.00000	11.61000	0.01161	11.320	8.60	(0.01)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1.13000	0.00113	0.00000	1.20000	0.00120	1.130	8.60	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.80285	92.61788	0.00000	9.76955	92.75015		6.87	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.86392	94.77514	0.00000	9.82861	94.91007		6.73	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.93439	92.79265	0.00000	9.89696	92.93011		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		10.54608	90.53779	0.00000	10.52169	90.65835		8.41	0.00	2,001,247,310.16	22,104	47,609.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	10.10000	0.01010	0.00000	20.76000	0.02076	10.100	6.68	0.02	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	790.42000	0.79042	0.00000	915.24000	0.91524	790.420	8.69	0.55	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,357.55000	1.35755	0.00000	1,495.93000	1.49593	1,357.550	9.22	0.72	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,431.75000	1.43175	0.00000	1,570.83000	1.57083	1,431.750	9.28	0.74	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	217.40000	0.21740	0.00000	237.25000	0.23725	217.400	9.47	(0.21)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,903.17000	1.90317	0.00000	2,043.68000	2.04368	1,903.170	9.62	0.83	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,713.30000	2.71330	0.00000	2,850.33000	2.85033	2,713.300	10.13	0.91	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	27.26000	0.02726	0.00000	37.06000	0.03706	27.260	10.75	(0.03)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	24.89000	0.02489	0.00000	34.19000	0.03419	24.890	10.80	(0.03)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	9.79000	0.00979	0.00000	15.03000	0.01503	9.790	11.30	(0.01)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	3.65000	0.00365	0.00000	6.33000	0.00633	3.650	11.74	(0.01)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	0.09000	0.00009	0.00000	0.25000	0.00025	0.090	13.38	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	0.04000	0.00004	0.00000	0.11000	0.00011	0.040	13.38	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	0.01000	0.00001	0.00000	0.05000	0.00005	0.010	13.38	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.61769	88.36657	0.00000	10.59216	88.48990		9.21	0.00	2,254,231,200.70	25,510	127,205.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,198.11000	1.19811	0.00000	1,271.20000	1.27120	1,198.110	9.09	0.40	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,669.36000	1.66936	0.00000	1,755.00000	1.75500	1,669.360	9.28	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,719.23000	1.71923	0.00000	1,805.99000	1.80599	1,719.230	9.30	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,873.22000	1.87322	0.00000	1,963.23000	1.96323	1,873.220	9.37	0.52	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,464.46000	2.46446	0.00000	2,564.57000	2.56457	2,464.460	9.59	0.61	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,194.95000	3.19495	0.00000	3,303.75000	3.30375	3,194.950	9.85	0.69	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	805.86000	0.80586	0.00000	794.90000	0.79490	805.860	9.98	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	4,103.65000	4.10365	0.00000	4,219.43000	4.21943	4,103.650	10.15	0.77	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	334.14000	0.33414	0.00000	333.25000	0.33325	334.140	10.68	(0.13)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	48.97000	0.04897	0.00000	50.29000	0.05029	48.970	11.47	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	25.50000	0.02550	0.00000	26.45000	0.02645	25.500	11.47	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	16.80000	0.01680	0.00000	17.54000	0.01754	16.800	11.47	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.69222	90.31685	0.00000	10.66554	90.44272		8.90	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 07/11/2024	Bond Future	0.00	10.78952	88.25388	0.00000	10.76153	88.38233		8.86	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,270.75000	5.27075	0.00000	5,375.26000	5.37526	5,270.750	9.67	0.71	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	324.04000	0.32404	0.00000	320.17000	0.32017	324.040	10.72	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.89286	90.14051	0.00000	10.86355	90.27141		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	11.38664	88.30742	0.00000	11.35248	88.49605		10.58	0.00	493,991,707.48	5,594	23,064.00
R2035	On 01/02/2024	Bond Future	10.62 Call	7.01000	0.00701	0.00000	16.40000	0.01640	7.010	9.76	0.01	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	264.22000	0.26422	0.00000	366.27000	0.36627	264.220	10.39	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	0.00000	0.00000	0.00000	0.02000	0.00002		13.49	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.47693	85.73761	0.00000	11.44138	85.93053		10.91	0.00	2,027,008,575.62	23,642	160,447.00
R2035	On 01/08/2024	Bond Future	0.00	11.56929	87.63002	0.00000	11.53232	87.82704		10.83	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.68933	85.15623	0.00000	11.65075	85.35752		10.97	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.81540	86.97718	0.00000	11.77520	87.18243		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	11.78677	78.55486	0.00000	11.75767	78.71539		12.07	0.00	1,187,749,483.20	15,120	87,699.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,910.91000	1.91091	0.00000	2,090.03000	2.09003	1,910.910	12.64	0.79	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	3.45000	0.00345	0.00000	5.80000	0.00580	3.450	14.07	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.40	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.88850	80.28210	0.00000	11.85827	80.44625		11.85	0.00	1,493,166,777.90	18,599	47,574.00
R2037	On 01/08/2024	Bond Future	0.00	11.99600	77.79808	0.00000	11.96459	77.96573		12.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	3,181.52000	3.18152	0.00000	3,296.24000	3.29624	3,181.520	12.57	0.55	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,005.69000	1.00569	0.00000	988.44000	0.98844	1,005.690	14.10	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	562.18000	0.56218	0.00000	554.70000	0.55470	562.180	15.02	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.11761	79.60938	0.00000	12.08494	79.78062		12.34	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.24303	77.05098	0.00000	12.20910	77.22551		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	12.15325	78.13466	0.00000	12.12928	78.27297		12.83	0.00	1,455,961,254.44	18,634	109,834.00
R2040	On 02/05/2024	Bond Future	0.00	12.26201	79.85263	0.00000	12.23711	79.99412		12.61	0.00	1,631,309,378.27	20,429	38,373.00
R2040	On 01/08/2024	Bond Future	0.00	12.37682	77.10880	0.00000	12.35098	77.25320		13.26	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	12.50554	78.90381	0.00000	12.47869	79.05124		13.19	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.63747	76.07934	0.00000	12.60959	76.22965		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	12.25769	74.17927	0.00000	12.23874	74.28900		13.62	0.00	160,746,478.09	2,167	89,560.00
R2044	On 01/02/2024	Bond Future	13.00 Put	38.46000	0.03846	0.00000	52.51000	0.05251	38.460	15.08	(0.04)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	10.31000	0.01031	0.00000	16.38000	0.01638	10.310	15.56	(0.01)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.36370	75.81027	0.00000	12.34403	75.92252		13.40	0.00	288,003,215.73	3,799	5,599.00
R2044	On 01/08/2024	Bond Future	0.00	12.47536	73.10237	0.00000	12.45495	73.21699		14.14	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	12.59996	74.80398	0.00000	12.57878	74.92095		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.72719	72.01711	0.00000	12.70523	72.13628		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	12.17772	77.31931	0.00000	12.16379	77.40199		13.42	0.00	4,871,116.53	63	55,377.00
R2048	On 02/05/2024	Bond Future	0.00	12.27431	74.57148	0.00000	12.25986	74.65606		14.00	0.00	0.00	0	200,326.00
R2048	On 01/08/2024	Bond Future	0.00	12.37274	76.21740	0.00000	12.35778	76.30371		13.95	0.00	0.00	0	13,000.00

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
R2048	On 07/11/2024	Bond Future	0.00	12.49489	73.54101	0.00000	12.47937	73.62902		14.73	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.62018	75.11303	0.00000	12.60410	75.20259		14.39	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	12.19199	99.55861	0.00000	12.17298	99.70358		13.65	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.29342	95.88318	0.00000	12.27367	96.03145		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.39709	97.99918	0.00000	12.37661	98.15054		14.17	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.52155	94.40953	0.00000	12.50025	94.56401		14.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.64620	96.42605	0.00000	12.62409	96.58347		14.63	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00	11.51903	68.17733	0.00000	11.48980	68.31934		12.05	0.00	0.00	0	9,025.00
R209	On 02/05/2024	Bond Future	0.00	11.60611	66.52341	0.00000	11.57580	66.66866		12.40	0.00	0.00	0	7,178.00
R209	On 01/08/2024	Bond Future	0.00	11.69563	67.99158	0.00000	11.66425	68.13988		12.36	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.80535	66.41867	0.00000	11.77276	66.57016		12.75	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.91694	67.83854	0.00000	11.88316	67.99304		12.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00	234.67249	234.67249	0.00000	234.63375	234.63375		0.00	0.00	0.00	0	476.00
R210	On 02/05/2024	Bond Future	0.00	236.62961	236.62961	0.00000	236.59040	236.59040		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	241.90894	241.90894	0.00000	241.86843	241.86843		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	244.26043	244.26043	0.00000	244.21790	244.21790		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.54478	249.54478	0.00000	249.50045	249.50045		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	10.20001	87.23390	0.00000	10.17050	87.36506		7.79	0.00	258,386,811.80	2,962	22,519.00
R213	On 02/05/2024	Bond Future	0.00	10.25698	85.59360	0.00000	10.22603	85.72778		8.40	0.00	607,800,153.60	7,101	11,073.00
R213	On 01/08/2024	Bond Future	0.00	10.31436	87.48292	0.00000	10.28192	87.61990		8.05	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.40022	85.96024	0.00000	10.36607	86.10005		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.49583	87.79935	0.00000	10.45991	87.94184		7.45	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	11.95603	63.50414	0.00000	11.93698	63.59825		13.29	0.00	0.00	0	5,981.00
R214	On 02/05/2024	Bond Future	0.00	12.04504	61.59630	0.00000	12.02533	61.69254		13.79	0.00	0.00	0	20,900.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,054.41000	2.05441	0.00000	2,132.99000	2.13299	2,054.410	14.01	0.55	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,109.49000	2.10949	0.00000	2,188.84000	2.18884	2,109.490	14.05	0.55	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	638.71000	0.63871	0.00000	639.09000	0.63909	638.710	15.41	(0.21)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	264.09000	0.26409	0.00000	267.92000	0.26792	264.090	16.58	(0.10)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.13546	62.95588	0.00000	12.11510	63.05409		13.75	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.24863	61.11551	0.00000	12.22754	61.21579		14.45	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.36480	62.42229	0.00000	12.34298	62.52449		14.13	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 :										25,043,558,727.15		275,228	1,747,955.00	
Grand Total:										25,043,558,727.15		275,228	1,747,955.00	