

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2024

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	946.99000	946.99000	0.00000	941.35600	941.35600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	967.90700	967.90700	0.00000	962.14900	962.14900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	989.42000	989.42000	0.00000	983.53300	983.53300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,012.56400	1,012.56400	0.00000	1,006.53500	1,006.53500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,034.13200	1,034.13200	0.00000	1,027.97100	1,027.97100	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,098.83600	1,098.83600	0.00000	1,089.61800	1,089.61800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,123.10700	1,123.10700	0.00000	1,113.68600	1,113.68600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,148.07100	1,148.07100	0.00000	1,138.43800	1,138.43800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,174.92600	1,174.92600	0.00000	1,165.06300	1,165.06300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,199.95200	1,199.95200	0.00000	1,189.87500	1,189.87500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	950.09200	950.09200	0.00000	942.07200	942.07200	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	971.07700	971.07700	0.00000	962.88200	962.88200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	992.66100	992.66100	0.00000	984.28200	984.28200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,015.88100	1,015.88100	0.00000	1,007.30200	1,007.30200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,037.52000	1,037.52000	0.00000	1,028.75400	1,028.75400	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	12.17600	76.88625	0.00000	12.33942	76.14737	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.30043	74.80486	0.00000	12.47088	74.04950	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.42819	76.48448	0.00000	12.60611	75.71206	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.59023	74.48598	0.00000	12.77689	73.69501	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.76314	76.08279	0.00000	12.95866	75.27444	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	12.83968	72.08672	0.00000	13.00286	71.24281	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.96533	69.43432	0.00000	13.13504	68.57160	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.09184	70.99299	0.00000	13.26825	70.11079	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.24616	68.39916	0.00000	13.43051	67.49581	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.40216	69.86280	0.00000	13.59426	68.93970	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	936.52600	936.52600	0.00000	928.65700	928.65700	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	957.21200	957.21200	0.00000	949.17000	949.17000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	978.48800	978.48800	0.00000	970.26500	970.26500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,001.37600	1,001.37600	0.00000	992.95700	992.95700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,022.70600	1,022.70600	0.00000	1,014.10400	1,014.10400	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	176.37032	176.37032	0.00000	176.32343	176.32343	0.00	0.00	5,643,850.24	32	11,392.00
I2025	On 02/05/2024		Bond Future	0.00	180.30975	180.30975	0.00000	180.26193	180.26193	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.51672	182.51672	0.00000	182.46766	182.46766	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.82707	186.82707	0.00000	186.77606	186.77606	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	129.55723	129.55723	0.00000	129.47327	129.47327	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		131.08215	131.08215	0.00000	130.99643	130.99643		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		134.02601	134.02601	0.00000	133.93810	133.93810		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		135.78559	135.78559	0.00000	135.69515	135.69515		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		138.70384	138.70384	0.00000	138.61097	138.61097		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		122.58330	122.58330	0.00000	122.41324	122.41324		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00		123.85581	123.85581	0.00000	123.68201	123.68201		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		126.63737	126.63737	0.00000	126.45953	126.45953		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		128.12499	128.12499	0.00000	127.94256	127.94256		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.87883	130.87883	0.00000	130.69188	130.69188		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		131.51847	131.51847	0.00000	131.26857	131.26857		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00		134.45614	134.45614	0.00000	134.20066	134.20066		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		135.40287	135.40287	0.00000	135.14173	135.14173		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.59992	138.59992	0.00000	138.33203	138.33203		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		139.45253	139.45253	0.00000	139.17858	139.17858		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		115.72412	115.72412	0.00000	115.70300	115.70300		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00		116.15807	116.15807	0.00000	116.13638	116.13638		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		118.76653	118.76653	0.00000	118.74431	118.74431		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.36169	119.36169	0.00000	119.33873	119.33873		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.92555	121.92555	0.00000	121.90154	121.90154		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		115.30779	115.30779	0.00000	115.08868	115.08868		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		117.88336	117.88336	0.00000	117.65955	117.65955		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		118.22277	118.22277	0.00000	117.99379	117.99379		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.01407	121.01407	0.00000	120.77932	120.77932		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.24502	121.24502	0.00000	121.00499	121.00499		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		346.42800	346.42800	0.00000	346.05900	346.05900		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		354.16500	354.16500	0.00000	353.78900	353.78900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		362.12100	362.12100	0.00000	361.73500	361.73500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		370.67900	370.67900	0.00000	370.28300	370.28300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		378.65500	378.65500	0.00000	378.24800	378.24800		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	8.37700	91.62300	0.00000	8.37000	91.63000	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	8.35000	91.65000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32000	91.68000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.24600	91.75400	0.00000	8.29000	91.71000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.21600	91.78400	0.00000	8.20000	91.80000	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	8.18000	91.82000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.85800	92.14200	0.00000	8.03000	91.97000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.53900	92.46100	0.00000	7.82000	92.18000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.43000	92.57000	0.00000	7.51000	92.49000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.34600	92.65400	0.00000	7.37000	92.63000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.29500	92.70500	0.00000	7.28000	92.72000	0.00	0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.40700	92.59300	0.00000	7.35500	92.64500	0.00	0.00	0.00	0	0.00	
R186	On 01/02/2024		Bond Future	0.00	8.61979	106.02160	0.00000	8.68643	105.85035	3.14	0.00	380,087,436.00	3,585	74,921.00	
R186	On 02/05/2024		Bond Future	0.00	8.58019	108.36359	0.00000	8.65404	108.18863	3.04	0.00	0.00	0	11,233.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,790.90000	2.79090	0.00000	2,637.33000	2.63733	2,790.900	3.59	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	33.81000	0.03381	0.00000	41.46000	0.04146	33.810	3.94	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.52610	105.46236	0.00000	8.60878	105.28335	2.99	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.48584	107.92477	0.00000	8.58055	107.74112	2.75	0.00	4,748,689.88	44	44,581.00	
R186	On 06/02/2025		Bond Future	0.00	8.46923	104.90117	0.00000	8.57827	104.71316	2.56	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	259.62808	259.62808	0.00000	259.58173	259.58173	0.00	0.00	0.00	0	5,070.00	
R202	On 02/05/2024		Bond Future	0.00	265.42708	265.42708	0.00000	265.37994	265.37994	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	266.28637	266.28637	0.00000	266.23792	266.23792	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	272.57447	272.57447	0.00000	272.52371	272.52371	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	273.19136	273.19136	0.00000	273.13919	273.13919	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	9.71762	92.47170	0.00000	9.85521	91.89033	6.87	0.00	149,896,625.70	1,621	100,726.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	266.58000	0.26658	0.00000	131.68000	0.13168	266.580	5.62	0.32	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	1,037.41000	1.03741	0.00000	692.25000	0.69225	1,037.410	6.56	0.69	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,163.71000	1.16371	0.00000	795.83000	0.79583	1,163.710	6.67	0.72	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,396.08000	1.39608	0.00000	992.09000	0.99209	1,396.080	6.87	0.78	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,639.20000	1.63920	0.00000	1,203.46000	1.20346	1,639.200	7.05	0.82	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,965.76000	1.96576	0.00000	1,495.97000	1.49597	1,965.760	7.27	0.87	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,843.50000	2.84350	0.00000	2,315.67000	2.31567	2,843.500	7.83	0.94	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	3.62000	0.00362	0.00000	9.69000	0.00969	3.620	9.15	(0.01)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.92000	0.00092	0.00000	2.71000	0.00271	0.920	9.71	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.14000	0.00014	0.00000	0.45000	0.00045	0.140	10.49	0.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	0.09000	0.00009	0.00000	0.30000	0.00030	0.090	10.67	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	0.09000	0.00009	0.00000	0.29000	0.00029	0.090	10.69	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	12.10 Put	0.02000	0.00002	0.00000	0.09000	0.00009	0.020	10.94	0.00	0.00	0	400.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
									Option					
R2030	On 02/05/2024	Bond Future	0.00	9.76068	94.51445	0.00000	9.90588	93.92031		7.03	0.00	0.00	0	23,830.00
R2030	On 02/05/2024	Bond Future	9.66 Call	1,255.10000	1.25510	0.00000	1,005.72000	1.00572	1,255.100	6.88	0.46	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,439.61000	2.43961	0.00000	2,061.95000	2.06195	2,439.610	7.13	0.68	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	3,844.19000	3.84419	0.00000	3,375.16000	3.37516	3,844.190	7.47	0.82	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,513.52000	4.51352	0.00000	4,015.49000	4.01549	4,513.520	7.64	0.86	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,554.36000	5.55436	0.00000	5,023.52000	5.02352	5,554.360	7.90	0.91	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	43.01000	0.04301	0.00000	61.58000	0.06158	43.010	8.62	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	15.22000	0.01522	0.00000	22.79000	0.02279	15.220	8.67	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	1.74000	0.00174	0.00000	2.86000	0.00286	1.740	8.67	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.80512	92.60888	0.00000	9.95884	92.00140		6.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.86511	94.77060	0.00000	10.02875	94.14849		6.77	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.93956	92.77368	0.00000	10.11361	92.13792		6.62	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	10.56563	90.44132	0.00000	10.70320	89.76631		8.44	0.00	4,069,859.40	45	92,273.00
R2032	On 01/02/2024	Bond Future	10.01 Call	7.14000	0.00714	0.00000	1.74000	0.00174	7.140	5.62	0.02	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	776.40000	0.77640	0.00000	483.37000	0.48337	776.400	7.90	0.53	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	1,331.60000	1.33160	0.00000	922.87000	0.92287	1,331.600	8.47	0.69	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	1,404.01000	1.40401	0.00000	983.06000	0.98306	1,404.010	8.53	0.71	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	279.78000	0.27978	0.00000	493.96000	0.49396	279.780	8.75	(0.24)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	1,864.39000	1.86439	0.00000	1,377.94000	1.37794	1,864.390	8.91	0.80	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,657.04000	2.65704	0.00000	2,094.15000	2.09415	2,657.040	9.48	0.89	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33 Put	49.49000	0.04949	0.00000	104.02000	0.10402	49.490	10.15	(0.05)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	45.87000	0.04587	0.00000	97.07000	0.09707	45.870	10.20	(0.05)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	21.44000	0.02144	0.00000	48.35000	0.04835	21.440	10.72	(0.02)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	10.07000	0.01007	0.00000	24.02000	0.02402	10.070	11.24	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	0.51000	0.00051	0.00000	1.48000	0.00148	0.510	12.88	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	0.32000	0.00032	0.00000	0.96000	0.00096	0.320	13.15	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73 Put	0.21000	0.00021	0.00000	0.65000	0.00065	0.210	13.39	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00	10.63624	88.27711	0.00000	10.78009	87.58732		9.26	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,177.00000	1.17700	0.00000	935.13000	0.93513	1,177.000	8.92	0.39	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	1,636.27000	1.63627	0.00000	1,332.71000	1.33271	1,636.270	9.09	0.48	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,685.09000	1.68509	0.00000	1,375.60000	1.37560	1,685.090	9.11	0.49	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,836.11000	1.83611	0.00000	1,508.94000	1.50894	1,836.110	9.16	0.52	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	2,417.98000	2.41798	0.00000	2,030.69000	2.03069	2,417.980	9.37	0.60	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	3,139.23000	3.13923	0.00000	2,691.63000	2.69163	3,139.230	9.62	0.69	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	834.90000	0.83490	0.00000	1,048.67000	1.04867	834.900	9.75	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	4,039.69000	4.03969	0.00000	3,533.57000	3.53357	4,039.690	9.91	0.77	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	351.78000	0.35178	0.00000	458.93000	0.45893	351.780	10.45	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	62.29000	0.06229	0.00000	86.43000	0.08643	62.290	11.54	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	33.64000	0.03364	0.00000	47.94000	0.04794	33.640	11.54	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	22.70000	0.02270	0.00000	32.89000	0.03289	22.700	11.54	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.70887	90.23842	0.00000	10.85946	89.53313		9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.80604	88.17818	0.00000	10.96457	87.45599		8.85	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	5,175.81000	5.17581	0.00000	4,681.86000	4.68186	5,175.810	9.42	0.71	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	343.25000	0.34325	0.00000	411.02000	0.41102	343.250	10.72	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.91326	90.04955	0.00000	11.07977	89.31163		7.99	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	11.34229	88.55243	0.00000	11.50528	87.65683		10.65	0.00	0.00	0	67,954.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	10.62	Call	23.94	0.0000	0.02394	0.00000	8.67000	0.00867	23.940	9.56	0.03	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	414.76	0.0000	0.41476	0.00000	219.09000	0.21909	414.760	10.12	0.30	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.05	0.0000	0.00005	0.00000	0.24000	0.00024	0.050	13.53	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.42920	85.99677	0.00000	11.59869	85.08148			10.98	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00		11.51724	87.90759	0.00000	11.69367	86.97185			10.94	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.63412	85.44449	0.00000	11.81862	84.48652			10.94	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.76035	87.25842	0.00000	11.95305	86.27963			10.01	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		11.80319	78.46448	0.00000	11.97115	77.54872			12.17	0.00	8,474,163.84	108	136,014.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,929.81	0.0000	1.92981	0.00000	1,326.13000	1.32613	1,929.810	12.33	0.75	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	11.37	0.0000	0.01137	0.00000	32.41000	0.03241	11.370	13.79	(0.01)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.07	0.0000	0.00007	0.00000	0.31000	0.00031	0.070	15.44	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		11.90406	80.19780	0.00000	12.07847	79.26190			11.93	0.00	0.00	0	230.00
R2037	On 01/08/2024	Bond Future	0.00		12.00997	77.72369	0.00000	12.19139	76.76683			12.57	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,139.79	0.0000	3.13979	0.00000	2,647.89000	2.64789	3,139.790	12.39	0.55	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,022.66	0.0000	1.02266	0.00000	1,248.21000	1.24821	1,022.660	13.90	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	574.76	0.0000	0.57476	0.00000	712.84000	0.71284	574.760	14.83	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.13143	79.53711	0.00000	12.32061	78.55750			12.40	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.25980	76.96493	0.00000	12.45685	75.96410			12.74	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		12.15503	78.12440	0.00000	12.32811	77.13712			12.94	0.00	1,796,861.20	23	131,292.00
R2040	On 02/05/2024	Bond Future	0.00		12.26244	79.85019	0.00000	12.44208	78.84122			12.68	0.00	0.00	0	500.00
R2040	On 01/08/2024	Bond Future	0.00		12.37518	77.11795	0.00000	12.56195	76.08643			13.42	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.50314	78.91697	0.00000	12.69778	77.86095			13.25	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.63722	76.08068	0.00000	12.83986	75.00182			13.69	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		12.25933	74.16978	0.00000	12.42224	73.23772			13.68	0.00	22,473,443.34	303	95,233.00
R2044	On 01/02/2024	Bond Future	13.00	Put	71.11	0.0000	0.07111	0.00000	160.58000	0.16058	71.110	14.66	(0.06)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	24.41	0.0000	0.02441	0.00000	62.35000	0.06235	24.410	15.15	(0.02)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.36406	75.80822	0.00000	12.53304	74.85562			13.43	0.00	0.00	0	284.00
R2044	On 01/08/2024	Bond Future	0.00		12.47376	73.11134	0.00000	12.64932	72.13745			14.25	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.59764	74.81678	0.00000	12.78045	73.81982			14.10	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.72691	72.01863	0.00000	12.91711	71.00009			14.61	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		12.18439	77.27978	0.00000	12.35743	76.26717			13.45	0.00	0.00	0	245,623.00
R2048	On 02/05/2024	Bond Future	0.00		12.27992	74.53869	0.00000	12.45930	73.50372			14.01	0.00	0.00	0	13,882.00
R2048	On 01/08/2024	Bond Future	0.00		12.37665	76.19487	0.00000	12.56273	75.13684			14.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.49832	73.52159	0.00000	12.69221	72.43841			14.72	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.62582	75.08166	0.00000	12.82763	73.97513			14.36	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		12.19842	99.50966	0.00000	12.37143	98.20981			13.66	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.29877	95.84309	0.00000	12.47843	94.51468			14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.40072	97.97240	0.00000	12.58735	96.61424			14.23	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.52468	94.38687	0.00000	12.71943	92.99660			14.94	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.65156	96.38797	0.00000	12.85440	94.96762			14.58	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		11.51440	68.19980	0.00000	11.67702	67.41697			12.14	0.00	0.00	0	12,132.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 02/05/2024	Bond Future	0.00	11.59987	66.55328	0.00000	11.76839	65.75318		12.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.68708	68.03194	0.00000	11.86178	67.21395		12.50	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.79571	66.46343	0.00000	11.97755	65.62603		12.79	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.90919	67.87394	0.00000	12.09808	67.01840		12.13	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	234.54153	234.54153	0.00000	234.32023	234.32023		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	236.51959	236.51959	0.00000	236.29345	236.29345		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	241.83115	241.83115	0.00000	241.59960	241.59960		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	244.19333	244.19333	0.00000	243.95566	243.95566		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.44026	249.44026	0.00000	249.19645	249.19645		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	10.22931	87.10393	0.00000	10.36696	86.49668		7.80	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.28567	85.46946	0.00000	10.42989	84.84887		8.44	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.34148	87.36861	0.00000	10.49285	86.73411		8.14	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.42779	85.84757	0.00000	10.58767	85.19787		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.52819	87.67123	0.00000	10.69687	87.00729		7.50	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	11.98236	63.37445	0.00000	12.14509	62.58232		13.38	0.00	0.00	0	16,640.00
R214	On 02/05/2024	Bond Future	0.00	12.07098	61.47001	0.00000	12.23929	60.66037		13.87	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,986.62000	1.98662	0.00000	1,589.15000	1.58915	1,986.620	13.64	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,040.53000	2.04053	0.00000	1,636.38000	1.63638	2,040.530	13.68	0.54	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	668.59000	0.66859	0.00000	871.46000	0.87146	668.590	15.02	(0.22)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	281.51000	0.28151	0.00000	380.64000	0.38064	281.510	16.21	(0.10)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.16042	62.83581	0.00000	12.33459	62.00816		13.89	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.27390	60.99570	0.00000	12.45486	60.14840		14.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.39303	62.29047	0.00000	12.58082	61.42486		14.17	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 :											577,190,929.60	5,761	1,610,276.00	
Grand Total:											577,190,929.60	5,761	1,610,276.00	