

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2024

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	947.62600	947.62600	0.00000	946.99000	946.99000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	968.55700	968.55700	0.00000	967.90700	967.90700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	990.08600	990.08600	0.00000	989.42000	989.42000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,013.25000	1,013.25000	0.00000	1,012.56400	1,012.56400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,034.83700	1,034.83700	0.00000	1,034.13200	1,034.13200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,098.88300	1,098.88300	0.00000	1,098.83600	1,098.83600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,123.15400	1,123.15400	0.00000	1,123.10700	1,123.10700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,148.12000	1,148.12000	0.00000	1,148.07100	1,148.07100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,174.98100	1,174.98100	0.00000	1,174.92600	1,174.92600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,200.01400	1,200.01400	0.00000	1,199.95200	1,199.95200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	950.51400	950.51400	0.00000	950.09200	950.09200	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	971.50800	971.50800	0.00000	971.07700	971.07700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	993.10300	993.10300	0.00000	992.66100	992.66100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,016.33700	1,016.33700	0.00000	1,015.88100	1,015.88100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,037.99000	1,037.99000	0.00000	1,037.52000	1,037.52000	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	12.18680	76.83711	0.00000	12.17600	76.88625	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.31174	74.75442	0.00000	12.30043	74.80486	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.43989	76.43335	0.00000	12.42819	76.48448	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.60226	74.43466	0.00000	12.59023	74.48598	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.77549	76.03138	0.00000	12.76314	76.08279	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	12.81026	72.24068	0.00000	12.83968	72.08672	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.93477	69.59157	0.00000	12.96533	69.43432	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.06001	71.15417	0.00000	13.09184	70.99299	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.21273	68.56510	0.00000	13.24616	68.39916	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.36715	70.03328	0.00000	13.40216	69.86280	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	936.90700	936.90700	0.00000	936.52600	936.52600	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	957.60000	957.60000	0.00000	957.21200	957.21200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	978.88600	978.88600	0.00000	978.48800	978.48800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,001.78800	1,001.78800	0.00000	1,001.37600	1,001.37600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,023.13100	1,023.13100	0.00000	1,022.70600	1,022.70600	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	176.51042	176.51042	0.00000	176.37032	176.37032	0.00	0.00	0.00	0	11,392.00
I2025	On 02/05/2024		Bond Future	0.00	180.45261	180.45261	0.00000	180.30975	180.30975	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.66371	182.66371	0.00000	182.51672	182.51672	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.97990	186.97990	0.00000	186.82707	186.82707	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	129.46405	129.46405	0.00000	129.55723	129.55723	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	130.98656	130.98656	0.00000	131.08215	131.08215	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.92893	133.92893	0.00000	134.02601	134.02601	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.68791	135.68791	0.00000	135.78559	135.78559	0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.60582	138.60582	0.00000	138.70384	138.70384	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	122.94581	122.94581	0.00000	122.58330	122.58330	0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.22608	124.22608	0.00000	123.85581	123.85581	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	127.01668	127.01668	0.00000	126.63737	126.63737	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.51486	128.51486	0.00000	128.12499	128.12499	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.27874	131.27874	0.00000	130.87883	130.87883	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	132.04380	132.04380	0.00000	131.51847	131.51847	0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.99288	134.99288	0.00000	134.45614	134.45614	0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.95241	135.95241	0.00000	135.40287	135.40287	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.16433	139.16433	0.00000	138.59992	138.59992	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.03069	140.03069	0.00000	139.45253	139.45253	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	116.32028	116.32028	0.00000	115.72412	115.72412	0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.76709	116.76709	0.00000	116.15807	116.15807	0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.38993	119.38993	0.00000	118.76653	118.76653	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.00149	120.00149	0.00000	119.36169	119.36169	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.58065	122.58065	0.00000	121.92555	121.92555	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	115.96767	115.96767	0.00000	115.30779	115.30779	0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.55771	118.55771	0.00000	117.88336	117.88336	0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.91282	118.91282	0.00000	118.22277	118.22277	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.72218	121.72218	0.00000	121.01407	121.01407	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.96992	121.96992	0.00000	121.24502	121.24502	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	347.33600	347.33600	0.00000	346.42800	346.42800	0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	355.09400	355.09400	0.00000	354.16500	354.16500	0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	363.07000	363.07000	0.00000	362.12100	362.12100	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.65300	371.65300	0.00000	370.67900	370.67900	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.65100	379.65100	0.00000	378.65500	378.65500	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	8.40000	91.60000	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	8.34000	91.66000	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	8.31000	91.69000	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	7.48000	92.52000	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	7.27000	92.73000	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	8.63058	105.99385	0.00000	8.61979	106.02160			3.14	0.00	106,735,806.95	1,007	74,921.00
R186	On 02/05/2024	Bond Future	0.00	8.59226	108.33497	0.00000	8.58019	108.36359			3.04	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,763.54000	2.76354	0.00000	2,790.90000	2.79090	2,763.540	3.59	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	34.00000	0.03400	0.00000	33.81000	0.03381	34.000	3.94	(0.04)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.53936	105.43362	0.00000	8.52610	105.46236			2.99	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.50029	107.89672	0.00000	8.48584	107.92477			2.75	0.00	0.00	0	44,581.00
R186	On 06/02/2025	Bond Future	0.00	8.48502	104.87391	0.00000	8.46923	104.90117			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	259.76677	259.76677	0.00000	259.62808	259.62808			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	265.56841	265.56841	0.00000	265.42708	265.42708			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.43234	266.43234	0.00000	266.28637	266.28637			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.72711	272.72711	0.00000	272.57447	272.57447			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.35079	273.35079	0.00000	273.19136	273.19136			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	9.70090	92.54266	0.00000	9.71762	92.47170			6.87	0.00	84,954,161.88	918	100,422.00
R2030	On 01/02/2024	Bond Future	9.57 Call	279.37000	0.27937	0.00000	266.58000	0.26658	279.370	5.62	0.33	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	1,075.20000	1.07520	0.00000	1,037.41000	1.03741	1,075.200	6.56	0.71	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,204.43000	1.20443	0.00000	1,163.71000	1.16371	1,204.430	6.67	0.74	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,441.54000	1.44154	0.00000	1,396.08000	1.39608	1,441.540	6.87	0.79	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,688.96000	1.68896	0.00000	1,639.20000	1.63920	1,688.960	7.05	0.84	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	2,020.23000	2.02023	0.00000	1,965.76000	1.96576	2,020.230	7.27	0.88	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,906.28000	2.90628	0.00000	2,843.50000	2.84350	2,906.280	7.83	0.95	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	2.65000	0.00265	0.00000	3.62000	0.00362	2.650	9.15	0.00	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	0.63000	0.00063	0.00000	0.92000	0.00092	0.630	9.71	0.00	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	0.09000	0.00009	0.00000	0.14000	0.00014	0.090	10.49	0.00	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	0.06000	0.00006	0.00000	0.09000	0.00009	0.060	10.67	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	0.05000	0.00005	0.00000	0.09000	0.00009	0.050	10.69	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	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	Contracts Traded	Open Interest	
											Option					
R2030	On 02/05/2024	Bond Future	0.00		9.74309		94.58675	0.00000	9.76068	94.51445		7.03	0.00	283,098,142.75	2,993	26,409.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,282.45000		1.28245	0.00000	1,255.10000	1.25510	1,282.450	6.88	0.47	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,482.77000		2.48277	0.00000	2,439.61000	2.43961	2,482.770	7.13	0.68	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,899.08000		3.89908	0.00000	3,844.19000	3.84419	3,899.080	7.47	0.82	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,572.23000		4.57223	0.00000	4,513.52000	4.51352	4,572.230	7.64	0.87	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,617.51000		5.61751	0.00000	5,554.36000	5.55436	5,617.510	7.90	0.92	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	40.15000		0.04015	0.00000	43.01000	0.04301	40.150	8.62	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	14.04000		0.01404	0.00000	15.22000	0.01522	14.040	8.67	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	1.57000		0.00157	0.00000	1.74000	0.00174	1.570	8.67	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.78639		92.68323	0.00000	9.80512	92.60888		6.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.84486		94.84794	0.00000	9.86511	94.77060		6.77	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.91769		92.85395	0.00000	9.93956	92.77368		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		10.53785		90.57845	0.00000	10.56563	90.44132		8.44	0.00	2,479,041,598.05	27,369	80,573.00
R2032	On 01/02/2024	Bond Future	10.01	Call	8.28000		0.00828	0.00000	7.14000	0.00714	8.280	5.62	0.02	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	835.69000		0.83569	0.00000	776.40000	0.77640	835.690	7.90	0.56	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,414.27000		1.41427	0.00000	1,331.60000	1.33160	1,414.270	8.47	0.72	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,489.17000		1.48917	0.00000	1,404.01000	1.40401	1,489.170	8.53	0.74	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	235.92000		0.23592	0.00000	279.78000	0.27978	235.920	8.75	(0.21)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,962.88000		1.96288	0.00000	1,864.39000	1.86439	1,962.880	8.91	0.82	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,771.14000		2.77114	0.00000	2,657.04000	2.65704	2,771.140	9.48	0.90	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	38.29000		0.03829	0.00000	49.49000	0.04949	38.290	10.15	(0.04)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	35.36000		0.03536	0.00000	45.87000	0.04587	35.360	10.20	(0.04)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	15.93000		0.01593	0.00000	21.44000	0.02144	15.930	10.72	(0.02)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	7.22000		0.00722	0.00000	10.07000	0.01007	7.220	11.24	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.32000		0.00032	0.00000	0.51000	0.00051	0.320	12.88	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.20000		0.00020	0.00000	0.32000	0.00032	0.200	13.15	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.13000		0.00013	0.00000	0.21000	0.00021	0.130	13.39	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.60723		88.41707	0.00000	10.63624	88.27711		9.26	0.00	2,419,886,788.83	27,369	87,687.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,225.00000		1.22500	0.00000	1,177.00000	1.17700	1,225.000	8.92	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,696.69000		1.69669	0.00000	1,636.27000	1.63627	1,696.690	9.09	0.49	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,746.70000		1.74670	0.00000	1,685.09000	1.68509	1,746.700	9.11	0.50	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,901.28000		1.90128	0.00000	1,836.11000	1.83611	1,901.280	9.16	0.53	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,495.28000		2.49528	0.00000	2,417.98000	2.41798	2,495.280	9.37	0.61	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,228.76000		3.22876	0.00000	3,139.23000	3.13923	3,228.760	9.62	0.70	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	790.24000		0.79024	0.00000	834.90000	0.83490	790.240	9.75	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	4,141.13000		4.14113	0.00000	4,039.69000	4.03969	4,141.130	9.91	0.78	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	328.97000		0.32897	0.00000	351.78000	0.35178	328.970	10.45	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	56.98000		0.05698	0.00000	62.29000	0.06229	56.980	11.54	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	30.49000		0.03049	0.00000	33.64000	0.03364	30.490	11.54	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	20.46000		0.02046	0.00000	22.70000	0.02270	20.460	11.54	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.67842		90.38193	0.00000	10.70887	90.23842		9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.77376		88.32617	0.00000	10.80604	88.17818		8.85	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,276.66000		5.27666	0.00000	5,175.81000	5.17581	5,276.660	9.42	0.71	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	328.92000		0.32892	0.00000	343.25000	0.34325	328.920	10.72	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.87911		90.20188	0.00000	10.91326	90.04955		7.99	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024		Bond Future	0.00	11.36928	88.40321	11.34229	88.55243		10.65	0.00	122,880,461.90	1,390	67,954.00
R2035	On 01/02/2024		Bond Future	10.62 Call	17.27000	0.01727	23.94000	0.02394	17.270	9.56	0.02	0.00	0	400.00
R2035	On 01/02/2024		Bond Future	11.12 Call	355.94000	0.35594	414.76000	0.41476	355.940	10.12	0.27	0.00	0	400.00
R2035	On 01/02/2024		Bond Future	13.46 Put	0.04000	0.00004	0.05000	0.00005	0.040	13.53	0.00	0.00	0	400.00
R2035	On 02/05/2024		Bond Future	0.00	11.45731	85.84400	11.42920	85.99677		10.98	0.00	0.00	0	109,420.00
R2035	On 01/08/2024		Bond Future	0.00	11.54641	87.75188	11.51724	87.90759		10.94	0.00	0.00	0	0.00
R2035	On 07/11/2024		Bond Future	0.00	11.66439	85.28628	11.63412	85.44449		10.94	0.00	0.00	0	19,875.00
R2035	On 06/02/2025		Bond Future	0.00	11.79172	87.09800	11.76035	87.25842		10.01	0.00	0.00	0	0.00
R2035	On 28/02/2035		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024		Bond Future	0.00	11.79977	78.48329	11.80319	78.46448		12.17	0.00	161,597,094.11	2,059	135,185.00
R2037	On 01/02/2024		Bond Future	12.09 Call	1,926.94000	1.92694	1,929.81000	1.92981	1,926.940	12.33	0.75	0.00	0	2,500.00
R2037	On 01/02/2024		Bond Future	12.93 Put	9.41000	0.00941	11.37000	0.01137	9.410	13.79	(0.01)	0.00	0	2,500.00
R2037	On 01/02/2024		Bond Future	13.93 Put	0.05000	0.00005	0.07000	0.00007	0.050	15.44	0.00	0.00	0	2,500.00
R2037	On 02/05/2024		Bond Future	0.00	11.90055	80.21680	11.90406	80.19780		11.93	0.00	64,173,440.00	800	1,030.00
R2037	On 01/08/2024		Bond Future	0.00	12.00624	77.74354	12.00997	77.72369		12.57	0.00	0.00	0	0.00
R2037	On 01/08/2024		Bond Future	12.11 Call	3,143.69000	3.14369	3,139.79000	3.13979	3,143.690	12.39	0.55	0.00	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.17 Put	1,012.76000	1.01276	1,022.66000	1.02266	1,012.760	13.90	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.82 Put	567.86000	0.56786	574.76000	0.57476	567.860	14.83	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024		Bond Future	0.00	12.12734	79.55849	12.13143	79.53711		12.40	0.00	0.00	0	9,175.00
R2037	On 06/02/2025		Bond Future	0.00	12.25534	76.98781	12.25980	76.96493		12.74	0.00	0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024		Bond Future	0.00	12.13625	78.23272	12.15503	78.12440		12.94	0.00	0.00	0	131,292.00
R2040	On 02/05/2024		Bond Future	0.00	12.24298	79.96073	12.26244	79.85019		12.68	0.00	0.00	0	500.00
R2040	On 01/08/2024		Bond Future	0.00	12.35488	77.23138	12.37518	77.11795		13.42	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	12.48181	79.03408	12.50314	78.91697		13.25	0.00	0.00	0	8,697.00
R2040	On 06/02/2025		Bond Future	0.00	12.61483	76.20136	12.63722	76.08068		13.69	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024		Bond Future	0.00	12.23055	74.33651	12.25933	74.16978		13.68	0.00	225,165,288.79	3,029	98,126.00
R2044	On 01/02/2024		Bond Future	13.00 Put	55.45000	0.05545	71.11000	0.07111	55.450	14.66	(0.05)	0.00	0	15,000.00
R2044	On 01/02/2024		Bond Future	13.25 Put	18.00000	0.01800	24.41000	0.02441	18.000	15.15	(0.02)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	12.33425	75.97844	12.36406	75.80822		13.43	0.00	0.00	0	284.00
R2044	On 01/08/2024		Bond Future	0.00	12.44273	73.28576	12.47376	73.11134		14.25	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	12.56517	74.99628	12.59764	74.81678		14.10	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	12.69296	72.20300	12.72691	72.01863		14.61	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024		Bond Future	0.00	12.17074	77.36072	12.18439	77.27978		13.45	0.00	212,741,980.00	2,750	242,873.00
R2048	On 02/05/2024		Bond Future	0.00	12.26581	74.62121	12.27992	74.53869		14.01	0.00	0.00	0	13,882.00
R2048	On 01/08/2024		Bond Future	0.00	12.36196	76.27957	12.37665	76.19487		14.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	12.48285	73.60927	12.49832	73.52159		14.72	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	12.60954	75.17227	12.62582	75.08166		14.36	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/02/2024		Bond Future	0.00	12.16976	99.72818	12.19842	99.50966		13.66	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.26904	96.06627	12.29877	95.84309		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.36980	98.20096	12.40072	97.97240		14.23	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.49225	94.62215	12.52468	94.38687		14.94	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	12.61764	96.62949	12.65156	96.38797		14.58	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
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/02/2024		Bond Future	0.00	11.52657	68.14076	11.51440	68.19980		12.14	0.00	0.00	0	12,132.00
R209	On 02/05/2024		Bond Future	0.00	11.61252	66.49275	11.59987	66.55328		12.49	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.70012	67.97040	11.68708	68.03194		12.50	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	11.80909	66.40131	11.79571	66.46343		12.79	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	11.92289	67.81138	11.90919	67.87394		12.13	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024		Bond Future	0.00	234.65658	234.65658	234.54153	234.54153		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024		Bond Future	0.00	236.63669	236.63669	236.51959	236.51959		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	241.95211	241.95211	241.83115	241.83115		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	244.32025	244.32025	244.19333	244.19333		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	249.57305	249.57305	249.44026	249.44026		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024		Bond Future	0.00	10.21178	87.18166	10.22931	87.10393		7.80	0.00	0.00	0	29,769.00
R213	On 02/05/2024		Bond Future	0.00	10.26736	85.54866	10.28567	85.46946		8.44	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.32216	87.45002	10.34148	87.36861		8.14	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.40712	85.93202	10.42779	85.84757		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.50612	87.75858	10.52819	87.67123		7.50	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024		Bond Future	0.00	11.95384	63.51495	11.98236	63.37445		13.38	0.00	0.00	0	16,640.00
R214	On 02/05/2024		Bond Future	0.00	12.04153	61.61342	12.07098	61.47001		13.87	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,056.10000	2.05610	1,986.62000	1.98662	2,056.100	13.64	0.55	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,111.17000	2.11117	2,040.53000	2.04053	2,111.170	13.68	0.56	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	631.45000	0.63145	668.59000	0.66859	631.450	15.02	(0.21)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	262.95000	0.26295	281.51000	0.28151	262.950	16.21	(0.10)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.12988	62.98277	12.16042	62.83581		13.89	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.24202	61.14691	12.27390	60.99570		14.51	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.35979	62.44574	12.39303	62.29047		14.17	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											6,160,274,763.26	69,684	1,627,250.00	
Grand Total:											6,160,274,763.26	69,684	1,627,250.00	