

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2024

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	943.99400	943.99400	0.00000	904.83800	904.83800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	964.74300	964.74300	0.00000	924.72800	924.72800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	986.04900	986.04900	0.00000	945.14900	945.14900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,009.07200	1,009.07200	0.00000	967.21300	967.21300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,030.72000	1,030.72000	0.00000	987.95900	987.95900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,091.65200	1,091.65200	0.00000	1,089.33400	1,089.33400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,115.64600	1,115.64600	0.00000	1,113.27900	1,113.27900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,140.28600	1,140.28600	0.00000	1,137.86400	1,137.86400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,166.90900	1,166.90900	0.00000	1,164.42700	1,164.42700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,191.94300	1,191.94300	0.00000	1,189.40300	1,189.40300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	944.05000	944.05000	0.00000	925.49300	925.49300	0.00	0.00	188,810,000.00	20	84.00
ALBI	On 02/05/2024		Index Future	0.00	964.80000	964.80000	0.00000	945.83600	945.83600	0.00	0.00	183,312,000.00	19	20.00
ALBI	On 01/08/2024		Index Future	0.00	986.10800	986.10800	0.00000	966.72300	966.72300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,009.13200	1,009.13200	0.00000	989.29100	989.29100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,030.78100	1,030.78100	0.00000	1,010.51100	1,010.51100	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	12.28632	76.38636	0.00000	12.30296	76.31136	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.41732	74.28573	0.00000	12.43466	74.20914	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.55253	75.94353	0.00000	12.57065	75.86514	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.72111	73.93019	0.00000	12.74019	73.84963	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.89701	75.52804	0.00000	12.91707	75.44539	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	12.95547	71.48616	0.00000	12.98713	71.32342	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.08727	68.81264	0.00000	13.12019	68.64638	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.22046	70.34793	0.00000	13.25472	70.17779	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.38092	67.73687	0.00000	13.41678	67.56241	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.53994	69.19862	0.00000	13.57735	69.02013	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	930.60800	930.60800	0.00000	911.10100	911.10100	0.00	0.00	0.00	0	399.00
GOVI	On 02/05/2024		GOVI	0.00	951.06200	951.06200	0.00000	931.12800	931.12800	0.00	0.00	0.00	0	327.00
GOVI	On 01/08/2024		GOVI	0.00	972.06700	972.06700	0.00000	951.69100	951.69100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	994.76200	994.76200	0.00000	973.90700	973.90700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,016.10300	1,016.10300	0.00000	994.79700	994.79700	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	176.40228	176.40228	0.00000	176.44344	176.44344	0.00	0.00	990,498,802.20	5,615	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	180.32322	180.32322	0.00000	180.36553	180.36553	0.00	0.00	734,817,121.50	4,075	4,075.00
I2025	On 01/08/2024		Bond Future	0.00	182.50629	182.50629	0.00000	182.54924	182.54924	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.81052	186.81052	0.00000	186.85372	186.85372	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	129.13155	129.13155	0.00000	129.01685	129.01685	0.00	0.00	94,007,768.40	728	4,320.00

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	130.63306	130.63306	0.00000	130.51598	130.51598		0.00	0.00	0.00	0	7,075.00
I2029	On 01/08/2024	Bond Future	0.00	133.54884	133.54884	0.00000	133.42894	133.42894		0.00	0.00	97,223,555.52	728	728.00
I2029	On 07/11/2024	Bond Future	0.00	135.29329	135.29329	0.00000	135.16996	135.16996		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.22329	138.22329	0.00000	138.09684	138.09684		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	122.32930	122.32930	0.00000	122.50371	122.50371		0.00	0.00	1,239,195,809.00	10,130	3,659.00
I2033	On 02/05/2024	Bond Future	0.00	123.58288	123.58288	0.00000	123.76141	123.76141		0.00	0.00	0.00	0	1,160.00
I2033	On 01/08/2024	Bond Future	0.00	126.34143	126.34143	0.00000	126.52366	126.52366		0.00	0.00	1,279,838,685.90	10,130	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.81843	127.81843	0.00000	128.00447	128.00447		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.58670	130.58670	0.00000	130.77637	130.77637		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	131.33499	131.33499	0.00000	131.31095	131.31095		0.00	0.00	0.00	0	1,020.00
I2038	On 02/05/2024	Bond Future	0.00	134.25424	134.25424	0.00000	134.22989	134.22989		0.00	0.00	0.00	0	4,193.00
I2038	On 01/08/2024	Bond Future	0.00	135.17865	135.17865	0.00000	135.15358	135.15358		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.36622	138.36622	0.00000	138.33991	138.33991		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.23792	139.23792	0.00000	139.21053	139.21053		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	115.42427	115.42427	0.00000	114.52758	114.52758		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	115.83912	115.83912	0.00000	114.92268	114.92268		0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00	118.42470	118.42470	0.00000	117.48757	117.48757		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.00872	119.00872	0.00000	118.04913	118.04913		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.58501	121.58501	0.00000	120.60399	120.60399		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	114.35691	114.35691	0.00000	114.33567	114.33567		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	116.89873	116.89873	0.00000	116.87704	116.87704		0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	117.20049	117.20049	0.00000	117.17827	117.17827		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.96402	119.96402	0.00000	119.94084	119.94084		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.19337	120.19337	0.00000	120.16928	120.16928		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	345.30200	345.30200	0.00000	343.94400	343.94400		0.00	0.00	27,624,160.00	8	598.00
IGOV	On 02/05/2024	Index Future	0.00	352.97700	352.97700	0.00000	351.58900	351.58900		0.00	0.00	28,238,160.00	8	24.00
IGOV	On 01/08/2024	Index Future	0.00	360.85600	360.85600	0.00000	359.43700	359.43700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.37000	369.37000	0.00000	367.91500	367.91500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	377.37400	377.37400	0.00000	375.88700	375.88700		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

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 20/12/2027		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
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	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.33800	91.66200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.30800	91.69200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.91000	92.09000	0.00000	7.84000	92.16000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.61000	92.39000	0.00000	7.49000	92.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.58000	92.42000	0.00000	7.35000	92.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.26900	92.73100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.38000	92.62000	0.00000	7.22000	92.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.46000	92.54000	0.00000	7.36000	92.64000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.76502	105.64885	0.00000	8.79044	105.58378	2.97	0.00	0.00	0.00	0	33,214.00
R186	On 02/05/2024		Bond Future	0.00	8.74613	107.97099	0.00000	8.77426	107.90462	2.91	0.00	47,831,148.57	443	73,490.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,410.22000	2.41022	0.00000	2,354.12000	2.35412	2,410.220	3.45	0.88	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	33.98000	0.03398	0.00000	37.52000	0.03752	33.980	3.80	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.71850	105.04642	0.00000	8.75006	104.97840	2.96	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.70739	107.49583	0.00000	8.74368	107.42579	2.67	0.00	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.71310	104.48132	0.00000	8.75502	104.40937	2.50	0.00	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	259.49663	259.49663	0.00000	259.13431	259.13431		0.00	0.00	189,173,043.27	729	4,741.00
R202	On 02/05/2024		Bond Future	0.00	265.26467	265.26467	0.00000	264.89456	264.89456		0.00	0.00	193,377,944.43	729	4,858.00
R202	On 01/08/2024		Bond Future	0.00	266.08516	266.08516	0.00000	265.70648	265.70648		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	272.35973	272.35973	0.00000	271.97109	271.97109		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	273.01957	273.01957	0.00000	272.62142	272.62142		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	9.78805	92.17354	0.00000	9.81886	92.04348	6.82	0.00	3,686,941.60	40	45,116.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	135.88000	0.13588	0.00000	121.13000	0.12113	135.880	6.32	0.21	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	758.34000	0.75834	0.00000	696.12000	0.69612	758.340	7.17	0.63	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	874.25000	0.87425	0.00000	805.57000	0.80557	874.250	7.27	0.68	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,092.93000	1.09293	0.00000	1,013.55000	1.01355	1,092.930	7.45	0.75	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,327.73000	1.32773	0.00000	1,238.62000	1.23862	1,327.730	7.61	0.81	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,648.93000	1.64893	0.00000	1,549.19000	1.54919	1,648.930	7.82	0.87	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,527.99000	2.52799	0.00000	2,410.38000	2.41038	2,527.990	8.32	0.95	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.74000	0.00074	0.00000	1.38000	0.00138	0.740	9.52	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.10000	0.00010	0.00000	0.22000	0.00022	0.100	10.07	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	10.85	0.00	0.00	0	200.00

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 01/02/2024	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.01000	0.00001			10.85	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	0.00000	0.00000	0.00000	0.01000	0.00001			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		9.83751	94.19948	0.00000	9.87000	94.06668			6.99	0.00	659,396.36	7	128,180.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,070.75000	1.07075	0.00000	1,021.73000	1.02173	1,070.750		6.95	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,198.59000	2.19859	0.00000	2,120.04000	2.12004	2,198.590		7.26	0.65	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,566.78000	3.56678	0.00000	3,466.20000	3.46620	3,566.780		7.62	0.80	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,224.43000	4.22443	0.00000	4,116.61000	4.11661	4,224.430		7.79	0.85	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,253.80000	5.25380	0.00000	5,137.65000	5.13765	5,253.800		8.05	0.90	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	39.73000	0.03973	0.00000	44.27000	0.04427	39.730		8.60	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	12.69000	0.01269	0.00000	14.41000	0.01441	12.690		8.60	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	1.26000	0.00126	0.00000	1.48000	0.00148	1.260		8.60	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.88969	92.27406	0.00000	9.92413	92.13814			6.87	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.95576	94.42533	0.00000	9.99249	94.28589			6.73	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.03146	92.43732	0.00000	10.07060	92.29452			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		10.67271	89.91533	0.00000	10.69881	89.78775			8.41	0.00	486,441,935.30	5,410	26,915.00
R2032	On 01/02/2024	Bond Future	10.01	Call	0.99000	0.00099	0.00000	0.99000	0.00099	0.990		6.68	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	430.28000	0.43028	0.00000	401.66000	0.40166	430.280		8.69	0.40	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	881.19000	0.88119	0.00000	827.96000	0.82796	881.190		9.22	0.61	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	944.41000	0.94441	0.00000	888.17000	0.88817	944.410		9.28	0.63	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	318.72000	0.31872	0.00000	379.67000	0.37967	318.720		9.47	(0.30)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,362.10000	1.36210	0.00000	1,288.39000	1.28839	1,362.100		9.62	0.75	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,122.86000	2.12286	0.00000	2,026.44000	2.02644	2,122.860		10.13	0.87	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	35.00000	0.03500	0.00000	48.44000	0.04844	35.000		10.75	(0.04)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	31.67000	0.03167	0.00000	44.13000	0.04413	31.670		10.80	(0.04)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	11.26000	0.01126	0.00000	16.84000	0.01684	11.260		11.30	(0.02)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	3.73000	0.00373	0.00000	6.01000	0.00601	3.730		11.74	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.05000	0.00005	0.00000	0.11000	0.00011	0.050		13.38	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020		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	0.02000	0.00002	0.010		13.38	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.75025	87.72983	0.00000	10.77753	87.59953			9.21	0.00	328,285,023.86	3,742	143,574.00
R2032	On 02/05/2024	Bond Future	10.36	Call	940.64000	0.94064	0.00000	904.44000	0.90444	940.640		9.09	0.34	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,351.43000	1.35143	0.00000	1,304.07000	1.30407	1,351.430		9.28	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,395.61000	1.39561	0.00000	1,347.16000	1.34716	1,395.610		9.30	0.44	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,532.73000	1.53273	0.00000	1,480.98000	1.48098	1,532.730		9.37	0.47	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,067.88000	2.06788	0.00000	2,004.61000	2.00461	2,067.880		9.59	0.56	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,744.15000	2.74415	0.00000	2,668.84000	2.66884	2,744.150		9.85	0.65	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	967.03000	0.96703	0.00000	1,016.18000	1.01618	967.030		9.98	(0.31)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,602.31000	3.60231	0.00000	3,514.83000	3.51483	3,602.310		10.15	0.73	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	406.98000	0.40698	0.00000	432.95000	0.43295	406.980		10.68	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	60.81000	0.06081	0.00000	66.42000	0.06642	60.810		11.47	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	31.92000	0.03192	0.00000	35.20000	0.03520	31.920		11.47	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	21.13000	0.02113	0.00000	23.44000	0.02344	21.130		11.47	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.83079	89.66684	0.00000	10.85938	89.53351			8.90	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.93491	87.59052	0.00000	10.96507	87.45373			8.86	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,797.35000	4.79735	0.00000	4,709.69000	4.70969	4,797.350		9.67	0.68	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	374.32000	0.37432	0.00000	389.46000	0.38946	374.320		10.72	(0.09)	0.00	0	1,615.00

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 06/02/2025	Bond Future	0.00		11.04509		89.46466	0.00000	11.07683	89.32459			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		11.48155		87.78640	0.00000	11.50791	87.64249			10.58	0.00	6,496,193.60	74	21,460.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1.14000		0.00114	0.00000	1.23000	0.00123	1.140		9.76	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	121.15000		0.12115	0.00000	115.63000	0.11563	121.150		10.39	0.14	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.00000		0.00000	0.00000	0.00000	0.00000			13.49	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.57576		85.20449	0.00000	11.60315	85.05758			10.91	0.00	6,816,359.20	80	161,856.00
R2035	On 01/08/2024	Bond Future	0.00		11.67200		87.08601	0.00000	11.70055	86.93566			10.83	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.79636		84.60130	0.00000	11.82628	84.44708			10.97	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.92681		86.41198	0.00000	11.95812	86.25410			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		11.92131		77.81882	0.00000	11.94762	77.67607			12.07	0.00	7,423,448,515.08	95,394	86,346.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,303.01000		1.30301	0.00000	1,231.68000	1.23168	1,303.010		12.64	0.69	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	3.97000		0.00397	0.00000	6.48000	0.00648	3.970		14.07	(0.01)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.40	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.02834		79.52923	0.00000	12.05564	79.38348			11.85	0.00	1,360,108,891.46	17,102	61,863.00
R2037	On 01/08/2024	Bond Future	0.00		12.14128		77.02941	0.00000	12.16970	76.88033			12.42	0.00	5,564,681,607.81	72,241	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,752.04000		2.75204	0.00000	2,683.96000	2.68396	2,752.040		12.57	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,158.26000		1.15826	0.00000	1,200.17000	1.20017	1,158.260		14.10	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	650.91000		0.65091	0.00000	677.44000	0.67744	650.910		15.02	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.26868		78.82461	0.00000	12.29838	78.67168			12.34	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.39998		76.25101	0.00000	12.43096	76.09452			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		12.27224		77.45367	0.00000	12.29861	77.30401			12.83	0.00	5,335,241,150.61	68,883	26,882.00
R2040	On 02/05/2024	Bond Future	0.00		12.38563		79.15606	0.00000	12.41298	79.00327			12.61	0.00	5,254,300,106.74	66,379	122,184.00
R2040	On 01/08/2024	Bond Future	0.00		12.50519		76.39763	0.00000	12.53366	76.24129			13.26	0.00	228,581,708.96	2,992	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.63892		78.17790	0.00000	12.66865	78.01755			13.19	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.77594		75.33955	0.00000	12.80693	75.17551			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		12.37178		73.52431	0.00000	12.39812	73.37447			13.62	0.00	2,373,879,396.97	32,287	22,524.00
R2044	On 01/02/2024	Bond Future	13.00	Put	46.76000		0.04676	0.00000	64.19000	0.06419	46.760		15.08	(0.05)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	11.13000		0.01113	0.00000	16.91000	0.01691	11.130		15.56	(0.01)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.48215		75.14032	0.00000	12.50946	74.98731			13.40	0.00	454,373,515.04	6,047	71,916.00
R2044	On 01/08/2024	Bond Future	0.00		12.59827		72.41840	0.00000	12.62667	72.26188			14.14	0.00	1,900,258,816.00	26,240	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.72758		74.10578	0.00000	12.75720	73.94534			14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.85959		71.30557	0.00000	12.89045	71.14140			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		12.29744		76.61542	0.00000	12.32386	76.46168			13.42	0.00	1,532,308,400.00	20,000	15,261.00
R2048	On 02/05/2024	Bond Future	0.00		12.39851		73.85155	0.00000	12.42588	73.69458			14.00	0.00	1,477,031,000.00	20,000	230,647.00
R2048	On 01/08/2024	Bond Future	0.00		12.50145		75.48224	0.00000	12.52987	75.32169			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	12.62865	72.79030	0.00000	12.65832	72.62565		14.73	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.75907	74.34763	0.00000	12.79000	74.17915		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	12.31694	98.61567	0.00000	12.35338	98.34390		13.65	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.42327	94.91886	0.00000	12.46111	94.64124		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.53184	97.01440	0.00000	12.57118	96.73048		14.17	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.66183	93.40378	0.00000	12.70294	93.11283		14.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.79195	95.40059	0.00000	12.83480	95.10310		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	11.62963	67.64377	0.00000	11.64577	67.56640		12.05	0.00	116,888,434.56	1,728	6,066.00
R209	On 02/05/2024	Bond Future	0.00	11.72082	65.97767	0.00000	11.73753	65.89869		12.40	0.00	0.00	0	8,081.00
R209	On 01/08/2024	Bond Future	0.00	11.81440	67.43441	0.00000	11.83175	67.35356		12.36	0.00	113,964,152.90	1,690	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.92863	65.84988	0.00000	11.94674	65.76689		12.75	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.04466	67.25882	0.00000	12.06353	67.17375		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	234.41163	234.41163	0.00000	234.32742	234.32742		0.00	0.00	111,579,935.88	476	300.00
R210	On 02/05/2024	Bond Future	0.00	236.36149	236.36149	0.00000	236.27580	236.27580		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	241.63717	241.63717	0.00000	241.54906	241.54906		0.00	0.00	115,019,292.92	476	300.00
R210	On 07/11/2024	Bond Future	0.00	243.98808	243.98808	0.00000	243.89701	243.89701		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.27109	249.27109	0.00000	249.17712	249.17712		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	10.30684	86.76122	0.00000	10.33793	86.62429		7.79	0.00	0.00	0	21,975.00
R213	On 02/05/2024	Bond Future	0.00	10.36906	85.10993	0.00000	10.40161	84.97011		8.40	0.00	0.00	0	11,822.00
R213	On 01/08/2024	Bond Future	0.00	10.43178	86.98938	0.00000	10.46598	86.84631		8.05	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.52374	85.45692	0.00000	10.55993	85.31015		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.62564	87.28687	0.00000	10.66388	87.13663		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	12.10129	62.79394	0.00000	12.13264	62.64236		13.29	0.00	816,321.22	13	5,809.00
R214	On 02/05/2024	Bond Future	0.00	12.19537	60.87001	0.00000	12.22778	60.71520		13.79	0.00	0.00	0	21,048.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,654.35000	1.65435	0.00000	1,589.17000	1.58917	1,654.350	14.01	0.48	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,703.35000	1.70335	0.00000	1,636.89000	1.63689	1,703.350	14.05	0.49	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	783.74000	0.78374	0.00000	831.00000	0.83100	783.740	15.41	(0.25)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	328.01000	0.32801	0.00000	352.13000	0.35213	328.010	16.58	(0.12)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.29090	62.21411	0.00000	12.32446	62.05582		13.75	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.40978	60.35774	0.00000	12.44470	60.19548		14.45	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.53168	61.64949	0.00000	12.56797	61.48348		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 :										39,488,815,294.86		474,663		1,858,409.00
Grand Total:										39,488,815,294.86		474,663		1,858,409.00