

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2024

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					
Derivatives															
AL37	On 01/02/2024	Index Future	0.00		947.06000	947.06000	0.00000	946.18900	946.18900		0.00	0.00	0	0.00	
AL37	On 02/05/2024	Index Future	0.00		967.78200	967.78200	0.00000	966.89300	966.89300		0.00	0.00	0	0.00	
AL37	On 01/08/2024	Index Future	0.00		989.12100	989.12100	0.00000	988.21100	988.21100		0.00	0.00	0	0.00	
AL37	On 07/11/2024	Index Future	0.00		1,012.15300	1,012.15300	0.00000	1,011.21800	1,011.21800		0.00	0.00	0	0.00	
AL37	On 06/02/2025	Index Future	0.00		1,033.87800	1,033.87800	0.00000	1,032.91900	1,032.91900		0.00	0.00	0	0.00	
AL7T	On 01/02/2024	Index Future	0.00		1,097.04500	1,097.04500	0.00000	1,095.87500	1,095.87500		0.00	0.00	0	0.00	
AL7T	On 02/05/2024	Index Future	0.00		1,121.04800	1,121.04800	0.00000	1,119.85500	1,119.85500		0.00	0.00	0	0.00	
AL7T	On 01/08/2024	Index Future	0.00		1,145.76700	1,145.76700	0.00000	1,144.54500	1,144.54500		0.00	0.00	0	0.00	
AL7T	On 07/11/2024	Index Future	0.00		1,172.44600	1,172.44600	0.00000	1,171.19100	1,171.19100		0.00	0.00	0	0.00	
AL7T	On 06/02/2025	Index Future	0.00		1,197.61100	1,197.61100	0.00000	1,196.32600	1,196.32600		0.00	0.00	0	0.00	
ALBI	On 01/02/2024	Index Future	0.00		949.35800	949.35800	0.00000	948.19000	948.19000		0.00	0.00	170,884,440.00	18	66.00
ALBI	On 02/05/2024	Index Future	0.00		970.13000	970.13000	0.00000	968.93800	968.93800		0.00	0.00	174,623,400.00	18	38.00
ALBI	On 01/08/2024	Index Future	0.00		991.52100	991.52100	0.00000	990.30000	990.30000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,014.60900	1,014.60900	0.00000	1,013.35600	1,013.35600		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,036.38600	1,036.38600	0.00000	1,035.10300	1,035.10300		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		12.18695	76.83643	0.00000	12.20653	76.74745		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.31534	74.73837	0.00000	12.33568	74.64780		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.44666	76.40379	0.00000	12.46799	76.31075		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.61113	74.39685	0.00000	12.63373	74.30063		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.78160	76.00596	0.00000	12.80545	75.90686		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		12.75614	72.52536	0.00000	12.77037	72.45032		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		12.88135	69.86786	0.00000	12.89610	69.79139		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.00693	71.42433	0.00000	13.02232	71.34582		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.15876	68.83440	0.00000	13.17501	68.75313		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.30836	70.32116	0.00000	13.32544	70.23732		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		935.81500	935.81500	0.00000	934.61200	934.61200		0.00	0.00	898,382,400.00	96	51.00
GOVI	On 02/05/2024	GOVI	0.00		956.29000	956.29000	0.00000	955.06300	955.06300		0.00	0.00	918,038,400.00	96	672.00
GOVI	On 01/08/2024	GOVI	0.00		977.37600	977.37600	0.00000	976.12000	976.12000		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,000.13400	1,000.13400	0.00000	998.84500	998.84500		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,021.60100	1,021.60100	0.00000	1,020.28100	1,020.28100		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		176.23080	176.23080	0.00000	176.45322	176.45322		0.00	0.00	52,869,240.00	300	10,358.00
I2025	On 02/05/2024	Bond Future	0.00		180.13052	180.13052	0.00000	180.35858	180.35858		0.00	0.00	144,104,416.00	800	8,695.00
I2025	On 01/08/2024	Bond Future	0.00		182.31219	182.31219	0.00000	182.53513	182.53513		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		186.60059	186.60059	0.00000	186.82654	186.82654		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		129.22822	129.22822	0.00000	129.31879	129.31879		0.00	0.00	11,630,539.80	90	3,450.00

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					
I2029	On 02/05/2024	Bond Future	0.00		130.72370	130.72370	0.00000	130.81220	130.81220	0.00	0.00	11,765,133.00	90	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		133.63697	133.63697	0.00000	133.72682	133.72682	0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00		135.38211	135.38211	0.00000	135.46551	135.46551	0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		138.31574	138.31574	0.00000	138.39948	138.39948	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		122.02035	122.02035	0.00000	122.39428	122.39428	0.00	0.00	37,826,308.50	310	2,719.00
I2033	On 02/05/2024	Bond Future	0.00		123.25515	123.25515	0.00000	123.63777	123.63777	0.00	0.00	38,209,096.50	310	1,320.00
I2033	On 01/08/2024	Bond Future	0.00		126.00208	126.00208	0.00000	126.39265	126.39265	0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00		127.47091	127.47091	0.00000	127.86156	127.86156	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		130.23326	130.23326	0.00000	130.63098	130.63098	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		131.02996	131.02996	0.00000	131.85601	131.85601	0.00	0.00	40,619,287.60	310	779.00
I2038	On 02/05/2024	Bond Future	0.00		133.92938	133.92938	0.00000	134.77433	134.77433	0.00	0.00	41,518,107.80	310	5,213.00
I2038	On 01/08/2024	Bond Future	0.00		134.85237	134.85237	0.00000	135.70492	135.70492	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.02389	138.02389	0.00000	138.89485	138.89485	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		138.90003	138.90003	0.00000	139.77801	139.77801	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		115.72693	115.72693	0.00000	116.01614	116.01614	0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00		116.14436	116.14436	0.00000	116.43317	116.43317	0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00		118.73264	118.73264	0.00000	119.02741	119.02741	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.32751	119.32751	0.00000	119.61702	119.61702	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.91210	121.91210	0.00000	122.20658	122.20658	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		115.26858	115.26858	0.00000	115.60001	115.60001	0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00		117.81936	117.81936	0.00000	118.15848	118.15848	0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00		118.14825	118.14825	0.00000	118.48379	118.48379	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.92678	120.92678	0.00000	121.26878	121.26878	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		121.19013	121.19013	0.00000	121.52661	121.52661	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		345.47400	345.47400	0.00000	346.79900	346.79900	0.00	0.00	1,402,624,440.00	406	192.00
IGOV	On 02/05/2024	Index Future	0.00		353.11800	353.11800	0.00000	354.47300	354.47300	0.00	0.00	1,433,659,080.00	406	430.00
IGOV	On 01/08/2024	Index Future	0.00		360.98800	360.98800	0.00000	362.37300	362.37300	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		369.48200	369.48200	0.00000	370.89800	370.89800	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		377.49300	377.49300	0.00000	378.93800	378.93800	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	8.35400	91.64600	0.00000	8.35100	91.64900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.26800	91.73200	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.10100	91.89900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.90400	92.09600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.60800	92.39200	0.00000	7.60900	92.39100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.56200	92.43800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.37900	92.62100	0.00000	7.38200	92.61800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.41100	92.58900	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.48000	92.52000	0.00000	7.46900	92.53100		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.67955	105.86801	0.00000	8.71990	105.76447	2.89	0.00	393,934,865.21	3,721	32,993.00	
R186	On 02/05/2024		Bond Future	0.00	8.65582	108.18442	0.00000	8.70036	108.07909	2.80	0.00	681,129,108.32	6,296	84,371.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,579.74000	2.57974	0.00000	2,485.76000	2.48576	2,579.740	3.34	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	18.73000	0.01873	0.00000	22.05000	0.02205	18.730	3.69	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.61918	105.26087	0.00000	8.66923	105.15273	2.82	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.59724	107.70880	0.00000	8.65512	107.59682	2.64	0.00	0.00	0	44,528.00	
R186	On 06/02/2025		Bond Future	0.00	8.58567	104.70042	0.00000	8.65281	104.58490	2.49	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	259.14309	259.14309	0.00000	259.94941	259.94941		0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024		Bond Future	0.00	264.87743	264.87743	0.00000	265.70264	265.70264		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.70218	265.70218	0.00000	266.52245	266.52245		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.95160	271.95160	0.00000	272.78775	272.78775		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.63130	272.63130	0.00000	273.45709	273.45709		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	9.71458	92.48460	0.00000	9.73630	92.39250	6.42	0.00	762,258,073.20	8,242	40,532.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	105.40000	0.10540	0.00000	99.89000	0.09989	105.400	5.92	0.23	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	851.23000	0.85123	0.00000	797.52000	0.79752	851.230	6.77	0.79	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	990.97000	0.99097	0.00000	931.04000	0.93104	990.970	6.87	0.84	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,249.43000	1.24943	0.00000	1,180.10000	1.18010	1,249.430	7.05	0.90	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,519.93000	1.51993	0.00000	1,443.23000	1.44323	1,519.930	7.21	0.94	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,878.43000	1.87843	0.00000	1,795.15000	1.79515	1,878.430	7.42	0.97	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,812.48000	2.81248	0.00000	2,722.04000	2.72204	2,812.480	7.92	1.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.00000	0.00000	0.00000	0.01000	0.00001		9.12	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.66	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	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	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	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	0.00000		10.43	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.76221	94.50817	0.00000	9.78504	94.41444		6.60	0.00	832,805,994.04		8,812	131,982.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,091.30000	1.09130	0.00000	1,055.61000	1.05561	1,091.300	6.56	0.46	0.00	0	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,298.88000	2.29888	0.00000	2,240.62000	2.24062	2,298.880	6.88	0.69	0.00	0	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,743.61000	3.74361	0.00000	3,669.49000	3.66949	3,743.610	7.25	0.84	0.00	0	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,428.93000	4.42893	0.00000	4,349.87000	4.34987	4,428.930	7.42	0.89	0.00	0	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,491.43000	5.49143	0.00000	5,406.95000	5.40695	5,491.430	7.68	0.93	0.00	0	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	19.97000	0.01997	0.00000	22.07000	0.02207	19.970	8.23	(0.01)	0.00	0	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	5.36000	0.00536	0.00000	6.04000	0.00604	5.360	8.23	0.00	0.00	0	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	0.37000	0.00037	0.00000	0.43000	0.00043	0.370	8.23	0.00	0.00	0	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.81085	92.58614	0.00000	9.83512	92.48993		6.77	0.00	0.00	0	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.87339	94.73899	0.00000	9.89951	94.63939		6.40	0.00	0.00	0	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.94358	92.75893	0.00000	9.97161	92.65620		6.02	0.00	0.00	0	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	0.00
R2032	On 01/02/2024	Bond Future	0.00		10.59209	90.31096	0.00000	10.61990	90.17422		8.00	0.00	640,665,950.24		7,094	22,601.00
R2032	On 01/02/2024	Bond Future	10.01	Call	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	5.55	0.00	0.00	0	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	392.65000	0.39265	0.00000	352.14000	0.35214	392.650	7.46	0.50	0.00	0	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	957.16000	0.95716	0.00000	874.37000	0.87437	957.160	8.03	0.78	0.00	0	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,036.20000	1.03620	0.00000	948.90000	0.94890	1,036.200	8.09	0.80	0.00	0	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	69.86000	0.06986	0.00000	105.27000	0.10527	69.860	8.31	(0.13)	0.00	0	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,545.89000	1.54589	0.00000	1,436.37000	1.43637	1,545.890	8.46	0.91	0.00	0	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,416.20000	2.41620	0.00000	2,287.98000	2.28798	2,416.200	9.03	0.98	0.00	0	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	1.02000	0.00102	0.00000	2.49000	0.00249	1.020	9.69	0.00	0.00	0	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	0.83000	0.00083	0.00000	2.09000	0.00209	0.830	9.74	0.00	0.00	0	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	0.11000	0.00011	0.00000	0.35000	0.00035	0.110	10.26	0.00	0.00	0	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	0.01000	0.00001	0.00000	0.06000	0.00006	0.010	10.77	0.00	0.00	0	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	12.40	0.00	0.00	0	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	12.66	0.00	0.00	0	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	12.90	0.00	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.66777	88.12531	0.00000	10.69678	87.98595		8.76	0.00	625,160,949.14		7,094	144,690.00
R2032	On 02/05/2024	Bond Future	10.36	Call	920.33000	0.92033	0.00000	878.44000	0.87844	920.330	8.42	0.36	0.00	0	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,353.10000	1.35310	0.00000	1,297.63000	1.29763	1,353.100	8.60	0.46	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,399.80000	1.39980	0.00000	1,342.99000	1.34299	1,399.800	8.61	0.47	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,545.34000	1.54534	0.00000	1,484.55000	1.48455	1,545.340	8.67	0.50	0.00	0	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,117.46000	2.11746	0.00000	2,042.96000	2.04296	2,117.460	8.88	0.60	0.00	0	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,841.83000	2.84183	0.00000	2,753.48000	2.75348	2,841.830	9.13	0.69	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	694.70000	0.69470	0.00000	739.21000	0.73921	694.700	9.27	(0.26)	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,755.88000	3.75588	0.00000	3,654.17000	3.65417	3,755.880	9.43	0.78	0.00	0	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	254.50000	0.25450	0.00000	275.11000	0.27511	254.500	9.97	(0.11)	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	33.07000	0.03307	0.00000	36.81000	0.03681	33.070	11.06	(0.02)	0.00	0	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	15.89000	0.01589	0.00000	17.90000	0.01790	15.890	11.06	(0.01)	0.00	0	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	9.93000	0.00993	0.00000	11.27000	0.01127	9.930	11.06	(0.01)	0.00	0	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.74512	90.06797	0.00000	10.77556	89.92517		8.72	0.00	0.00	0	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.84595	87.99564	0.00000	10.87823	87.84836		8.65	0.00	0.00	0	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,928.54000	4.92854	0.00000	4,829.48000	4.82948	4,928.540	9.22	0.71	0.00	0	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	304.46000	0.30446	0.00000	318.40000	0.31840	304.460	10.54	(0.08)	0.00	0	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	10.95140	89.87981	0.00000	10.98550	89.72842			7.52	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	11.38424	88.32065	0.00000	11.39777	88.24609			10.11	0.00	742,423,383.90	8,406	18,035.00
R2035	On 01/02/2024	Bond Future	10.62 Call	0.05000	0.00005	0.00000	0.09000	0.00009	0.050	9.03	0.00	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	75.63000	0.07563	0.00000	81.93000	0.08193	75.630	9.58	0.12	0.00	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		13.15	0.00	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.47611	85.74205	0.00000	11.49011	85.66624			10.39	0.00	727,006,841.95	8,479	159,043.00
R2035	On 01/08/2024	Bond Future	0.00	11.56884	87.63241	0.00000	11.58350	87.55446			10.36	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.68950	85.15534	0.00000	11.70502	85.07456			10.59	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.81501	86.97917	0.00000	11.83140	86.89568			9.41	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	11.82425	78.34880	0.00000	11.84771	78.22022			11.55	0.00	26,795,289.60	342	81,580.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,536.59000	1.53659	0.00000	1,448.24000	1.44824	1,536.590	11.70	0.86	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.02000	0.00002	0.00000	0.06000	0.00006	0.020	13.15	0.00	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.97	0.00	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.92898	80.06307	0.00000	11.95328	79.93202			11.29	0.00	1,197,983,716.41	14,963	81,784.00
R2037	On 01/08/2024	Bond Future	0.00	12.03848	77.57218	0.00000	12.06382	77.43787			11.89	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,876.22000	2.87622	0.00000	2,811.30000	2.81130	2,876.220	12.05	0.54	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	919.99000	0.91999	0.00000	953.61000	0.95361	919.990	13.61	(0.20)	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	495.03000	0.49503	0.00000	515.48000	0.51548	495.030	14.54	(0.12)	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.16245	79.37525	0.00000	12.18905	79.23683			11.80	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.28917	76.81456	0.00000	12.31702	76.67236			12.08	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	12.14969	78.15518	0.00000	12.17332	78.01914			12.28	0.00	42,203,797.20	540	26,562.00
R2040	On 02/05/2024	Bond Future	0.00	12.25980	79.86517	0.00000	12.28426	79.72653			12.02	0.00	360,431,512.21	4,513	131,683.00
R2040	On 01/08/2024	Bond Future	0.00	12.37489	77.11957	0.00000	12.40039	76.97745			12.70	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.50406	78.91192	0.00000	12.53079	78.76556			12.65	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.63541	76.09043	0.00000	12.66337	75.94011			13.14	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	12.25445	74.19801	0.00000	12.28301	74.03307			12.99	0.00	29,308,213.95	395	21,990.00
R2044	On 01/02/2024	Bond Future	13.00 Put	1.83000	0.00183	0.00000	4.26000	0.00426	1.830	14.45	0.00	0.00	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.13000	0.00013	0.00000	0.40000	0.00040	0.130	14.94	0.00	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.36173	75.82150	0.00000	12.39130	75.65325			12.73	0.00	168,475,373.00	2,222	78,007.00
R2044	On 01/08/2024	Bond Future	0.00	12.47366	73.11190	0.00000	12.50443	72.93963			13.49	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.59869	74.81099	0.00000	12.63088	74.63378			13.45	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.72538	72.02692	0.00000	12.75899	71.84514			14.02	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	12.16965	77.36719	0.00000	12.19840	77.19686			12.76	0.00	515,110,751.02	6,658	15,261.00
R2048	On 02/05/2024	Bond Future	0.00	12.26731	74.61243	0.00000	12.29704	74.43878			13.25	0.00	496,769,558.94	6,658	245,455.00
R2048	On 01/08/2024	Bond Future	0.00	12.36581	76.25736	0.00000	12.39671	76.07949			13.26	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.48817	73.57910	0.00000	12.52052	73.39609			14.03	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.61273	75.15450	0.00000	12.64651	74.96680			13.77	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	12.18936	99.57864	0.00000	12.22302	99.32283			12.96	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.29208	95.89323	0.00000	12.32697	95.63228			13.47	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.39602	98.00708	0.00000	12.43232	97.73986			13.46	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 07/11/2024	Bond Future	0.00	12.52096	94.41380	0.00000	12.55898	94.13920		14.25	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.64510	96.43387	0.00000	12.68482	96.15227		13.99	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	11.53317	68.10878	0.00000	11.55131	68.02099		11.51	0.00	227,483,325.20	3,340	3,872.00
R209	On 02/05/2024	Bond Future	0.00	11.62225	66.44625	0.00000	11.64099	66.35681		11.81	0.00	235,485,510.00	3,544	13,366.00
R209	On 01/08/2024	Bond Future	0.00	11.71272	67.91101	0.00000	11.73221	67.81929		11.82	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.82371	66.33353	0.00000	11.84417	66.23883		12.22	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.93550	67.75386	0.00000	11.95690	67.65641		11.45	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	233.29040	233.29040	0.00000	234.57056	234.57056		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	235.20351	235.20351	0.00000	236.50188	236.50188		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.44509	240.44509	0.00000	241.77130	241.77130		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.76950	242.76950	0.00000	244.10745	244.10745		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.02917	248.02917	0.00000	249.39354	249.39354		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	10.23160	87.09378	0.00000	10.25421	86.99367		7.34	0.00	0.00	0	16,380.00
R213	On 02/05/2024	Bond Future	0.00	10.29217	85.44137	0.00000	10.31577	85.33947		7.94	0.00	1,110,737.81	13	23,341.00
R213	On 01/08/2024	Bond Future	0.00	10.35181	87.32512	0.00000	10.37668	87.22053		7.77	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.44059	85.79533	0.00000	10.46710	85.68725		7.82	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.53767	87.63375	0.00000	10.56585	87.52244		7.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.00411	63.26763	0.00000	12.01758	63.20163		12.71	0.00	0.00	0	5,809.00
R214	On 02/05/2024	Bond Future	0.00	12.09611	61.34804	0.00000	12.10998	61.28089		13.15	0.00	21,103,725.76	344	20,876.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,702.89000	1.70289	0.00000	1,676.16000	1.67616	1,702.890	12.92	0.52	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,755.95000	1.75595	0.00000	1,728.60000	1.72860	1,755.950	12.95	0.53	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	528.15000	0.52815	0.00000	548.23000	0.54823	528.150	14.32	(0.20)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	193.00000	0.19300	0.00000	202.51000	0.20251	193.000	15.52	(0.08)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.18863	62.70055	0.00000	12.20304	62.63164		13.16	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.30433	60.85191	0.00000	12.31947	60.78057		13.85	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.42211	62.15515	0.00000	12.43796	62.08159		13.62	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 :											14,104,400,966.30		105,236	1,916,229.00
Grand Total:											14,104,400,966.30		105,236	1,916,229.00