

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2024

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	944.91000	944.91000	0.00000	907.84200	907.84200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	965.54600	965.54600	0.00000	927.67100	927.67100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	986.74100	986.74100	0.00000	948.03200	948.03200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,009.65600	1,009.65600	0.00000	970.04400	970.04400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,031.33500	1,031.33500	0.00000	990.87000	990.87000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,094.18200	1,094.18200	0.00000	1,094.84200	1,094.84200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.07800	1,118.07800	0.00000	1,118.75500	1,118.75500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,142.62100	1,142.62100	0.00000	1,143.31000	1,143.31000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,169.15600	1,169.15600	0.00000	1,169.85600	1,169.85600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,194.26000	1,194.26000	0.00000	1,194.97200	1,194.97200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	947.32400	947.32400	0.00000	930.68100	930.68100	0.00	0.00	966,270,480.00	102	15.00
ALBI	On 02/05/2024		Index Future	0.00	968.01300	968.01300	0.00000	951.00900	951.00900	0.00	0.00	987,373,260.00	102	89.00
ALBI	On 01/08/2024		Index Future	0.00	989.26200	989.26200	0.00000	971.88200	971.88200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,012.23500	1,012.23500	0.00000	994.44800	994.44800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,033.97100	1,033.97100	0.00000	1,015.79800	1,015.79800	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	12.21609	76.70406	0.00000	12.20760	76.74260	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.34634	74.60039	0.00000	12.33744	74.63997	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.48078	76.25504	0.00000	12.47153	76.29532	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.64810	74.23954	0.00000	12.63848	74.28043	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.82018	75.84574	0.00000	12.81017	75.88726	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	12.74560	72.58102	0.00000	12.74700	72.57362	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.87090	69.92212	0.00000	12.87233	69.91469	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.99748	71.47261	0.00000	12.99900	71.46484	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.14987	68.87893	0.00000	13.15151	68.87071	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.29899	70.36723	0.00000	13.30076	70.35852	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	933.70700	933.70700	0.00000	916.13900	916.13900	0.00	0.00	0.00	0	6.00
GOVI	On 02/05/2024		GOVI	0.00	954.09900	954.09900	0.00000	936.14800	936.14800	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	975.04200	975.04200	0.00000	956.69600	956.69600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	997.68500	997.68500	0.00000	978.90900	978.90900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,019.10800	1,019.10800	0.00000	999.92600	999.92600	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	175.95481	175.95481	0.00000	175.96205	175.96205	0.00	0.00	0.00	0	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	179.84206	179.84206	0.00000	179.84979	179.84979	0.00	0.00	16,905,153.64	94	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.99918	181.99918	0.00000	182.00667	182.00667	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.26753	186.26753	0.00000	186.27446	186.27446	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	128.77893	128.77893	0.00000	128.85962	128.85962	0.00	0.00	0.00	0	3,450.00

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	130.25991	130.25991	0.00000	130.34255	130.34255		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.14949	133.14949	0.00000	133.23378	133.23378		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.87418	134.87418	0.00000	134.95985	134.95985		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.79728	137.79728	0.00000	137.88436	137.88436		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	122.07014	122.07014	0.00000	122.33085	122.33085		0.00	0.00	0.00	0	2,172.00
I2033	On 02/05/2024	Bond Future	0.00	123.30162	123.30162	0.00000	123.56834	123.56834		0.00	0.00	26,139,943.44	212	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.03696	126.03696	0.00000	126.30931	126.30931		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.49821	127.49821	0.00000	127.77636	127.77636		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.26155	130.26155	0.00000	130.54535	130.54535		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	131.38351	131.38351	0.00000	131.55031	131.55031		0.00	0.00	0.00	0	706.00
I2038	On 02/05/2024	Bond Future	0.00	134.28611	134.28611	0.00000	134.45680	134.45680		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.20338	135.20338	0.00000	135.37763	135.37763		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.37378	138.37378	0.00000	138.55149	138.55149		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.25852	139.25852	0.00000	139.43964	139.43964		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	115.59885	115.59885	0.00000	115.61415	115.61415		0.00	0.00	0.00	0	10,603.00
I2046	On 02/05/2024	Bond Future	0.00	116.00919	116.00919	0.00000	116.02503	116.02503		0.00	0.00	27,146,150.46	234	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.58271	118.58271	0.00000	118.59861	118.59861		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.16621	119.16621	0.00000	119.18212	119.18212		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.74790	121.74790	0.00000	121.76356	121.76356		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	115.31686	115.31686	0.00000	114.54640	114.54640		0.00	0.00	17,297,529.00	150	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.86447	117.86447	0.00000	117.07723	117.07723		0.00	0.00	17,679,670.50	150	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	118.18258	118.18258	0.00000	117.37784	117.37784		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.95388	120.95388	0.00000	120.12961	120.12961		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.21852	121.21852	0.00000	120.37616	120.37616		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	345.62900	345.62900	0.00000	344.52100	344.52100		0.00	0.00	0.00	0	15.00
IGOV	On 02/05/2024	Index Future	0.00	353.26400	353.26400	0.00000	352.13100	352.13100		0.00	0.00	0.00	0	622.00
IGOV	On 01/08/2024	Index Future	0.00	361.10200	361.10200	0.00000	359.94400	359.94400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.57700	369.57700	0.00000	368.39000	368.39000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	377.59300	377.59300	0.00000	376.37900	376.37900		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	8.40000	8.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.34700	91.65300	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35200	91.64800	0.00000	8.34000	91.66000		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	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.22800	91.77200	0.00000	8.24000	91.76000		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	8.15000	91.85000		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	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.90400	92.09600	0.00000	7.93900	92.06100		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	7.59000	92.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.55600	92.44400	0.00000	7.54000	92.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.38200	92.61800	0.00000	7.35000	92.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.38900	92.61100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.46800	92.53200	0.00000	7.45000	92.55000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.69998	105.81557	0.00000	8.68993	105.84137		2.89	0.00	0.00	0	32,954.00
R186	On 02/05/2024		Bond Future	0.00	8.68012	108.12694	0.00000	8.66888	108.15352		2.79	0.00	98,287,388.46	909	91,227.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,517.24000	2.51724	0.00000	2,543.08000	2.54308	2,517.240	3.33	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	16.28000	0.01628	0.00000	16.27000	0.01627	16.280	3.68	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.65140	105.19124	0.00000	8.63893	105.21818		2.92	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.63785	107.63022	0.00000	8.62382	107.65736		2.62	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.63195	104.62077	0.00000	8.61605	104.64813		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	258.82796	258.82796	0.00000	259.17720	259.17720		0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024		Bond Future	0.00	264.54605	264.54605	0.00000	264.90346	264.90346		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.33695	265.33695	0.00000	265.70172	265.70172		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.55915	271.55915	0.00000	271.93148	271.93148		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.23259	272.23259	0.00000	272.61200	272.61200		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	9.76754	92.26024	0.00000	9.74812	92.34243		6.33	0.00	0.00	0	40,529.00
R2030	On 01/02/2024		Bond Future	9.57 Call	2.59000	0.00259	0.00000	12.91000	0.01291	2.590	5.83	0.02	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	545.37000	0.54537	0.00000	638.73000	0.63873	545.370	6.68	0.87	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	698.11000	0.69811	0.00000	789.10000	0.78910	698.110	6.78	0.93	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	980.14000	0.98014	0.00000	1,066.68000	1.06668	980.140	6.96	0.98	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,269.03000	1.26903	0.00000	1,352.86000	1.35286	1,269.030	7.12	1.00	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,641.65000	1.64165	0.00000	1,724.19000	1.72419	1,641.650	7.33	1.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,586.70000	2.58670	0.00000	2,668.89000	2.66889	2,586.700	7.83	1.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.03	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		9.57	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		10.34	0.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	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		10.34	0.00	0.00	0	500.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	12.10 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.81894	94.27549	0.00000	9.79839	94.35969			6.52	0.00	52,134,345.97	553	131,119.00
R2030	On 02/05/2024	Bond Future	9.66 Call	934.43000	0.93443	0.00000	976.98000	0.97698	934.430	6.48	0.42	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,088.94000	2.08894	0.00000	2,152.19000	2.15219	2,088.940	6.79	0.67	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	3,511.38000	3.51138	0.00000	3,586.41000	3.58641	3,511.380	7.16	0.84	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	4,192.95000	4.19295	0.00000	4,271.04000	4.27104	4,192.950	7.33	0.88	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	5,253.86000	5.25386	0.00000	5,334.88000	5.33488	5,253.860	7.60	0.93	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	17.51000	0.01751	0.00000	17.13000	0.01713	17.510	8.15	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	4.38000	0.00438	0.00000	4.30000	0.00430	4.380	8.15	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.26000	0.00026	0.00000	0.26000	0.00026	0.260	8.15	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	9.87333	92.33871	0.00000	9.85163	92.42455		6.48	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	9.94155	94.47935	0.00000	9.91857	94.56679		6.44	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00	10.01590	92.49416	0.00000	9.99156	92.58317		6.25	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	10.64371	90.05738	0.00000	10.61958	90.17580		7.90	0.00	0.00	0	17,519.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.16	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	110.81000	0.11081	0.00000	200.46000	0.20046	110.810	8.18	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	617.61000	0.61761	0.00000	748.86000	0.74886	617.610	8.70	0.84	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	701.56000	0.70156	0.00000	832.37000	0.83237	701.560	8.76	0.87	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85 Put	11.09000	0.01109	0.00000	19.32000	0.01932	11.090	8.95	(0.05)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	1,249.26000	1.24926	0.00000	1,372.76000	1.37276	1,249.260	9.10	0.98	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,153.13000	2.15313	0.00000	2,271.88000	2.27188	2,153.130	9.61	1.00	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.23	0.00	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.28	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.78	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.21	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	10.72244	87.86292	0.00000	10.69716	87.98412		8.67	0.00	127,576,959.84	1,452	149,236.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	772.08000	0.77208	0.00000	819.61000	0.81961	772.080	8.33	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	1,172.18000	1.17218	0.00000	1,233.26000	1.23326	1,172.180	8.51	0.43	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,215.95000	1.21595	0.00000	1,278.31000	1.27831	1,215.950	8.52	0.44	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,353.00000	1.35300	0.00000	1,419.15000	1.41915	1,353.000	8.58	0.47	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,898.17000	1.89817	0.00000	1,976.83000	1.97683	1,898.170	8.78	0.58	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,600.90000	2.60090	0.00000	2,691.28000	2.69128	2,600.900	9.03	0.68	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	708.87000	0.70887	0.00000	683.19000	0.68319	708.870	9.17	(0.28)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,500.13000	3.50013	0.00000	3,600.82000	3.60082	3,500.130	9.34	0.77	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	248.77000	0.24877	0.00000	239.65000	0.23965	248.770	9.87	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	29.44000	0.02944	0.00000	28.53000	0.02853	29.440	10.98	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	13.65000	0.01365	0.00000	13.24000	0.01324	13.650	10.98	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	8.33000	0.00833	0.00000	8.09000	0.00809	8.330	10.98	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	10.80427	89.79076	0.00000	10.77785	89.91444		8.56	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	10.90953	87.70586	0.00000	10.88181	87.83204		8.70	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	4,781.37000	4.78137	0.00000	4,873.20000	4.87320	4,781.370	9.53	0.69	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	321.93000	0.32193	0.00000	313.77000	0.31377	321.930	10.60	(0.08)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.01802	89.58435	0.00000	10.98900	89.71290		7.46	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	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	0.00	11.43476	88.04270	0.00000	11.41591	88.14626		10.20	0.00	0.00	0	14,901.00
R2035	On 01/02/2024	Bond Future	10.62 Call	0.00000	0.00000	0.00000	0.01000	0.00001		14.24	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	11.19000	0.01119	0.00000	38.89000	0.03889	11.190	14.24	0.03	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		14.24	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.52924	85.45485	0.00000	11.50960	85.56085		10.43	0.00	0.00	0	161,910.00
R2035	On 01/08/2024	Bond Future	0.00	11.62580	87.33010	0.00000	11.60539	87.43825		10.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.75016	84.84021	0.00000	11.72890	84.95047		10.71	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.87823	86.65778	0.00000	11.85609	86.77014		9.43	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	11.86980	78.09943	0.00000	11.86098	78.14762		11.65	0.00	0.00	0	81,426.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,232.99000	1.23299	0.00000	1,316.92000	1.31692	1,232.990	16.15	0.90	26,635,558.74	2,500	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	2,500	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	2,500	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.97681	79.80542	0.00000	11.96763	79.85478		11.33	0.00	26,176,177.76	328	83,027.00
R2037	On 01/08/2024	Bond Future	0.00	12.08977	77.30069	0.00000	12.08025	77.35097		11.95	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,702.39000	2.70239	0.00000	2,735.98000	2.73598	2,702.390	12.11	0.52	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	953.01000	0.95301	0.00000	948.25000	0.94825	953.010	13.68	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	509.54000	0.50954	0.00000	507.80000	0.50780	509.540	14.61	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.21695	79.09204	0.00000	12.20708	79.14322		11.87	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.34583	76.52566	0.00000	12.33560	76.57770		12.30	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	12.17999	77.98081	0.00000	12.18124	77.97363		12.38	0.00	0.00	0	24,578.00
R2040	On 02/05/2024	Bond Future	0.00	12.29175	79.68416	0.00000	12.29302	79.67697		12.05	0.00	71,237,639.04	894	135,721.00
R2040	On 01/08/2024	Bond Future	0.00	12.40957	76.92639	0.00000	12.41091	76.91894		12.75	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.54116	78.70890	0.00000	12.54262	78.70092		12.68	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.67392	75.88351	0.00000	12.67549	75.87509		13.22	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	12.29488	73.96470	0.00000	12.29109	73.98652		13.12	0.00	0.00	0	20,938.00
R2044	On 01/02/2024	Bond Future	13.00 Put	0.01000	0.00001	0.00000	0.15000	0.00015	0.010	18.06	0.00	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.06	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.40415	75.58034	0.00000	12.40019	75.60279		12.78	0.00	357,495,008.20	4,730	81,062.00
R2044	On 01/08/2024	Bond Future	0.00	12.51910	72.85773	0.00000	12.51502	72.88049		13.57	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.64690	74.54587	0.00000	12.64271	74.56884		13.51	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.77543	71.75649	0.00000	12.77112	71.77972		14.12	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	12.20994	77.12869	0.00000	12.21118	77.12137		12.87	0.00	0.00	0	15,173.00
R2048	On 02/05/2024	Bond Future	0.00	12.30953	74.36605	0.00000	12.31079	74.35872		13.30	0.00	0.00	0	245,549.00
R2048	On 01/08/2024	Bond Future	0.00	12.41093	75.99789	0.00000	12.41226	75.99026		13.33	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.53605	73.30853	0.00000	12.53749	73.30042		14.08	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.66243	74.87865	0.00000	12.66398	74.87008		13.87	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	12.23480	99.23360	0.00000	12.23600	99.22452		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.33974	95.53710	0.00000	12.34096	95.52802		13.50	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.44687	97.63315	0.00000	12.44817	97.62363		13.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.57490	94.02466	0.00000	12.57631	94.01452		14.30	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.70114	96.03702	0.00000	12.70265	96.02637		14.08	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

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
R209	On 01/02/2024	Bond Future	0.00	11.56418	67.95879	0.00000	11.55521	68.00213		11.62	0.00	0.00	0	3,872.00
R209	On 02/05/2024	Bond Future	0.00	11.65491	66.29048	0.00000	11.64558	66.33493		11.85	0.00	33,277,820.96	502	13,147.00
R209	On 01/08/2024	Bond Future	0.00	11.74802	67.74501	0.00000	11.73838	67.79029		11.88	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.86144	66.15904	0.00000	11.85147	66.20509		12.32	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.97458	67.57604	0.00000	11.96428	67.62285		11.57	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	233.10527	233.10527	0.00000	233.13925	233.13925		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	235.00590	235.00590	0.00000	235.04100	235.04100		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.21905	240.21905	0.00000	240.25451	240.25451		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.52201	242.52201	0.00000	242.55729	242.55729		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.77728	247.77728	0.00000	247.81248	247.81248		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	10.27345	86.90860	0.00000	10.24925	87.01562		7.25	0.00	0.00	0	15,830.00
R213	On 02/05/2024	Bond Future	0.00	10.33675	85.24901	0.00000	10.31135	85.35854		7.86	0.00	0.00	0	25,120.00
R213	On 01/08/2024	Bond Future	0.00	10.40068	87.11975	0.00000	10.37406	87.23154		7.65	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.49361	85.57935	0.00000	10.46560	85.69336		7.86	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.59346	87.41355	0.00000	10.56401	87.52970		7.03	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	12.02463	63.16713	0.00000	12.02579	63.16145		12.83	0.00	0.00	0	5,793.00
R214	On 02/05/2024	Bond Future	0.00	12.11780	61.24308	0.00000	12.11897	61.23743		13.19	0.00	0.00	0	20,892.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,659.44000	1.65944	0.00000	1,665.40000	1.66540	1,659.440	13.42	0.51	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,711.61000	1.71161	0.00000	1,717.54000	1.71754	1,711.610	13.45	0.52	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	554.96000	0.55496	0.00000	563.17000	0.56317	554.960	14.83	(0.21)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	202.20000	0.20220	0.00000	206.88000	0.20688	202.200	16.02	(0.09)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.21238	62.58704	0.00000	12.21362	62.58112		13.23	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.32989	60.73155	0.00000	12.33123	60.72525		13.91	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.44854	62.03257	0.00000	12.44997	62.02595		13.71	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 :											2,851,633,086.01	17,912	1,928,933.00	
Grand Total:											2,851,633,086.01	17,912	1,928,933.00	