

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	946.28200	946.28200	0.00000	946.28200	946.28200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	965.83600	965.83600	0.00000	968.49000	968.49000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	987.04000	987.04000	0.00000	989.75300	989.75300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,009.95500	1,009.95500	0.00000	1,012.74500	1,012.74500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,031.69300	1,031.69300	0.00000	1,034.49800	1,034.49800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,051.50800	1,051.50800	0.00000	1,051.50800	1,051.50800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.35700	1,096.35700	0.00000	1,096.35700	1,096.35700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.94200	1,118.94200	0.00000	1,123.04800	1,123.04800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,143.50700	1,143.50700	0.00000	1,147.70400	1,147.70400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,170.05400	1,170.05400	0.00000	1,174.36600	1,174.36600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,195.23800	1,195.23800	0.00000	1,199.59100	1,199.59100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,218.19500	1,218.19500	0.00000	1,218.19500	1,218.19500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.62400	948.62400	0.00000	948.62400	948.62400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	967.91000	967.91000	0.00000	971.57100	971.57100	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	989.16000	989.16000	0.00000	992.90100	992.90100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,012.12400	1,012.12400	0.00000	1,015.96700	1,015.96700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,033.90900	1,033.90900	0.00000	1,037.78900	1,037.78900	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,053.76700	1,053.76700	0.00000	1,053.76700	1,053.76700	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	13.31000	71.95786	0.00000	13.31000	71.95786	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.34411	74.61030	0.00000	12.27232	74.93044	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.47830	76.26583	0.00000	12.40337	76.59310	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.64546	74.25076	0.00000	12.56663	74.58680	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.81631	75.86179	0.00000	12.73464	76.20162	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	12.99704	73.52945	0.00000	12.99704	73.52945	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	13.40000	69.25789	0.00000	13.40000	69.25789	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.88482	69.84986	0.00000	12.82360	70.16858	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.01182	71.39937	0.00000	12.94823	71.72512	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.16480	68.80418	0.00000	13.09821	69.13860	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.31364	70.29522	0.00000	13.24502	70.63356	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.47506	67.38940	0.00000	13.47506	67.38940	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	935.02200	935.02200	0.00000	935.02200	935.02200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	954.03500	954.03500	0.00000	957.65600	957.65600	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	974.98000	974.98000	0.00000	978.68100	978.68100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	997.61500	997.61500	0.00000	1,001.41700	1,001.41700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,019.08700	1,019.08700	0.00000	1,022.92600	1,022.92600	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,038.66000	1,038.66000	0.00000	1,038.66000	1,038.66000	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

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
I2025	On 01/02/2024	Bond Future	0.00	175.85000	175.85000	0.00000	175.85000	175.85000		0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00	179.81547	179.81547	0.00000	179.83592	179.83592		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00	181.97301	181.97301	0.00000	181.99411	181.99411		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	186.24098	186.24098	0.00000	186.26536	186.26536		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	127.72000	127.72000	0.00000	127.72000	127.72000		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00	130.28468	130.28468	0.00000	130.30702	130.30702		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.17591	133.17591	0.00000	133.19875	133.19875		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.90092	134.90092	0.00000	134.92648	134.92648		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.83248	137.83248	0.00000	137.85250	137.85250		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	139.07570	139.07570	0.00000	139.07570	139.07570		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	121.47000	121.47000	0.00000	121.47000	121.47000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	123.36377	123.36377	0.00000	123.63269	123.63269		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.10154	126.10154	0.00000	126.37649	126.37649		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.56395	127.56395	0.00000	127.84745	127.84745		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.33627	130.33627	0.00000	130.62015	130.62015		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.33390	131.33390	0.00000	131.33390	131.33390		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	135.27000	135.27000	0.00000	135.27000	135.27000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	134.65269	134.65269	0.00000	134.67336	134.67336		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.57877	135.57877	0.00000	135.60010	135.60010		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.75813	138.75813	0.00000	138.78209	138.78209		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.65811	139.65811	0.00000	139.67681	139.67681		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	142.36233	142.36233	0.00000	142.36233	142.36233		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	121.73000	121.73000	0.00000	121.73000	121.73000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	116.10765	116.10765	0.00000	116.21588	116.21588		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.68412	118.68412	0.00000	118.79484	118.79484		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.26960	119.26960	0.00000	119.38484	119.38484		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.86052	121.86052	0.00000	121.97287	121.97287		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.97636	121.97636	0.00000	121.97636	121.97636		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	124.57000	124.57000	0.00000	124.57000	124.57000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	117.38197	117.38197	0.00000	117.80158	117.80158		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	117.69004	117.69004	0.00000	118.11922	118.11922		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.44966	120.44966	0.00000	120.89079	120.89079		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.70944	120.70944	0.00000	121.15516	121.15516		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	123.04631	123.04631	0.00000	123.04631	123.04631		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	346.35100	346.35100	0.00000	346.35100	346.35100		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	353.65900	353.65900	0.00000	354.01000	354.01000		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	361.50800	361.50800	0.00000	361.86600	361.86600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.98900	369.98900	0.00000	370.36200	370.36200		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	
IGOV	On 06/02/2025		Index Future	0.00	378.03300	378.03300	0.00000	378.39700	378.39700		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025		Index Future	0.00	385.36800	385.36800	0.00000	385.36800	385.36800		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
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 21/02/2024		Jibar Tradeable Future	0.00	8.34700	91.65300	0.00000	8.34800	91.65200		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	8.14800	91.85200		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	7.60700	92.39300	0.00000	7.58800	92.41200		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	7.39000	92.61000		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	9.51000	103.76289	0.00000	9.51000	103.76289	2.89		0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.66488	108.16298	0.00000	8.57516	108.37552	2.89		0.00	24,120,344.54	223	92,737.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,565.50000	2.56550	0.00000	2,744.60000	2.74460	2,565.500	3.56	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	20.59000	0.02059	0.00000	10.77000	0.01077	20.590	3.92	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.63396	105.22892	0.00000	8.53360	105.44610	2.86		0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.61785	107.66891	0.00000	8.50234	107.89275	2.67		0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.60526	104.66670	0.00000	8.47547	104.89040	2.50		0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.65845	106.66574	0.00000	8.65845	106.66574	2.15		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	261.65000	261.65000	0.00000	261.65000	261.65000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	264.67958	264.67958	0.00000	264.61434	264.61434		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.47504	265.47504	0.00000	265.40862	265.40862		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.70077	271.70077	0.00000	271.63701	271.63701		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.39084	272.39084	0.00000	272.31433	272.31433		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	277.66527	277.66527	0.00000	277.66527	277.66527		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

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	0.00	11.36000	85.82089	0.00000	11.36000	85.82089		6.33	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	0.00	9.81099	94.30805	0.00000	9.74783	94.56726		6.22	0.00	0.00	0	132,425.00
R2030	On 02/05/2024	Bond Future	9.66 Call	963.13000	0.96313	0.00000	1,049.92000	1.04992	963.130	6.67	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,137.83000	2.13783	0.00000	2,277.92000	2.27792	2,137.830	7.06	0.67	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	3,558.33000	3.55833	0.00000	3,749.80000	3.74980	3,558.330	7.45	0.83	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,237.18000	4.23718	0.00000	4,446.03000	4.44603	4,237.180	7.62	0.88	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,287.25000	5.28725	0.00000	5,522.41000	5.52241	5,287.250	7.77	0.93	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	10.43000	0.01043	0.00000	12.98000	0.01298	10.430	7.77	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	2.22000	0.00222	0.00000	3.07000	0.00307	2.220	7.77	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.16000	0.00016	0.090	7.77	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.86474	92.37268	0.00000	9.79788	92.63761		6.29	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.93238	94.51423	0.00000	9.86088	94.78675		6.10	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.00462	92.53540	0.00000	9.92982	92.80942		6.08	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	10.11212	94.30258	0.00000	10.11212	94.30258		5.80	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	11.84000	84.43956	0.00000	11.84000	84.43956		7.90	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00	10.70247	87.95865	0.00000	10.62981	88.30811		8.60	0.00	650,190,340.80	7,392	146,408.00
R2032	On 02/05/2024	Bond Future	10.36 Call	768.23000	0.76823	0.00000	912.00000	0.91200	768.230	8.25	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	1,176.48000	1.17648	0.00000	1,358.36000	1.35836	1,176.480	8.43	0.44	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,221.22000	1.22122	0.00000	1,406.62000	1.40662	1,221.220	8.45	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,361.13000	1.36113	0.00000	1,557.14000	1.55714	1,361.130	8.50	0.48	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,918.66000	1.91866	0.00000	2,148.26000	2.14826	1,918.660	8.72	0.59	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,635.36000	2.63536	0.00000	2,896.52000	2.89652	2,635.360	8.98	0.69	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	653.91000	0.65391	0.00000	580.22000	0.58022	653.910	9.12	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,548.55000	3.54855	0.00000	3,838.45000	3.83845	3,548.550	9.29	0.78	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	222.46000	0.22246	0.00000	194.07000	0.19407	222.460	9.84	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	24.56000	0.02456	0.00000	21.12000	0.02112	24.560	10.96	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	11.07000	0.01107	0.00000	9.46000	0.00946	11.070	10.96	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	6.64000	0.00664	0.00000	5.65000	0.00565	6.640	10.96	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.78321	89.88933	0.00000	10.70717	90.24642		8.41	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.88734	87.80685	0.00000	10.80704	88.17360		8.71	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,837.39000	4.83739	0.00000	5,099.67000	5.09967	4,837.390	9.53	0.69	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	307.11000	0.30711	0.00000	280.96000	0.28096	307.110	10.60	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.99352	89.69286	0.00000	10.91016	90.06336		8.32	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	11.11828	87.24729	0.00000	11.11828	87.24729		8.36	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	12.19000	84.03589	0.00000	12.19000	84.03589		10.20	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00	11.50273	85.59798	0.00000	11.44121	85.93145		10.01	0.00	0.00	0	163,560.00
R2035	On 01/08/2024	Bond Future	0.00	11.59808	87.47704	0.00000	11.53404	87.81786		10.01	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.72115	84.99071	0.00000	11.65396	85.34074		10.44	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	11.84692	86.81674	0.00000	11.77758	87.17026		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	11.97937	83.96752	0.00000	11.97937	83.96752		10.39	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	12.32000	75.69597	0.00000	12.32000	75.69597		11.65	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00	11.94507	79.97626	0.00000	11.89406	80.25196		10.56	0.00	0.00	0	83,757.00
R2037	On 01/08/2024	Bond Future	0.00	12.05664	77.47590	0.00000	12.00359	77.75765		11.13	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,749.73000	2.74973	0.00000	2,933.44000	2.93344	2,749.730	12.00	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	873.00000	0.87300	0.00000	848.28000	0.84828	873.000	13.51	(0.20)	0.00	0	1,383.00

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	
R2037	On 01/08/2024	Bond Future	13.82	Put	408.98000	0.40898	0.00000	447.70000	0.44770	408.980	13.97	(0.11)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.18240	79.27140	0.00000	12.12687	79.56095		11.05	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.30893	76.71363	0.00000	12.25185	77.00571		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00		12.45168	78.17632	0.00000	12.45168	78.17632		11.06	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		12.34000	77.07002	0.00000	12.34000	77.07002		12.38	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.31163	79.57186	0.00000	12.25035	79.91884		11.31	0.00	2,785,015.10	35	136,340.00
R2040	On 01/08/2024	Bond Future	0.00		12.43013	76.81222	0.00000	12.36642	77.16687		11.96	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.56256	78.59217	0.00000	12.49598	78.95625		11.90	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.69530	75.76901	0.00000	12.62673	76.13719		12.40	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00		12.84231	77.21288	0.00000	12.84231	77.21288		11.99	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		12.28000	74.05042	0.00000	12.28000	74.05042		13.12	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.42933	75.43781	0.00000	12.35252	75.87404		12.07	0.00	10,561,293.40	140	81,657.00
R2044	On 01/08/2024	Bond Future	0.00		12.54516	72.71262	0.00000	12.46537	73.15843		12.81	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.67401	74.39749	0.00000	12.59075	74.85481		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.80278	71.60943	0.00000	12.71687	72.07307		13.34	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00		12.94440	72.97375	0.00000	12.94440	72.97375		12.91	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		12.15000	77.48400	0.00000	12.15000	77.48400		12.87	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00		12.33979	74.19035	0.00000	12.25788	74.66767		12.73	0.00	0.00	0	245,525.00
R2048	On 01/08/2024	Bond Future	0.00		12.44221	75.81897	0.00000	12.35725	76.30677		12.79	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.56859	73.12566	0.00000	12.47992	73.62590		13.50	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.69547	74.69631	0.00000	12.60387	75.20387		13.33	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00		12.82448	71.67793	0.00000	12.82448	71.67793		13.68	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		12.93000	94.22831	0.00000	12.93000	94.22831		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.34948	95.46463	0.00000	12.28294	95.96181		12.94	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.45687	97.55994	0.00000	12.38777	98.06800		12.98	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.58531	93.94990	0.00000	12.51304	94.47119		13.71	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.71114	95.96654	0.00000	12.63657	96.49456		13.54	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00		12.84597	91.93623	0.00000	12.84597	91.93623		13.90	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		12.13000	65.30298	0.00000	12.13000	65.30298		11.62	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00		11.65509	66.28962	0.00000	11.58333	66.63253		11.36	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00		11.74810	67.74464	0.00000	11.67372	68.09508		11.41	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		11.86149	66.15881	0.00000	11.78388	66.51842		11.89	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		11.97375	67.57981	0.00000	11.89386	67.94405		11.74	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00		12.09703	65.71999	0.00000	12.09703	65.71999		11.88	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		240.25000	240.25000	0.00000	240.25000	240.25000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00		235.46365	235.46365	0.00000	235.23004	235.23004		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		240.68895	240.68895	0.00000	240.45014	240.45014		0.00	0.00	0.00	0	300.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	243.00220	243.00220	0.00000	242.76187	242.76187	0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.28225	248.28225	0.00000	248.02560	248.02560	0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	249.69065	249.69065	0.00000	249.69065	249.69065	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	11.71000	80.85133	0.00000	11.71000	80.85133	7.25	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	10.34330	85.22079	0.00000	10.27566	85.51275	7.94	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.40738	87.09164	0.00000	10.33640	87.39001	7.81	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.50065	85.55072	0.00000	10.42541	85.85729	8.06	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.59957	87.38948	0.00000	10.52125	87.69869	7.78	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.71270	85.50547	0.00000	10.71270	85.50547	7.73	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	12.15000	62.55868	0.00000	12.15000	62.55868	12.83	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.13287	61.17032	0.00000	12.07174	61.46631	12.64	0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,528.75000	1.52875	0.00000	1,758.80000	1.75880	1,528.750	12.87	0.51	0.00	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,580.24000	1.58024	0.00000	1,813.03000	1.81303	1,580.240	12.90	0.52	0.00	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	502.23000	0.50223	0.00000	496.67000	0.49667	502.230	14.29	(0.20)	0.00	15,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	171.32000	0.17132	0.00000	175.94000	0.17594	171.320	15.48	(0.08)	0.00	15,610.00
R214	On 01/08/2024	Bond Future	0.00	12.22788	62.51314	0.00000	12.16462	62.81564	12.70	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.34595	60.65611	0.00000	12.28007	60.96650	13.34	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.46439	61.95924	0.00000	12.39668	62.27346	13.18	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00	12.58545	59.84124	0.00000	12.58545	59.84124	13.46	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 :										687,656,993.84		7,790	1,513,994.00
Grand Total:										687,656,993.84		7,790	1,513,994.00