

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2024

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	958.75500	958.75500	0.00000	959.92100	959.92100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	979.85000	979.85000	0.00000	981.00600	981.00600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,002.67200	1,002.67200	0.00000	1,003.80400	1,003.80400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,024.27700	1,024.27700	0.00000	1,025.42800	1,025.42800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,044.01300	1,044.01300	0.00000	1,045.15000	1,045.15000	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	1,110.06000	1,110.06000	0.00000	1,111.38400	1,111.38400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,134.48400	1,134.48400	0.00000	1,135.79600	1,135.79600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,160.90800	1,160.90800	0.00000	1,162.19100	1,162.19100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,185.92300	1,185.92300	0.00000	1,187.22800	1,187.22800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,208.77300	1,208.77300	0.00000	1,210.06100	1,210.06100	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	960.73000	960.73000	0.00000	961.62100	961.62100	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	981.86800	981.86800	0.00000	982.74300	982.74300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,004.73700	1,004.73700	0.00000	1,005.58200	1,005.58200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,026.38700	1,026.38700	0.00000	1,027.24400	1,027.24400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,046.16300	1,046.16300	0.00000	1,047.00100	1,047.00100	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 02/05/2024		Bond Future	0.00	12.48586	73.98361	0.00000	12.45954	74.09943	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.62539	75.62901	0.00000	12.59857	75.74458	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.79831	73.60497	0.00000	12.77113	73.71925	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.97582	75.20406	0.00000	12.94750	75.32026	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	13.16237	72.86389	0.00000	13.13348	72.97961	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 02/05/2024		Bond Future	0.00	13.07332	68.88329	0.00000	13.06284	68.93645	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.20698	70.41507	0.00000	13.19666	70.46655	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.36749	67.80240	0.00000	13.35748	67.85131	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.52428	69.27357	0.00000	13.51395	69.32308	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.69328	66.35260	0.00000	13.68308	66.40048	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	946.90400	946.90400	0.00000	947.80100	947.80100	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	967.73900	967.73900	0.00000	968.62000	968.62000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	990.27800	990.27800	0.00000	991.13000	991.13000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,011.61700	1,011.61700	0.00000	1,012.48100	1,012.48100	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,031.10900	1,031.10900	0.00000	1,031.95400	1,031.95400	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 02/05/2024		Bond Future	0.00	179.65022	179.65022	0.00000	179.66260	179.66260	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.81322	181.81322	0.00000	181.81910	181.81910	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 07/11/2024	Bond Future	0.00	186.09152	186.09152	0.00000	186.08800	186.08800		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 02/05/2024	Bond Future	0.00	129.88192	129.88192	0.00000	129.97880	129.97880		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.77066	132.77066	0.00000	132.86479	132.86479		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.49673	134.49673	0.00000	134.58608	134.58608		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.42303	137.42303	0.00000	137.51350	137.51350		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	138.66757	138.66757	0.00000	138.75473	138.75473		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 02/05/2024	Bond Future	0.00	123.13124	123.13124	0.00000	123.26156	123.26156		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	125.86992	125.86992	0.00000	125.99851	125.99851		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.33698	127.33698	0.00000	127.46195	127.46195		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.10765	130.10765	0.00000	130.23458	130.23458		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.10962	131.10962	0.00000	131.23432	131.23432		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 02/05/2024	Bond Future	0.00	134.20634	134.20634	0.00000	134.39209	134.39209		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.12955	135.12955	0.00000	135.31420	135.31420		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.30887	138.30887	0.00000	138.49069	138.49069		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.20354	139.20354	0.00000	139.38831	139.38831		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	141.90772	141.90772	0.00000	142.09119	142.09119		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 02/05/2024	Bond Future	0.00	115.26826	115.26826	0.00000	115.47546	115.47546		0.00	0.00	2,074,828.68	18	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	117.83199	117.83199	0.00000	118.03933	118.03933		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.40710	118.40710	0.00000	118.61296	118.61296		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.98243	120.98243	0.00000	121.19219	121.19219		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.08976	121.08976	0.00000	121.29908	121.29908		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 02/05/2024	Bond Future	0.00	116.56236	116.56236	0.00000	117.28838	117.28838		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.85830	116.85830	0.00000	117.59601	117.59601		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.60782	119.60782	0.00000	120.35648	120.35648		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.85308	119.85308	0.00000	120.61729	120.61729		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	122.18081	122.18081	0.00000	122.95557	122.95557		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	351.92900	351.92900	0.00000	352.95000	352.95000		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	359.75700	359.75700	0.00000	360.78700	360.78700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.22500	368.22500	0.00000	369.26100	369.26100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.24000	376.24000	0.00000	377.29600	377.29600		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	383.56300	383.56300	0.00000	384.62700	384.62700		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

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	
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	8.35300	91.64700	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	8.32000	91.68000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.29800	91.70200	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.22500	91.77500	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.06800	91.93200	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.67800	92.32200	0.00000	7.73000	92.27000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.65000	92.35000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.41800	92.58200	0.00000	7.49000	92.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.47000	92.53000	0.00000	7.54000	92.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.55000	92.45000	0.00000	7.55000	92.45000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.78634	107.87613	0.00000	8.75362	107.95331		2.87	0.00	0.00	0	94,062.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,286.36000	2.28636	0.00000	2,365.29000	2.36529	2,286.360	3.48	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	21.28000	0.02128	0.00000	21.78000	0.02178	21.280	3.86	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.76739	104.94107	0.00000	8.73268	105.01585		2.84	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.76602	107.38270	0.00000	8.72930	107.45353		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.77383	104.37711	0.00000	8.73206	104.44877		2.52	0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.84911	106.37750	0.00000	8.80331	106.44664		2.17	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 02/05/2024		Bond Future	0.00	262.80287	262.80287	0.00000	264.56735	264.56735		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	263.57016	263.57016	0.00000	265.36386	265.36386		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.77190	269.77190	0.00000	271.59370	271.59370		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	270.42867	270.42867	0.00000	272.28805	272.28805		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	275.68236	275.68236	0.00000	277.56816	277.56816		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 02/05/2024		Bond Future	0.00	9.98263	93.60817	0.00000	9.95444	93.72266		6.27	0.00	0.00	0	133,994.00
R2030	On 02/05/2024		Bond Future	9.66 Call	635.87000	0.63587	0.00000	694.87000	0.69487	635.870	6.58	0.33	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,637.64000	1.63764	0.00000	1,720.08000	1.72008	1,637.640	7.03	0.60	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,953.44000	2.95344	0.00000	3,050.19000	3.05019	2,953.440	7.45	0.79	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	3,603.63000	3.60363	0.00000	3,704.42000	3.70442	3,603.630	7.63	0.84	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	4,631.27000	4.63127	0.00000	4,729.30000	4.72930	4,631.270	7.90	0.91	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	17.09000	0.01709	0.00000	12.87000	0.01287	17.090	8.02	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	3.85000	0.00385	0.00000	2.68000	0.00268	3.850	8.02	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.18000	0.00018	0.00000	0.10000	0.00010	0.180	8.02	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.04529	91.66194	0.00000	10.01633	91.77549		6.32	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 07/11/2024	Bond Future	0.00	10.12254	93.79426	0.00000	10.09305	93.90545		6.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.20608	91.80234	0.00000	10.17490	91.91533		6.17	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	10.32420	93.56145	0.00000	10.29209	93.67319		5.89	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 02/05/2024	Bond Future	0.00	10.84403	87.28297	0.00000	10.82203	87.38754		8.61	0.00	30,549,039.50	350	149,895.00
R2032	On 02/05/2024	Bond Future	10.30 Call	433.87000	0.43387	0.00000	477.05000	0.47705	433.870	8.10	0.23	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	509.60000	0.50960	0.00000	554.90000	0.55490	509.600	8.17	0.25	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	843.85000	0.84385	0.00000	895.64000	0.89564	843.850	8.39	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	881.71000	0.88171	0.00000	933.96000	0.93396	881.710	8.42	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,001.27000	1.00127	0.00000	1,054.78000	1.05478	1,001.270	8.49	0.40	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,491.22000	1.49122	0.00000	1,549.22000	1.54922	1,491.220	8.76	0.52	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,144.42000	2.14442	0.00000	2,207.05000	2.20705	2,144.420	9.06	0.63	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	810.78000	0.81078	0.00000	771.11000	0.77111	810.780	9.23	(0.32)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	721.54000	0.72154	0.00000	683.19000	0.68319	721.540	9.32	(0.29)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,001.65000	3.00165	0.00000	3,069.22000	3.06922	3,001.650	9.42	0.74	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	287.27000	0.28727	0.00000	259.88000	0.25988	287.270	10.06	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	34.08000	0.03408	0.00000	27.04000	0.02704	34.080	11.31	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	15.69000	0.01569	0.00000	11.98000	0.01198	15.690	11.31	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	9.52000	0.00952	0.00000	7.09000	0.00709	9.520	11.31	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.93045	89.20320	0.00000	10.90814	89.30671		8.48	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.04073	87.11177	0.00000	11.01831	87.21292		8.78	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,292.48000	4.29248	0.00000	4,405.10000	4.40510	4,292.480	9.38	0.66	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	365.48000	0.36548	0.00000	343.81000	0.34381	365.480	10.72	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.15401	88.98519	0.00000	11.13060	89.08796		8.37	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	11.28512	86.53183	0.00000	11.26135	86.63330		8.43	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 02/05/2024	Bond Future	0.00	11.65685	84.77058	0.00000	11.63036	84.91198		9.99	0.00	0.00	0	163,640.00
R2035	On 01/08/2024	Bond Future	0.00	11.75773	86.63567	0.00000	11.73076	86.77698		9.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.88675	84.13660	0.00000	11.85944	84.27662		10.42	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	12.01935	85.94653	0.00000	11.99095	86.08899		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	12.15769	83.08621	0.00000	12.12877	83.22826		10.45	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 02/05/2024	Bond Future	0.00	12.06775	79.31895	0.00000	12.05695	79.37650		10.53	0.00	0.00	0	83,617.00
R2037	On 01/08/2024	Bond Future	0.00	12.18352	76.80799	0.00000	12.17285	76.86383		11.10	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,352.92000	2.35292	0.00000	2,390.98000	2.39098	2,352.920	11.99	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	976.93000	0.97693	0.00000	967.40000	0.96740	976.930	13.53	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	459.45000	0.45945	0.00000	453.83000	0.45383	459.450	14.00	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.31346	78.59420	0.00000	12.30316	78.64711		11.02	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.44497	76.02391	0.00000	12.43435	76.07743		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.59202	77.47841	0.00000	12.58156	77.53011		11.11	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 02/05/2024	Bond Future	0.00	12.44402	78.83044	0.00000	12.43856	78.86080		11.27	0.00	0.00	0	135,730.00
R2040	On 01/08/2024	Bond Future	0.00	12.56710	76.05830	0.00000	12.56195	76.08643		11.92	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.70413	77.82688	0.00000	12.69955	77.85145		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.84224	74.98929	0.00000	12.83758	75.01382		12.39	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.99396	76.42326	0.00000	12.98967	76.44542		12.03	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

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
R2044	On 02/05/2024	Bond Future	0.00	12.55658	74.72455	0.00000	12.54600	74.78341		12.00	0.00	0.00	0	81,582.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,000.84000	2.00084	0.00000	2,056.97000	2.05697	2,000.840	12.91	(0.52)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,403.11000	1.40311	0.00000	1,462.68000	1.46268	1,403.110	13.37	(0.40)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	967.47000	0.96747	0.00000	1,021.09000	1.02109	967.470	13.83	(0.30)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.67674	71.98730	0.00000	12.66625	72.04468		12.73	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.80993	73.66119	0.00000	12.79976	73.71584		12.68	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.94378	70.85920	0.00000	12.93329	70.91456		13.29	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	13.08988	72.21387	0.00000	13.07950	72.26764		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 02/05/2024	Bond Future	0.00	12.46676	73.46124	0.00000	12.45626	73.52105		12.62	0.00	0.00	0	245,487.00
R2048	On 01/08/2024	Bond Future	0.00	12.57331	75.07750	0.00000	12.56291	75.13583		12.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.70412	72.37281	0.00000	12.69400	72.42854		13.37	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.83611	73.92930	0.00000	12.82567	73.98573		13.23	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.96950	70.90102	0.00000	12.95917	70.95586		13.64	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 02/05/2024	Bond Future	0.00	12.44078	94.79021	0.00000	12.44053	94.79204		12.80	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55105	96.87556	0.00000	12.55131	96.87368		12.83	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.68250	93.25728	0.00000	12.68350	93.25020		13.55	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81194	95.26158	0.00000	12.81307	95.25374		13.40	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.94985	91.22407	0.00000	12.95154	91.21257		13.82	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 02/05/2024	Bond Future	0.00	11.79916	65.60853	0.00000	11.77280	65.73242		11.35	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00	11.89674	67.05193	0.00000	11.86996	67.17599		11.38	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.01503	65.45524	0.00000	11.98793	65.57867		11.87	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.13278	66.86289	0.00000	12.10474	66.98852		11.75	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	12.26091	64.99368	0.00000	12.23239	65.11929		11.95	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 02/05/2024	Bond Future	0.00	234.73326	234.73326	0.00000	234.88622	234.88622		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.95400	239.95400	0.00000	240.10154	240.10154		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.26942	242.26942	0.00000	242.40761	242.40761		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.53980	247.53980	0.00000	247.67952	247.67952		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.95103	248.95103	0.00000	249.08430	249.08430		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 02/05/2024	Bond Future	0.00	10.48560	84.61068	0.00000	10.47382	84.66097		7.97	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.55573	86.47229	0.00000	10.54414	86.52047		7.86	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.65561	84.92366	0.00000	10.64450	84.96843		8.12	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.76237	86.75121	0.00000	10.75080	86.79637		7.85	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.88236	84.86052	0.00000	10.87101	84.90347		7.82	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 02/05/2024	Bond Future	0.00	12.26016	60.56115	0.00000	12.24961	60.61128		12.57	0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,118.28000	1.11828	0.00000	1,209.69000	1.20969	1,118.280	12.34	0.44	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,162.87000	1.16287	0.00000	1,255.31000	1.25531	1,162.870	12.37	0.45	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	537.24000	0.53724	0.00000	579.82000	0.57982	537.240	13.76	(0.23)	0.00	0	15,610.00

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		
R214	On 02/05/2024	Bond Future	13.52	Put	171.07000	0.17107	0.00000	193.79000	0.19379	171.070	14.98	(0.08)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.35900	61.89358	0.00000	12.34856		61.94254	12.62	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.48112	60.02698	0.00000	12.47098		60.07382	13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.60425	61.31823	0.00000	12.59382		61.36566	13.13	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.72925	59.19194	0.00000	12.71895		59.23808	13.47	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 :											32,623,868.18	368	1,569,334.00		
Grand Total:											32,623,868.18	368	1,569,334.00		