

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2024

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	954.34100	954.34100	0.00000	958.75500	958.75500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	975.34200	975.34200	0.00000	979.85000	979.85000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	998.06900	998.06900	0.00000	1,002.67200	1,002.67200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,019.58500	1,019.58500	0.00000	1,024.27700	1,024.27700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,039.24300	1,039.24300	0.00000	1,044.01300	1,044.01300	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	1,103.26600	1,103.26600	0.00000	1,110.06000	1,110.06000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,127.54300	1,127.54300	0.00000	1,134.48400	1,134.48400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,153.81700	1,153.81700	0.00000	1,160.90800	1,160.90800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,178.69000	1,178.69000	0.00000	1,185.92300	1,185.92300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,201.41600	1,201.41600	0.00000	1,208.77300	1,208.77300	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	955.24000	955.24000	0.00000	960.73000	960.73000	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	976.26000	976.26000	0.00000	981.86800	981.86800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	999.00900	999.00900	0.00000	1,004.73700	1,004.73700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,020.54500	1,020.54500	0.00000	1,026.38700	1,026.38700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,040.22200	1,040.22200	0.00000	1,046.16300	1,046.16300	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	12.59330	73.51336	0.00000	12.48586	73.98361	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.73755	75.14836	0.00000	12.62539	75.62901	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.91589	73.11334	0.00000	12.79831	73.60497	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.09890	74.70191	0.00000	12.97582	75.20406	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	13.29082	72.35235	0.00000	13.16237	72.86389	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	13.18063	68.34285	0.00000	13.07332	68.88329	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.31854	69.86269	0.00000	13.20698	70.41507	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.48401	67.23733	0.00000	13.36749	67.80240	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.64561	68.69645	0.00000	13.52428	69.27357	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.81954	65.76460	0.00000	13.69328	66.35260	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	941.46300	941.46300	0.00000	946.90400	946.90400	0.00	0.00	28,243,890.00	3	726.00
GOVI	On 01/08/2024		GOVI	0.00	962.18000	962.18000	0.00000	967.73900	967.73900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	984.60100	984.60100	0.00000	990.27800	990.27800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,005.82600	1,005.82600	0.00000	1,011.61700	1,011.61700	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,025.21900	1,025.21900	0.00000	1,031.10900	1,031.10900	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	179.62487	179.62487	0.00000	179.65022	179.65022	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.78753	181.78753	0.00000	181.81322	181.81322	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	186.06593	186.06593	0.00000	186.09152	186.09152		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	129.86255	129.86255	0.00000	129.88192	129.88192		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.75097	132.75097	0.00000	132.77066	132.77066		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.47718	134.47718	0.00000	134.49673	134.49673		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.40347	137.40347	0.00000	137.42303	137.42303		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	138.64842	138.64842	0.00000	138.66757	138.66757		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	122.81728	122.81728	0.00000	123.13124	123.13124		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	125.54913	125.54913	0.00000	125.86992	125.86992		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.00916	127.00916	0.00000	127.33698	127.33698		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.77307	129.77307	0.00000	130.10765	130.10765		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	130.76939	130.76939	0.00000	131.10962	131.10962		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	134.03652	134.03652	0.00000	134.20634	134.20634		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	134.95604	134.95604	0.00000	135.12955	135.12955		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.13189	138.13189	0.00000	138.30887	138.30887		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.02332	139.02332	0.00000	139.20354	139.20354		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	141.72473	141.72473	0.00000	141.90772	141.90772		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	114.89752	114.89752	0.00000	115.26826	115.26826		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	117.45298	117.45298	0.00000	117.83199	117.83199		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.01984	118.01984	0.00000	118.40710	118.40710		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.58709	120.58709	0.00000	120.98243	120.98243		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	120.68758	120.68758	0.00000	121.08976	121.08976		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	117.04436	117.04436	0.00000	116.56236	116.56236		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	117.35106	117.35106	0.00000	116.85830	116.85830		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.11253	120.11253	0.00000	119.60782	119.60782		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.36945	120.36945	0.00000	119.85308	119.85308		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	122.70786	122.70786	0.00000	122.18081	122.18081		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	351.67900	351.67900	0.00000	351.92900	351.92900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	359.50200	359.50200	0.00000	359.75700	359.75700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.96800	367.96800	0.00000	368.22500	368.22500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	375.98100	375.98100	0.00000	376.24000	376.24000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	383.30400	383.30400	0.00000	383.56300	383.56300		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	Contracts Traded	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	8.36000	91.64000	0.00000	8.35300	91.64700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.29800	91.70200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.22500	91.77500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.06800	91.93200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.75000	92.25000	0.00000	7.67800	92.32200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.66000	92.34000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.52000	92.48000	0.00000	7.41800	92.58200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.47000	92.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.55000	92.45000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.85217	107.72108	0.00000	8.78634	107.87613		2.87	0.00	31,454,555.36	292	94,354.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,142.49000	2.14249	0.00000	2,286.36000	2.28636	2,142.490	3.48	0.88	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	23.41000	0.02341	0.00000	21.28000	0.02128	23.410	3.86	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.84100	104.78271	0.00000	8.76739	104.94107		2.84	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.84994	107.22105	0.00000	8.76602	107.38270		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.87003	104.21233	0.00000	8.77383	104.37711		2.52	0.00	0.00	0	0.00
R186	On 02/05/2025	Bond Future	0.00	8.96022	106.21002	0.00000	8.84911	106.37750		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	262.76765	262.76765	0.00000	262.80287	262.80287		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024	Bond Future	0.00	263.53438	263.53438	0.00000	263.57016	263.57016		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.73634	269.73634	0.00000	269.77190	269.77190		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	270.39364	270.39364	0.00000	270.42867	270.42867		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025	Bond Future	0.00	275.64791	275.64791	0.00000	275.68236	275.68236		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	10.09216	93.16500	0.00000	9.98263	93.60817		6.27	0.00	0.00	0	133,994.00
R2030	On 02/05/2024	Bond Future	9.66 Call	482.11000	0.48211	0.00000	635.87000	0.63587	482.110	6.58	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,362.66000	1.36266	0.00000	1,637.64000	1.63764	1,362.660	7.03	0.54	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,594.68000	2.59468	0.00000	2,953.44000	2.95344	2,594.680	7.45	0.75	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	3,220.17000	3.22017	0.00000	3,603.63000	3.60363	3,220.170	7.63	0.82	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	4,222.14000	4.22214	0.00000	4,631.27000	4.63127	4,222.140	7.90	0.89	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	21.28000	0.02128	0.00000	17.09000	0.01709	21.280	8.02	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	4.83000	0.00483	0.00000	3.85000	0.00385	4.830	8.02	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.22000	0.00022	0.00000	0.18000	0.00018	0.220	8.02	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.16124	91.20909	0.00000	10.04529	91.66194		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	10.24581	93.33125	0.00000	10.12254	93.79426		6.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.33705	91.32963	0.00000	10.20608	91.80234		6.17	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	10.46309	93.08007	0.00000	10.32420	93.56145		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	10.96801	86.69677	0.00000	10.84403	87.28297		8.61	0.00	0.00	0	149,895.00
R2032	On 02/05/2024	Bond Future	10.30 Call	300.01000	0.30001	0.00000	433.87000	0.43387	300.010	8.10	0.17	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	358.65000	0.35865	0.00000	509.60000	0.50960	358.650	8.17	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	627.79000	0.62779	0.00000	843.85000	0.84385	627.790	8.39	0.30	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	659.14000	0.65914	0.00000	881.71000	0.88171	659.140	8.42	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	759.11000	0.75911	0.00000	1,001.27000	1.00127	759.110	8.49	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,181.06000	1.18106	0.00000	1,491.22000	1.49122	1,181.060	8.76	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,766.04000	1.76604	0.00000	2,144.42000	2.14442	1,766.040	9.06	0.57	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	987.21000	0.98721	0.00000	810.78000	0.81078	987.210	9.23	(0.37)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	881.19000	0.88119	0.00000	721.54000	0.72154	881.190	9.32	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,559.50000	2.55950	0.00000	3,001.65000	3.00165	2,559.500	9.42	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	356.00000	0.35600	0.00000	287.27000	0.28727	356.000	10.06	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	42.36000	0.04236	0.00000	34.08000	0.03408	42.360	11.31	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	19.61000	0.01961	0.00000	15.69000	0.01569	19.610	11.31	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	11.93000	0.01193	0.00000	9.52000	0.00952	11.930	11.31	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.06022	88.60424	0.00000	10.93045	89.20320		8.48	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.17724	86.49918	0.00000	11.04073	87.11177		8.78	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,881.31000	3.88131	0.00000	4,292.48000	4.29248	3,881.310	9.38	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	418.61000	0.41861	0.00000	365.48000	0.36548	418.610	10.72	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.29728	88.35969	0.00000	11.15401	88.98519		8.37	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	11.43520	85.89469	0.00000	11.28512	86.53183		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	11.76437	84.20006	0.00000	11.65685	84.77058		9.99	0.00	0.00	0	163,640.00
R2035	On 01/08/2024	Bond Future	0.00	11.86968	86.05267	0.00000	11.75773	86.63567		9.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.00376	83.54038	0.00000	11.88675	84.13660		10.42	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	12.14149	85.33773	0.00000	12.01935	85.94653		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	12.28476	82.46607	0.00000	12.15769	83.08621		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	12.18034	78.72279	0.00000	12.06775	79.31895		10.53	0.00	0.00	0	83,617.00
R2037	On 01/08/2024	Bond Future	0.00	12.30066	76.19874	0.00000	12.18352	76.80799		11.10	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,042.99000	2.04299	0.00000	2,352.92000	2.35292	2,042.990	11.99	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,102.40000	1.10240	0.00000	976.93000	0.97693	1,102.400	13.53	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	524.06000	0.52406	0.00000	459.45000	0.45945	524.060	14.00	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.43555	77.97105	0.00000	12.31346	78.59420		11.02	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.57206	75.38761	0.00000	12.44497	76.02391		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.72404	76.83024	0.00000	12.59202	77.47841		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	12.55651	78.20916	0.00000	12.44402	78.83044		11.27	0.00	145,860,083.40	1,865	137,595.00
R2040	On 01/08/2024	Bond Future	0.00	12.68409	75.42345	0.00000	12.56710	76.05830		11.92	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.82601	77.17757	0.00000	12.70413	77.82688		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.96909	74.32615	0.00000	12.84224	74.98929		12.39	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	13.12569	75.74775	0.00000	12.99396	76.42326		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	12.66904	74.10384	0.00000	12.55658	74.72455		12.00	0.00	2,074,907.52	28	81,568.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,304.53000	2.30453	0.00000	2,000.84000	2.00084	2,304.530	12.91	(0.57)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,632.37000	1.63237	0.00000	1,403.11000	1.40311	1,632.370	13.37	(0.45)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,134.19000	1.13419	0.00000	967.47000	0.96747	1,134.190	13.83	(0.34)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.79365	71.35297	0.00000	12.67674	71.98730		12.73	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.93167	73.01232	0.00000	12.80993	73.66119		12.68	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.07041	70.19658	0.00000	12.94378	70.85920		13.29	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	13.22134	71.53886	0.00000	13.08988	72.21387		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	12.57395	72.85573	0.00000	12.46676	73.46124		12.62	0.00	0.00	0	245,487.00
R2048	On 01/08/2024	Bond Future	0.00	12.68457	74.45875	0.00000	12.57331	75.07750		12.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.82003	71.73998	0.00000	12.70412	72.37281		13.37	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.95674	73.28304	0.00000	12.83611	73.92930		13.23	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	13.09465	70.24269	0.00000	12.96950	70.90102		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	12.54822	94.00788	0.00000	12.44078	94.79021		12.80	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.66270	96.07611	0.00000	12.55105	96.87556		12.83	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.79899	92.43962	0.00000	12.68250	93.25728		13.55	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.93320	94.42669	0.00000	12.81194	95.26158		13.40	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	13.07592	90.37353	0.00000	12.94985	91.22407		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	11.90651	65.10735	0.00000	11.79916	65.60853		11.35	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00	12.00804	66.53978	0.00000	11.89674	67.05193		11.38	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.13082	64.93147	0.00000	12.01503	65.45524		11.87	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.25300	66.32801	0.00000	12.13278	66.86289		11.75	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	12.38550	64.44882	0.00000	12.26091	64.99368		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	234.56249	234.56249	0.00000	234.73326	234.73326		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.77966	239.77966	0.00000	239.95400	239.95400		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.09208	242.09208	0.00000	242.26942	242.26942		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.35937	247.35937	0.00000	247.53980	247.53980		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.76866	248.76866	0.00000	248.95103	248.95103		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	10.60459	84.10475	0.00000	10.48560	84.61068		7.97	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.68062	85.95527	0.00000	10.55573	86.47229		7.86	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.78739	84.39496	0.00000	10.65561	84.92366		8.12	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.90127	86.21137	0.00000	10.76237	86.75121		7.85	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	11.02827	84.31071	0.00000	10.88236	84.86052		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	12.36720	60.05629	0.00000	12.26016	60.56115		12.57	0.00	120,112,580.00	2,000	22,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	887.00000	0.88700	0.00000	1,118.28000	1.11828	887.000	12.34	0.38	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	925.89000	0.92589	0.00000	1,162.87000	1.16287	925.890	12.37	0.39	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	637.90000	0.63790	0.00000	537.24000	0.53724	637.900	13.76	(0.26)	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	204.37000	0.20437	0.00000	171.07000	0.17107	204.370	14.98	(0.10)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.46981	61.37770	0.00000	12.35900	61.89358		12.62	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.59622	59.49933	0.00000	12.48112	60.02698		13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.72366	60.77937	0.00000	12.60425	61.31823		13.13	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.85275	58.64305	0.00000	12.72925	59.19194		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 :										327,746,016.28		4,188	1,573,480.00		
Grand Total:										327,746,016.28		4,188	1,573,480.00		