

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2024

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		951.15400		951.15400	0.00000	954.34100	954.34100		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		972.08500		972.08500	0.00000	975.34200	975.34200		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		994.74000		994.74000	0.00000	998.06900	998.06900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,016.18700		1,016.18700	0.00000	1,019.58500	1,019.58500		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	1,039.24300	1,039.24300		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		1,099.73900		1,099.73900	0.00000	1,103.26600	1,103.26600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,123.94000		1,123.94000	0.00000	1,127.54300	1,127.54300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,150.13400		1,150.13400	0.00000	1,153.81700	1,153.81700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,174.93200		1,174.93200	0.00000	1,178.69000	1,178.69000		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	1,201.41600	1,201.41600		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		952.05300		952.05300	0.00000	955.24000	955.24000		0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		973.00400		973.00400	0.00000	976.26000	976.26000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		995.68100		995.68100	0.00000	999.00900	999.00900		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,017.14800		1,017.14800	0.00000	1,020.54500	1,020.54500		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	1,040.22200	1,040.22200		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		12.65392		73.24982	0.00000	12.59330	73.51336		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.80083		74.87905	0.00000	12.73755	75.14836		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.98222		72.83795	0.00000	12.91589	73.11334		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.16829		74.42085	0.00000	13.09890	74.70191		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025	Bond Future	0.00		12.73000		74.62168	0.00000	13.29082	72.35235		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		13.24123		68.04074	0.00000	13.18063	68.34285		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.38155		69.55395	0.00000	13.31854	69.86269		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.54983		66.92156	0.00000	13.48401	67.23733		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.71414		68.37408	0.00000	13.64561	68.69645		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025	Bond Future	0.00		13.25000		68.48670	0.00000	13.81954	65.76460		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		938.31600		938.31600	0.00000	941.46300	941.46300		0.00	0.00	0.00	0	726.00
GOVI	On 01/08/2024	GOVI	0.00		958.96500		958.96500	0.00000	962.18000	962.18000		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		981.31500		981.31500	0.00000	984.60100	984.60100		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,002.47200		1,002.47200	0.00000	1,005.82600	1,005.82600		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	1,025.21900	1,025.21900		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		179.63287		179.63287	0.00000	179.62487	179.62487		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.79590		181.79590	0.00000	181.78753	181.78753		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	186.07519	186.07519	0.00000	186.06593	186.06593		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	129.78088	129.78088	0.00000	129.86255	129.86255		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.66767	132.66767	0.00000	132.75097	132.75097		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.39241	134.39241	0.00000	134.47718	134.47718		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.31728	137.31728	0.00000	137.40347	137.40347		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	137.85000	137.85000	0.00000	138.64842	138.64842		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	122.50452	122.50452	0.00000	122.81728	122.81728		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	125.22945	125.22945	0.00000	125.54913	125.54913		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	126.68248	126.68248	0.00000	127.00916	127.00916		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.43971	129.43971	0.00000	129.77307	129.77307		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	130.62000	130.62000	0.00000	130.76939	130.76939		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	133.86699	133.86699	0.00000	134.03652	134.03652		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	134.78287	134.78287	0.00000	134.95604	134.95604		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.95517	137.95517	0.00000	138.13189	138.13189		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.84326	138.84326	0.00000	139.02332	139.02332		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	139.68000	139.68000	0.00000	141.72473	141.72473		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	114.52827	114.52827	0.00000	114.89752	114.89752		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	117.07575	117.07575	0.00000	117.45298	117.45298		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.63411	117.63411	0.00000	118.01984	118.01984		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.19334	120.19334	0.00000	120.58709	120.58709		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.97000	121.97000	0.00000	120.68758	120.68758		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	116.43290	116.43290	0.00000	117.04436	117.04436		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.72623	116.72623	0.00000	117.35106	117.35106		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.47339	119.47339	0.00000	120.11253	120.11253		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.71685	119.71685	0.00000	120.36945	120.36945		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	121.16000	121.16000	0.00000	122.70786	122.70786		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	350.81400	350.81400	0.00000	351.67900	351.67900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	358.61800	358.61800	0.00000	359.50200	359.50200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.06500	367.06500	0.00000	367.96800	367.96800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	375.05900	375.05900	0.00000	375.98100	375.98100		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	383.30400	383.30400	0.00000	383.30400	383.30400		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	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		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	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	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	8.31000	91.69000	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	8.25000	91.75000	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	8.25000	91.75000	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	8.11000	91.89000	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.78000	92.22000	0.00000	7.75000	92.25000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.71000	92.29000	0.00000	7.66000	92.34000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.52000	92.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.62000	92.38000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.62000	92.38000	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.92884	107.54087	0.00000	8.85217	107.72108	2.87	0.00	21,508,174.00	200	94,154.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,983.12000	1.98312	0.00000	2,142.49000	2.14249	1,983.120	3.48	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	28.57000	0.02857	0.00000	23.41000	0.02341	28.570	3.86	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.92674	104.59864	0.00000	8.84100	104.78271	2.84	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.94773	107.03311	0.00000	8.84994	107.22105	2.67	0.00	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.98218	104.02067	0.00000	8.87003	104.21233	2.52	0.00	0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.48000	106.93652	0.00000	8.96022	106.21002	2.17	0.00	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	262.09952	262.09952	0.00000	262.76765	262.76765		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	262.85171	262.85171	0.00000	263.53438	263.53438		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.03846	269.03846	0.00000	269.73634	269.73634		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	269.68173	269.68173	0.00000	270.39364	270.39364		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	272.31000	272.31000	0.00000	275.64791	275.64791		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	10.17008	92.85135	0.00000	10.09216	93.16500	6.27	0.00	20,427,297.00	220	134,214.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	395.40000	0.39540	0.00000	482.11000	0.48211	395.400	6.58	0.24	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,191.39000	1.19139	0.00000	1,362.66000	1.36266	1,191.390	7.03	0.50	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,357.87000	2.35787	0.00000	2,594.68000	2.59468	2,357.870	7.45	0.72	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,962.61000	2.96261	0.00000	3,220.17000	3.22017	2,962.610	7.63	0.79	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,942.00000	3.94200	0.00000	4,222.14000	4.22214	3,942.000	7.90	0.87	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	26.07000	0.02607	0.00000	21.28000	0.02128	26.070	8.02	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	6.05000	0.00605	0.00000	4.83000	0.00483	6.050	8.02	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.29000	0.00029	0.00000	0.22000	0.00022	0.290	8.02	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.24372	90.88864	0.00000	10.16124	91.20909	6.32	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 07/11/2024	Bond Future	0.00	10.33349	93.00368	0.00000	10.24581	93.33125		6.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.43019	90.99530	0.00000	10.33705	91.32963		6.17	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	9.93000	94.94492	0.00000	10.46309	93.08007		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	11.02420	86.43279	0.00000	10.96801	86.69677		8.61	0.00	16,595,095.68	192	149,703.00
R2032	On 02/05/2024	Bond Future	10.30 Call	252.16000	0.25216	0.00000	300.01000	0.30001	252.160	8.10	0.15	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	303.90000	0.30390	0.00000	358.65000	0.35865	303.900	8.17	0.17	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	545.75000	0.54575	0.00000	627.79000	0.62779	545.750	8.39	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	574.30000	0.57430	0.00000	659.14000	0.65914	574.300	8.42	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	665.72000	0.66572	0.00000	759.11000	0.75911	665.720	8.49	0.31	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,057.15000	1.05715	0.00000	1,181.06000	1.18106	1,057.150	8.76	0.42	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,610.11000	1.61011	0.00000	1,766.04000	1.76604	1,610.110	9.06	0.54	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,080.06000	1.08006	0.00000	987.21000	0.98721	1,080.060	9.23	(0.40)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	965.79000	0.96579	0.00000	881.19000	0.88119	965.790	9.32	(0.37)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,372.36000	2.37236	0.00000	2,559.50000	2.55950	2,372.360	9.42	0.66	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	394.20000	0.39420	0.00000	356.00000	0.35600	394.200	10.06	(0.18)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	47.37000	0.04737	0.00000	42.36000	0.04236	47.370	11.31	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	22.05000	0.02205	0.00000	19.61000	0.01961	22.050	11.31	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	13.46000	0.01346	0.00000	11.93000	0.01193	13.460	11.31	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.11904	88.33452	0.00000	11.06022	88.60424		8.48	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.23907	86.22356	0.00000	11.17724	86.49918		8.78	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,704.37000	3.70437	0.00000	3,881.31000	3.88131	3,704.370	9.38	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	445.80000	0.44580	0.00000	418.61000	0.41861	445.800	10.72	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.36215	88.07839	0.00000	11.29728	88.35969		8.37	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	10.91000	88.15116	0.00000	11.43520	85.89469		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	11.82519	83.87975	0.00000	11.76437	84.20006		9.99	0.00	8,387,975.00	100	163,740.00
R2035	On 01/08/2024	Bond Future	0.00	11.93300	85.72545	0.00000	11.86968	86.05267		9.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.06994	83.20580	0.00000	12.00376	83.54038		10.42	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	12.21056	84.99621	0.00000	12.14149	85.33773		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	11.78000	84.96838	0.00000	12.28476	82.46607		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	12.24112	78.40374	0.00000	12.18034	78.72279		10.53	0.00	0.00	0	83,617.00
R2037	On 01/08/2024	Bond Future	0.00	12.36390	75.87274	0.00000	12.30066	76.19874		11.10	0.00	7,587,274.00	100	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,891.39000	1.89139	0.00000	2,042.99000	2.04299	1,891.390	11.99	0.43	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,179.54000	1.17954	0.00000	1,102.40000	1.10240	1,179.540	13.53	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	565.12000	0.56512	0.00000	524.06000	0.52406	565.120	14.00	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.50144	77.63780	0.00000	12.43555	77.97105		11.02	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.64065	75.04740	0.00000	12.57206	75.38761		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.25000	79.19556	0.00000	12.72404	76.83024		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	12.60685	77.93368	0.00000	12.55651	78.20916		11.27	0.00	0.00	0	137,595.00
R2040	On 01/08/2024	Bond Future	0.00	12.73645	75.14200	0.00000	12.68409	75.42345		11.92	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.88055	76.88982	0.00000	12.82601	77.17757		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.02583	74.03249	0.00000	12.96909	74.32615		12.39	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.63000	78.34034	0.00000	13.12569	75.74775		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	12.72974	73.77251	0.00000	12.66904	74.10384		12.00	0.00	0.00	0	81,568.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,487.54000	2.48754	0.00000	2,304.53000	2.30453	2,487.540	12.91	(0.60)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,774.50000	1.77450	0.00000	1,632.37000	1.63237	1,774.500	13.37	(0.48)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,240.48000	1.24048	0.00000	1,134.19000	1.13419	1,240.480	13.83	(0.37)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.85676	71.01444	0.00000	12.79365	71.35297		12.73	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.99738	72.66619	0.00000	12.93167	73.01232		12.68	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.13876	69.84323	0.00000	13.07041	70.19658		13.29	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	12.72000	74.17306	0.00000	13.22134	71.53886		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	12.63457	72.51727	0.00000	12.57395	72.85573		12.62	0.00	7,251,727.00	100	245,587.00
R2048	On 01/08/2024	Bond Future	0.00	12.74751	74.11291	0.00000	12.68457	74.45875		12.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.88561	71.38637	0.00000	12.82003	71.73998		13.37	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.02499	72.92206	0.00000	12.95674	73.28304		13.23	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.60000	72.91114	0.00000	13.09465	70.24269		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	12.60901	93.57056	0.00000	12.54822	94.00788		12.80	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.72588	95.62933	0.00000	12.66270	96.07611		12.83	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.86492	91.98278	0.00000	12.79899	92.43962		13.55	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.00185	93.96028	0.00000	12.93320	94.42669		13.40	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.64000	93.37941	0.00000	13.07592	90.37353		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	11.96730	64.82589	0.00000	11.90651	65.10735		11.35	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00	12.07107	66.25221	0.00000	12.00804	66.53978		11.38	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.19639	64.63743	0.00000	12.13082	64.93147		11.87	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.32106	66.02787	0.00000	12.25300	66.32801		11.75	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	11.89000	66.65348	0.00000	12.38550	64.44882		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	234.52757	234.52757	0.00000	234.56249	234.56249		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.74423	239.74423	0.00000	239.77966	239.77966		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.05670	242.05670	0.00000	242.09208	242.09208		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.32398	247.32398	0.00000	247.35937	247.35937		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.03000	248.03000	0.00000	248.76866	248.76866		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	10.66612	83.84464	0.00000	10.60459	84.10475		7.97	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.74519	85.68953	0.00000	10.68062	85.95527		7.86	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.85549	84.12336	0.00000	10.78739	84.39496		8.12	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.97302	85.93420	0.00000	10.90127	86.21137		7.85	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.52000	86.24548	0.00000	11.02827	84.31071		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	12.42777	59.77355	0.00000	12.36720	60.05629		12.57	0.00	0.00	0	22,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	776.07000	0.77607	0.00000	887.00000	0.88700	776.070	12.34	0.35	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	811.82000	0.81182	0.00000	925.89000	0.92589	811.820	12.37	0.36	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	707.47000	0.70747	0.00000	637.90000	0.63790	707.470	13.76	(0.29)	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	229.26000	0.22926	0.00000	204.37000	0.20437	229.260	14.98	(0.11)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.53253	61.08880	0.00000	12.46981	61.37770		12.62	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.66137	59.20390	0.00000	12.59622	59.49933		13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.79124	60.47780	0.00000	12.72366	60.77937		13.13	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.40000	60.69515	0.00000	12.85275	58.64305		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 :											81,757,542.68	912	1,573,508.00		
Grand Total:											81,757,542.68	912	1,573,508.00		