

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2024

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	954.02700	954.02700	0.00000	948.86900	948.86900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	975.02300	975.02300	0.00000	969.75100	969.75100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.75400	997.75400	0.00000	992.35600	992.35600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,019.27200	1,019.27200	0.00000	1,013.75400	1,013.75400	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	1,104.08400	1,104.08400	0.00000	1,096.17100	1,096.17100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.38200	1,128.38200	0.00000	1,120.29400	1,120.29400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.68900	1,154.68900	0.00000	1,146.40800	1,146.40800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.59100	1,179.59100	0.00000	1,171.12800	1,171.12800	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	957.24900	957.24900	0.00000	950.55500	950.55500	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	978.31600	978.31600	0.00000	971.47300	971.47300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,001.12300	1,001.12300	0.00000	994.11800	994.11800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,022.71400	1,022.71400	0.00000	1,015.55400	1,015.55400	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	12.56409	73.64080	0.00000	12.68504	73.11503	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.70695	75.27907	0.00000	12.83327	74.74151	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.88343	73.24862	0.00000	13.01604	72.69807	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.06459	74.84143	0.00000	13.20353	74.27867	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	12.73000	74.62168	0.00000	12.73000	74.62168	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	13.11066	68.69444	0.00000	13.24158	68.03900	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.24571	70.22247	0.00000	13.38187	69.55239	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.40760	67.60700	0.00000	13.54999	66.92080	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.56576	69.07534	0.00000	13.71415	68.37403	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.25000	68.48670	0.00000	13.25000	68.48670	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	943.35800	943.35800	0.00000	936.75200	936.75200	0.00	0.00	0.00	0	726.00
GOVI	On 01/08/2024		GOVI	0.00	964.12000	964.12000	0.00000	957.36700	957.36700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	986.59600	986.59600	0.00000	979.68300	979.68300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,007.87400	1,007.87400	0.00000	1,000.80800	1,000.80800	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	179.47322	179.47322	0.00000	179.49026	179.49026	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.63336	181.63336	0.00000	181.65079	181.65079	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	185.91162	185.91162	0.00000	185.92878	185.92878		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	129.76549	129.76549	0.00000	129.78490	129.78490		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.65246	132.65246	0.00000	132.67218	132.67218		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.37884	134.37884	0.00000	134.39870	134.39870		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.30514	137.30514	0.00000	137.32503	137.32503		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	137.85000	137.85000	0.00000	137.85000	137.85000		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	121.94592	121.94592	0.00000	122.06005	122.06005		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.65896	124.65896	0.00000	124.77549	124.77549		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	126.10042	126.10042	0.00000	126.21947	126.21947		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.84658	128.84658	0.00000	128.96792	128.96792		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	130.62000	130.62000	0.00000	130.62000	130.62000		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	132.96600	132.96600	0.00000	132.98332	132.98332		0.00	0.00	12,099,906.00	91	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.86226	133.86226	0.00000	133.88008	133.88008		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.01495	137.01495	0.00000	137.03261	137.03261		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.88409	137.88409	0.00000	137.90242	137.90242		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	139.68000	139.68000	0.00000	139.68000	139.68000		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	114.46702	114.46702	0.00000	114.39416	114.39416		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	117.01366	117.01366	0.00000	116.93905	116.93905		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.57229	117.57229	0.00000	117.49580	117.49580		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.13176	120.13176	0.00000	120.05311	120.05311		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.97000	121.97000	0.00000	121.97000	121.97000		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	115.78062	115.78062	0.00000	116.18957	116.18957		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.05986	116.05986	0.00000	116.47794	116.47794		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.79311	118.79311	0.00000	119.22068	119.22068		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.02313	119.02313	0.00000	119.46030	119.46030		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	121.16000	121.16000	0.00000	121.16000	121.16000		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	349.76200	349.76200	0.00000	350.00900	350.00900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	357.54400	357.54400	0.00000	357.79500	357.79500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.96800	365.96800	0.00000	366.22400	366.22400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.94100	373.94100	0.00000	374.20100	374.20100		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	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	8.31000	91.69000	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	8.30000	91.70000	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	8.24000	91.76000	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	8.24000	91.76000	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	8.09000	91.91000	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	7.75000	92.25000	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	7.66000	92.34000	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	7.52000	92.48000	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	7.57000	92.43000	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	7.59000	92.41000	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.84063	107.74824	0.00000	8.93368	107.52951		2.87	0.00	21,010,906.80	195	92,484.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,160.09000	2.16009	0.00000	1,970.89000	1.97089	2,160.090	3.48	0.89	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	20.17000	0.02017	0.00000	28.00000	0.02800	20.170	3.86	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.82786	104.81095	0.00000	8.93202	104.58732		2.84	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.83387	107.25198	0.00000	8.95314	107.02272		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.85057	104.24564	0.00000	8.98779	104.01110		2.52	0.00	0.00	0	0.00
R186	On 02/05/2025	Bond Future	0.00	8.48000	106.93652	0.00000	8.48000	106.93652		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	261.32921	261.32921	0.00000	261.57391	261.57391		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024	Bond Future	0.00	262.06535	262.06535	0.00000	262.31551	262.31551		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	268.23764	268.23764	0.00000	268.49269	268.49269		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.86635	268.86635	0.00000	269.12730	269.12730		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025	Bond Future	0.00	272.31000	272.31000	0.00000	272.31000	272.31000		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	10.09859	93.13907	0.00000	10.22515	92.63048		6.27	0.00	1,117,668.84	12	133,584.00
R2030	On 02/05/2024	Bond Future	9.66 Call	456.96000	0.45696	0.00000	339.80000	0.33980	456.960	6.58	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,325.62000	1.32562	0.00000	1,076.24000	1.07624	1,325.620	7.03	0.54	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,555.69000	2.55569	0.00000	2,194.70000	2.19470	2,555.690	7.45	0.75	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	3,182.26000	3.18226	0.00000	2,783.94000	2.78394	3,182.260	7.63	0.82	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	4,186.75000	4.18675	0.00000	3,746.34000	3.74634	4,186.750	7.90	0.89	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	19.04000	0.01904	0.00000	29.69000	0.02969	19.040	8.02	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	4.13000	0.00413	0.00000	6.97000	0.00697	4.130	8.02	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.17000	0.00017	0.00000	0.34000	0.00034	0.170	8.02	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.16794	91.18300	0.00000	10.30197	90.66318		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	10.25247	93.30631	0.00000	10.39521	92.77397		6.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.34372	91.30564	0.00000	10.49556	90.76155		6.17	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	9.93000	94.94492	0.00000	9.93000	94.94492		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	10.96263	86.72210	0.00000	11.10926	86.03517		8.61	0.00	1,300,831.50	15	133,539.00
R2032	On 02/05/2024	Bond Future	10.30 Call	288.51000	0.28851	0.00000	193.14000	0.19314	288.510	8.10	0.17	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	346.24000	0.34624	0.00000	235.59000	0.23559	346.240	8.17	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	612.99000	0.61299	0.00000	439.58000	0.43958	612.990	8.39	0.30	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	644.19000	0.64419	0.00000	464.14000	0.46414	644.190	8.42	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	743.82000	0.74382	0.00000	543.34000	0.54334	743.820	8.49	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,165.87000	1.16587	0.00000	889.91000	0.88991	1,165.870	8.76	0.45	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,753.21000	1.75321	0.00000	1,394.03000	1.39403	1,753.210	9.06	0.57	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	951.06000	0.95106	0.00000	1,237.77000	1.23777	951.060	9.23	(0.37)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	846.40000	0.84640	0.00000	1,110.39000	1.11039	846.400	9.32	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,551.50000	2.55150	0.00000	2,106.90000	2.10690	2,551.500	9.42	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	333.27000	0.33327	0.00000	462.45000	0.46245	333.270	10.06	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	37.05000	0.03705	0.00000	57.09000	0.05709	37.050	11.31	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	16.72000	0.01672	0.00000	26.91000	0.02691	16.720	11.31	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	10.00000	0.01000	0.00000	16.54000	0.01654	10.000	11.31	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.05451	88.63049	0.00000	11.20806	87.92840		8.48	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.17084	86.52777	0.00000	11.33256	85.80897		8.78	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,884.73000	3.88473	0.00000	3,448.47000	3.44847	3,884.730	9.38	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	407.54000	0.40754	0.00000	491.24000	0.49124	407.540	10.72	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.29023	88.39034	0.00000	11.46014	87.65572		8.37	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	10.91000	88.15116	0.00000	10.91000	88.15116		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	11.73648	84.34752	0.00000	11.85150	83.74172		9.99	0.00	138,076,890.24	1,637	166,146.00
R2035	On 01/08/2024	Bond Future	0.00	11.84055	86.20382	0.00000	11.96036	85.58461		9.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.97294	83.69684	0.00000	12.09833	83.06285		10.42	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	12.10900	85.49907	0.00000	12.24002	84.85114		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	11.78000	84.96838	0.00000	11.78000	84.96838		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	12.13760	78.94830	0.00000	12.27326	78.23581		10.53	0.00	1,815,810.90	23	83,330.00
R2037	On 01/08/2024	Bond Future	0.00	12.25611	76.42962	0.00000	12.39731	75.70134		11.10	0.00	30,571,848.00	400	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,127.38000	2.12738	0.00000	1,811.07000	1.81107	2,127.380	11.99	0.47	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,026.57000	1.02657	0.00000	1,218.69000	1.21869	1,026.570	13.53	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	479.96000	0.47996	0.00000	585.51000	0.58551	479.960	14.00	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.38880	78.20879	0.00000	12.53612	77.46325		11.02	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.52312	75.63172	0.00000	12.67663	74.86982		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.25000	79.19556	0.00000	12.25000	79.19556		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	12.48758	78.58892	0.00000	12.60777	77.92866		11.27	0.00	413,770,663.80	5,265	146,308.00
R2040	On 01/08/2024	Bond Future	0.00	12.61232	75.81192	0.00000	12.73737	75.13707		11.92	0.00	15,162,384.00	200	3,192.00
R2040	On 07/11/2024	Bond Future	0.00	12.75092	77.57657	0.00000	12.88134	76.88566		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.89067	74.73503	0.00000	13.02651	74.02898		12.39	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.63000	78.34034	0.00000	12.63000	78.34034		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	12.58481	74.56790	0.00000	12.72557	73.79519		12.00	0.00	0.00	0	81,581.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,015.34000	2.01534	0.00000	2,463.07000	2.46307	2,015.340	12.91	(0.53)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,398.51000	1.39851	0.00000	1,752.08000	1.75208	1,398.510	13.37	(0.41)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	951.54000	0.95154	0.00000	1,220.84000	1.22084	951.540	13.83	(0.30)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.70601	71.82760	0.00000	12.85239	71.03779		12.73	0.00	14,365,520.00	200	26,440.00
R2044	On 07/11/2024	Bond Future	0.00	12.84010	73.49946	0.00000	12.99266	72.69096		12.68	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.97490	70.69539	0.00000	13.13371	69.86924		13.29	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	12.72000	74.17306	0.00000	12.72000	74.17306		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	12.49422	73.30526	0.00000	12.63476	72.51622		12.62	0.00	44,642,903.34	609	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.60173	74.91854	0.00000	12.74767	74.11204		12.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.73338	72.21211	0.00000	12.88558	71.38653		13.37	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.86628	73.76667	0.00000	13.02480	72.92306		13.23	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.60000	72.91114	0.00000	12.60000	72.91114		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	12.45893	94.65719	0.00000	12.59460	93.67388		12.80	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.56983	96.74019	0.00000	12.71087	95.73511		12.83	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.70178	93.12101	0.00000	12.84908	92.09215		13.55	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.83173	95.12435	0.00000	12.98521	94.07292		13.40	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.64000	93.37941	0.00000	12.64000	93.37941		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	11.88002	65.23052	0.00000	11.99982	64.67603		11.35	0.00	1,108,918.84	17	13,127.00
R209	On 01/08/2024	Bond Future	0.00	11.98050	66.66599	0.00000	12.10476	66.09923		11.38	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.10188	65.06183	0.00000	12.23130	64.48163		11.87	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.22268	66.46234	0.00000	12.35717	65.86940		11.75	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	11.89000	66.65348	0.00000	11.89000	66.65348		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	234.47787	234.47787	0.00000	234.19755	234.19755		0.00	0.00	2,344,778.70	10	198.00
R210	On 01/08/2024	Bond Future	0.00	239.69438	239.69438	0.00000	239.40763	239.40763		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.00924	242.00924	0.00000	241.71533	241.71533		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.27868	247.27868	0.00000	246.97752	246.97752		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.03000	248.03000	0.00000	248.03000	248.03000		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	10.59391	84.15000	0.00000	10.74061	83.53110		7.97	0.00	3,786,750.00	45	26,482.00
R213	On 01/08/2024	Bond Future	0.00	10.66930	86.00197	0.00000	10.82333	85.36936		7.86	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.77500	84.44449	0.00000	10.93773	83.79685		8.12	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.88782	86.26345	0.00000	11.05952	85.60157		7.85	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.52000	86.24548	0.00000	10.52000	86.24548		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	12.29849	60.37960	0.00000	12.42836	59.77081		12.57	0.00	241,518.40	4	22,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	989.72000	0.98972	0.00000	767.07000	0.76707	989.720	12.34	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,031.92000	1.03192	0.00000	802.69000	0.80269	1,031.920	12.37	0.42	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	534.59000	0.53459	0.00000	699.99000	0.69999	534.590	13.76	(0.23)	0.00	0	15,110.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
R214	On 02/05/2024	Bond Future	13.52	Put	161.81000	0.16181	0.00000	224.59000	0.22459	161.810	14.98	(0.08)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00		12.39860	61.70842	0.00000	12.53310	61.08618		12.62	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.52193	59.83905	0.00000	12.66178	59.20205		13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.64631	61.12754	0.00000	12.79151	60.47660		13.13	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.40000	60.69515	0.00000	12.40000	60.69515		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 :										701,417,299.36		8,723	1,564,509.00		
Grand Total:										701,417,299.36		8,723	1,564,509.00		