

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2024

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	904.83800	904.83800	0.00000	943.52900	943.52900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	924.72800	924.72800	0.00000	964.27000	964.27000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	945.14900	945.14900	0.00000	985.56300	985.56300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	967.21300	967.21300	0.00000	1,008.56600	1,008.56600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	987.95900	987.95900	0.00000	1,030.19600	1,030.19600	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,089.33400	1,089.33400	0.00000	1,091.77400	1,091.77400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,113.27900	1,113.27900	0.00000	1,115.77300	1,115.77300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,137.86400	1,137.86400	0.00000	1,140.41200	1,140.41200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,164.42700	1,164.42700	0.00000	1,167.02900	1,167.02900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,189.40300	1,189.40300	0.00000	1,192.05700	1,192.05700	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	925.49300	925.49300	0.00000	943.76300	943.76300	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	945.83600	945.83600	0.00000	964.50900	964.50900	0.00	0.00	0.00	0	16.00
ALBI	On 01/08/2024		Index Future	0.00	966.72300	966.72300	0.00000	985.80700	985.80700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	989.29100	989.29100	0.00000	1,008.81600	1,008.81600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.51100	1,010.51100	0.00000	1,030.45100	1,030.45100	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.30296	76.31136	0.00000	12.28236	76.40423	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.43466	74.20914	0.00000	12.41310	74.30439	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.57065	75.86514	0.00000	12.54826	75.96202	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.74019	73.84963	0.00000	12.71693	73.94785	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.91707	75.44539	0.00000	12.89293	75.54487	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	12.98713	71.32342	0.00000	12.96135	71.45588	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.12019	68.64638	0.00000	13.09331	68.78208	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.25472	70.17779	0.00000	13.22686	70.31610	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.41678	67.56241	0.00000	13.38785	67.70310	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.57735	69.02013	0.00000	13.54739	69.16301	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	911.10100	911.10100	0.00000	930.31100	930.31100	0.00	0.00	0.00	0	399.00
GOVI	On 02/05/2024		GOVI	0.00	931.12800	931.12800	0.00000	950.76100	950.76100	0.00	0.00	0.00	0	327.00
GOVI	On 01/08/2024		GOVI	0.00	951.69100	951.69100	0.00000	971.75600	971.75600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	973.90700	973.90700	0.00000	994.43700	994.43700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	994.79700	994.79700	0.00000	1,015.76300	1,015.76300	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 01/02/2024		Bond Future	0.00	176.44344	176.44344	0.00000	176.42350	176.42350	0.00	0.00	247,020,816.00	1,400	10,745.00
I2025	On 02/05/2024		Bond Future	0.00	180.36553	180.36553	0.00000	180.34586	180.34586	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.54924	182.54924	0.00000	182.52801	182.52801	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.85372	186.85372	0.00000	186.82970	186.82970	0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024		Bond Future	0.00	129.01685	129.01685	0.00000	129.13895	129.13895	0.00	0.00	0.00	0	4,320.00

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
I2029	On 02/05/2024	Bond Future	0.00	130.51598	130.51598	0.00000	130.64121	130.64121		0.00	0.00	0.00	0	7,075.00
I2029	On 01/08/2024	Bond Future	0.00	133.42894	133.42894	0.00000	133.55627	133.55627		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.16996	135.16996	0.00000	135.29866	135.29866		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.09684	138.09684	0.00000	138.22681	138.22681		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	122.50371	122.50371	0.00000	122.04451	122.04451		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.76141	123.76141	0.00000	123.29236	123.29236		0.00	0.00	0.00	0	1,160.00
I2033	On 01/08/2024	Bond Future	0.00	126.52366	126.52366	0.00000	126.04354	126.04354		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.00447	128.00447	0.00000	127.51140	127.51140		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.77637	130.77637	0.00000	130.27119	130.27119		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	131.31095	131.31095	0.00000	131.23412	131.23412		0.00	0.00	0.00	0	1,020.00
I2038	On 02/05/2024	Bond Future	0.00	134.22989	134.22989	0.00000	134.15180	134.15180		0.00	0.00	0.00	0	4,193.00
I2038	On 01/08/2024	Bond Future	0.00	135.15358	135.15358	0.00000	135.07286	135.07286		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.33991	138.33991	0.00000	138.25560	138.25560		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.21053	139.21053	0.00000	139.12270	139.12270		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	114.52758	114.52758	0.00000	114.81293	114.81293		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	114.92268	114.92268	0.00000	115.21484	115.21484		0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00	117.48757	117.48757	0.00000	117.78550	117.78550		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.04913	118.04913	0.00000	118.35251	118.35251		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.60399	120.60399	0.00000	120.91265	120.91265		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	114.33567	114.33567	0.00000	114.17427	114.17427		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	116.87704	116.87704	0.00000	116.71258	116.71258		0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	117.17827	117.17827	0.00000	117.00936	117.00936		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.94084	119.94084	0.00000	119.76643	119.76643		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.16928	120.16928	0.00000	119.98977	119.98977		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	343.94400	343.94400	0.00000	344.75500	344.75500		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	351.58900	351.58900	0.00000	352.41900	352.41900		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	359.43700	359.43700	0.00000	360.28500	360.28500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.91500	367.91500	0.00000	368.78200	368.78200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	375.88700	375.88700	0.00000	376.77000	376.77000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

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 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 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.33800	91.66200	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.30800	91.69200	0.00000	8.32800	91.67200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.24800	91.75200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.21700	91.78300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.08800	91.91200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.10000	8.10000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.84000	92.16000	0.00000	7.85700	92.14300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.49000	92.51000	0.00000	7.53800	92.46200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.43000	92.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.26900	92.73100	0.00000	7.34600	92.65400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.22000	92.78000	0.00000	7.29000	92.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.36000	92.64000	0.00000	7.40900	92.59100		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.79044	105.58378	0.00000	8.77020	105.63558		2.97	0.00	0.00	0	33,214.00
R186	On 02/05/2024		Bond Future	0.00	8.77426	107.90462	0.00000	8.75163	107.95801		2.91	0.00	29,781,675.12	276	73,490.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,354.12000	2.35412	0.00000	2,402.69000	2.40269	2,354.120	3.45	0.87	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	37.52000	0.03752	0.00000	36.26000	0.03626	37.520	3.80	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.75006	104.97840	0.00000	8.72500	105.03241		2.96	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.74368	107.42579	0.00000	8.71572	107.47975		2.67	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.75502	104.40937	0.00000	8.72360	104.46329		2.50	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	259.13431	259.13431	0.00000	258.99436	258.99436		0.00	0.00	0.00	0	5,010.00
R202	On 02/05/2024		Bond Future	0.00	264.89456	264.89456	0.00000	264.75251	264.75251		0.00	0.00	0.00	0	4,398.00
R202	On 01/08/2024		Bond Future	0.00	265.70648	265.70648	0.00000	265.55972	265.55972		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.97109	271.97109	0.00000	271.81757	271.81757		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.62142	272.62142	0.00000	272.46149	272.46149		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 01/02/2024		Bond Future	0.00	9.81886	92.04348	0.00000	9.80068	92.12019		6.82	0.00	205,625,134.32	2,234	45,116.00
R2030	On 01/02/2024		Bond Future	9.57 Call	121.13000	0.12113	0.00000	147.41000	0.14741	121.130	6.32	0.19	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	696.12000	0.69612	0.00000	759.18000	0.75918	696.120	7.17	0.59	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	805.57000	0.80557	0.00000	871.69000	0.87169	805.570	7.27	0.64	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,013.55000	1.01355	0.00000	1,084.00000	1.08400	1,013.550	7.45	0.71	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,238.62000	1.23862	0.00000	1,312.19000	1.31219	1,238.620	7.61	0.77	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,549.19000	1.54919	0.00000	1,625.33000	1.62533	1,549.190	7.82	0.84	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,410.38000	2.41038	0.00000	2,488.56000	2.48856	2,410.380	8.32	0.94	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	1.38000	0.00138	0.00000	1.67000	0.00167	1.380	9.52	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.22000	0.00022	0.00000	0.29000	0.00029	0.220	10.07	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	10.85	0.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	10.85	0.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	10.85	0.00	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.85	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.87000	94.06668	0.00000	9.85069	94.14558			6.99	0.00	501,751,671.12	5,334	128,187.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,021.73000	1.02173	0.00000	1,060.98000	1.06098	1,021.730		6.95	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,120.04000	2.12004	0.00000	2,176.81000	2.17681	2,120.040		7.26	0.63	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,466.20000	3.46620	0.00000	3,533.98000	3.53398	3,466.200		7.62	0.79	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,116.61000	4.11661	0.00000	4,187.57000	4.18757	4,116.610		7.79	0.84	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,137.65000	5.13765	0.00000	5,211.92000	5.21192	5,137.650		8.05	0.90	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	44.27000	0.04427	0.00000	43.46000	0.04346	44.270		8.60	(0.03)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	14.41000	0.01441	0.00000	14.18000	0.01418	14.410		8.60	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	1.48000	0.00148	0.00000	1.47000	0.00147	1.480		8.60	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.92413	92.13814	0.00000	9.90385	92.21814			6.87	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.99249	94.28589	0.00000	9.97126	94.36646			6.73	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.07060	92.29452	0.00000	10.04837	92.37559			6.55	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00		10.69881	89.78775	0.00000	10.65620	89.99616			8.41	0.00	1,235,748,803.25	13,763	29,620.00
R2032	On 01/02/2024	Bond Future	10.01	Call	0.99000	0.00099	0.00000	2.33000	0.00233	0.990		6.68	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	401.66000	0.40166	0.00000	504.74000	0.50474	401.660		8.69	0.37	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	827.96000	0.82796	0.00000	973.67000	0.97367	827.960		9.22	0.57	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	888.17000	0.88817	0.00000	1,038.13000	1.03813	888.170		9.28	0.60	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	379.67000	0.37967	0.00000	334.61000	0.33461	379.670		9.47	(0.33)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,288.39000	1.28839	0.00000	1,459.89000	1.45989	1,288.390		9.62	0.72	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,026.44000	2.02644	0.00000	2,219.17000	2.21917	2,026.440		10.13	0.85	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	48.44000	0.04844	0.00000	44.19000	0.04419	48.440		10.75	(0.06)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	44.13000	0.04413	0.00000	40.37000	0.04037	44.130		10.80	(0.05)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	16.84000	0.01684	0.00000	15.87000	0.01587	16.840		11.30	(0.02)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	6.01000	0.00601	0.00000	5.87000	0.00587	6.010		11.74	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.11000	0.00011	0.00000	0.13000	0.00013	0.110		13.38	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.04000	0.00004	0.00000	0.05000	0.00005	0.040		13.38	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020		13.38	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.77753	87.59953	0.00000	10.73288	87.81292			9.21	0.00	1,205,632,331.39	13,763	141,703.00
R2032	On 02/05/2024	Bond Future	10.36	Call	904.44000	0.90444	0.00000	984.14000	0.98414	904.440		9.09	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,304.07000	1.30407	0.00000	1,403.93000	1.40393	1,304.070		9.28	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,347.16000	1.34716	0.00000	1,448.93000	1.44893	1,347.160		9.30	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,480.98000	1.48098	0.00000	1,588.46000	1.58846	1,480.980		9.37	0.46	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,004.61000	2.00461	0.00000	2,131.28000	2.13128	2,004.610		9.59	0.54	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,668.84000	2.66884	0.00000	2,814.38000	2.81438	2,668.840		9.85	0.64	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,016.18000	1.01618	0.00000	957.07000	0.95707	1,016.180		9.98	(0.32)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,514.83000	3.51483	0.00000	3,678.26000	3.67826	3,514.830		10.15	0.72	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	432.95000	0.43295	0.00000	405.59000	0.40559	432.950		10.68	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	66.42000	0.06642	0.00000	61.79000	0.06179	66.420		11.47	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	35.20000	0.03520	0.00000	32.65000	0.03265	35.200		11.47	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	23.44000	0.02344	0.00000	21.70000	0.02170	23.440		11.47	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.85938	89.53351	0.00000	10.81275	89.75111			8.90	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.96507	87.45373	0.00000	10.91625	87.67530			8.86	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,709.69000	4.70969	0.00000	4,864.22000	4.86422	4,709.690		9.67	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	389.46000	0.38946	0.00000	371.28000	0.37128	389.460		10.72	(0.09)	0.00	0	1,615.00

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
R2032	On 06/02/2025	Bond Future	0.00		11.07683		89.32459	0.00000	11.02581	89.54988		7.83	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	0.00		11.50791		87.64249	0.00000	11.50143	87.67784		10.58	0.00	117,002,724.15	1,335	21,534.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1.23000		0.00123	0.00000	1.83000	0.00183	1.230	9.76	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	115.63000		0.11563	0.00000	133.32000	0.13332	115.630	10.39	0.13	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.00000		0.00000	0.00000	0.01000	0.00001		13.49	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.60315		85.05758	0.00000	11.59635	85.09402		10.91	0.00	113,551,869.30	1,335	161,782.00
R2035	On 01/08/2024	Bond Future	0.00		11.70055		86.93566	0.00000	11.69356	86.97243		10.83	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.82628		84.44708	0.00000	11.81918	84.48364		10.97	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.95812		86.25410	0.00000	11.95090	86.29047		9.88	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		11.94762		77.67607	0.00000	11.90148	77.92667		12.07	0.00	380,224,362.65	4,895	84,618.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,231.68000		1.23168	0.00000	1,424.44000	1.42444	1,231.680	12.64	0.66	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	6.48000		0.00648	0.00000	6.05000	0.00605	6.480	14.07	(0.01)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.00000		0.00000	0.00000	0.01000	0.00001		15.40	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.05564		79.38348	0.00000	12.00765	79.63995		11.85	0.00	652,055,904.72	8,214	51,180.00
R2037	On 01/08/2024	Bond Future	0.00		12.16970		76.88033	0.00000	12.11988	77.14195		12.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,683.96000		2.68396	0.00000	2,824.11000	2.82411	2,683.960	12.57	0.50	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,200.17000		1.20017	0.00000	1,144.34000	1.14434	1,200.170	14.10	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	677.44000		0.67744	0.00000	644.65000	0.64465	677.440	15.02	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.29838		78.67168	0.00000	12.24666	78.93829		12.34	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.43096		76.09452	0.00000	12.37733	76.36572		12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.29861		77.30401	0.00000	12.30314	77.27835		12.83	0.00	1,521,961,348.88	19,688	92,731.00
R2040	On 02/05/2024	Bond Future	0.00		12.41298		79.00327	0.00000	12.41762	78.97740		12.61	0.00	1,555,416,379.76	19,688	56,083.00
R2040	On 01/08/2024	Bond Future	0.00		12.53366		76.24129	0.00000	12.53858	76.21432		13.26	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.66865		78.01755	0.00000	12.67399	77.98881		13.19	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.80693		75.17551	0.00000	12.81270	75.14503		13.62	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.39812		73.37447	0.00000	12.39249	73.40646		13.62	0.00	4,900,460,727.89	66,787	36,970.00
R2044	On 01/02/2024	Bond Future	13.00	Put	64.19000		0.06419	0.00000	71.59000	0.07159	64.190	15.08	(0.06)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	16.91000		0.01691	0.00000	20.06000	0.02006	16.910	15.56	(0.02)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.50946		74.98731	0.00000	12.50354	75.02043		13.40	0.00	5,008,177,472.97	66,787	65,869.00
R2044	On 01/08/2024	Bond Future	0.00		12.62667		72.26188	0.00000	12.62061	72.29523		14.14	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.75720		73.94534	0.00000	12.75110	73.97833		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.89045		71.14140	0.00000	12.88431	71.17402		14.59	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.32386		76.46168	0.00000	12.31757	76.49823		13.42	0.00	1,590,250,020.64	20,798	35,052.00
R2048	On 02/05/2024	Bond Future	0.00		12.42588		73.69458	0.00000	12.41931	73.73220		14.00	0.00	2,269,645,674.84	30,798	210,647.00
R2048	On 01/08/2024	Bond Future	0.00		12.52987		75.32169	0.00000	12.52312	75.35976		13.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.65832		72.62565	0.00000	12.65146	72.66366		14.73	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.79000		74.17915	0.00000	12.78302	74.21711		14.39	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
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2053	On 01/02/2024		Bond Future	0.00	12.35338	98.34390	0.00000	12.32684	98.54169		13.65	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.46111	94.64124	0.00000	12.43349	94.84373		14.23	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.57118	96.73048	0.00000	12.54255	96.93695		14.17	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.70294	93.11283	0.00000	12.67323	93.32293		14.97	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	12.83480	95.10310	0.00000	12.80403	95.31654		14.63	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	0.00
R209	On 01/02/2024		Bond Future	0.00	11.64577	67.56640	0.00000	11.62377	67.67189		12.05	0.00	990	6,104.00
R209	On 02/05/2024		Bond Future	0.00	11.73753	65.89869	0.00000	11.71467	66.00677		12.40	148,667,444.64	2,256	8,081.00
R209	On 01/08/2024		Bond Future	0.00	11.83175	67.35356	0.00000	11.80813	67.46366		12.36	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	11.94674	65.76689	0.00000	11.92234	65.87874		12.75	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.06353	67.17375	0.00000	12.03836	67.28725		12.02	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	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	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	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	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	0.00
R210	On 01/02/2024		Bond Future	0.00	234.32742	234.32742	0.00000	234.25622	234.25622		0.00	0.00	0	476.00
R210	On 02/05/2024		Bond Future	0.00	236.27580	236.27580	0.00000	236.20388	236.20388		0.00	0.00	0	198.00
R210	On 01/08/2024		Bond Future	0.00	241.54906	241.54906	0.00000	241.47421	241.47421		0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	243.89701	243.89701	0.00000	243.81733	243.81733		0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	249.17712	249.17712	0.00000	249.09302	249.09302		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	0.00
R213	On 01/02/2024		Bond Future	0.00	10.33793	86.62429	0.00000	10.30016	86.79068		7.79	103,949,148.00	1,200	21,975.00
R213	On 02/05/2024		Bond Future	0.00	10.40161	84.97011	0.00000	10.36195	85.14051		8.40	101,964,132.00	1,200	11,822.00
R213	On 01/08/2024		Bond Future	0.00	10.46598	86.84631	0.00000	10.42447	87.02000		8.05	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.55993	85.31015	0.00000	10.51637	85.48685		8.13	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.66388	87.13663	0.00000	10.61820	87.31614		7.45	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	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	0.00
R214	On 01/02/2024		Bond Future	0.00	12.13264	62.64236	0.00000	12.10597	62.77127		13.29	21,548,971.84	344	5,809.00
R214	On 02/05/2024		Bond Future	0.00	12.22778	60.71520	0.00000	12.20014	60.84719		13.79	45,900,691.20	756	21,048.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,589.17000	1.58917	0.00000	1,660.61000	1.66061	1,589.170	14.01	0.47	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,636.89000	1.63689	0.00000	1,709.48000	1.70948	1,636.890	14.05	0.48	0	6,610.00
R214	On 02/05/2024		Bond Future	12.87 Put	831.00000	0.83100	0.00000	804.70000	0.80470	831.000	15.41	(0.26)	0	16,610.00
R214	On 02/05/2024		Bond Future	13.52 Put	352.13000	0.35213	0.00000	341.03000	0.34103	352.130	16.58	(0.13)	0	16,610.00
R214	On 01/08/2024		Bond Future	0.00	12.32446	62.05582	0.00000	12.29593	62.19035		13.75	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.44470	60.19548	0.00000	12.41522	60.33241		14.45	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.56797	61.48348	0.00000	12.53754	61.62263		14.13	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	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	0.00
Total for Derivatives :											22,023,228,040.68		283,841	1,745,593.00
Grand Total:											22,023,228,040.68		283,841	1,745,593.00