

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2024

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	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	947.40300	947.40300	0.00000	945.25700	945.25700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	968.13500	968.13500	0.00000	965.94700	965.94700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	989.47800	989.47800	0.00000	987.23800	987.23800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,012.51100	1,012.51100	0.00000	1,010.20600	1,010.20600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,034.23600	1,034.23600	0.00000	1,031.87200	1,031.87200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.40600	1,096.40600	0.00000	1,094.19600	1,094.19600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,120.39900	1,120.39900	0.00000	1,118.14500	1,118.14500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,145.09900	1,145.09900	0.00000	1,142.79100	1,142.79100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,171.75400	1,171.75400	0.00000	1,169.37900	1,169.37900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,196.89700	1,196.89700	0.00000	1,194.45800	1,194.45800	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.54000	948.54000	0.00000	946.10700	946.10700	0.00	0.00	0.00	0	84.00
ALBI	On 02/05/2024		Index Future	0.00	969.29700	969.29700	0.00000	966.81500	966.81500	0.00	0.00	0.00	0	20.00
ALBI	On 01/08/2024		Index Future	0.00	990.66600	990.66600	0.00000	988.12500	988.12500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,013.72600	1,013.72600	0.00000	1,011.11400	1,011.11400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,035.47800	1,035.47800	0.00000	1,032.80000	1,032.80000	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	12.20804	76.74060	0.00000	12.24476	76.57415	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.33723	74.64090	0.00000	12.37552	74.47081	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.46964	76.30356	0.00000	12.50963	76.12957	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.63553	74.29298	0.00000	12.67754	74.11459	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.80741	75.89872	0.00000	12.85146	75.71617	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	12.86726	71.94290	0.00000	12.91898	71.67450	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.99682	69.27289	0.00000	13.05060	68.99862	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.12701	70.81561	0.00000	13.18293	70.53513	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.28440	68.21015	0.00000	13.34288	67.92275	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.43938	69.68231	0.00000	13.50034	69.38841	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	935.04500	935.04500	0.00000	932.63500	932.63500	0.00	0.00	1,524,123,350.00	163	236.00
GOVI	On 02/05/2024		GOVI	0.00	955.50700	955.50700	0.00000	953.04800	953.04800	0.00	0.00	1,528,811,200.00	160	487.00
GOVI	On 01/08/2024		GOVI	0.00	976.57200	976.57200	0.00000	974.05500	974.05500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	999.30400	999.30400	0.00000	996.71700	996.71700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,020.74600	1,020.74600	0.00000	1,018.09400	1,018.09400	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	176.42374	176.42374	0.00000	176.39425	176.39425	0.00	0.00	1,035,607,353.80	5,870	10,658.00
I2025	On 02/05/2024		Bond Future	0.00	180.32868	180.32868	0.00000	180.29878	180.29878	0.00	0.00	1,576,072,663.20	8,740	8,445.00
I2025	On 01/08/2024		Bond Future	0.00	182.50445	182.50445	0.00000	182.47342	182.47342	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	186.79439	186.79439	0.00000	186.76189	186.76189		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	129.32838	129.32838	0.00000	129.24457	129.24457		0.00	0.00	100,876,136.40	780	3,540.00
I2029	On 02/05/2024	Bond Future	0.00	130.82218	130.82218	0.00000	130.73675	130.73675		0.00	0.00	204,082,600.80	1,560	7,075.00
I2029	On 01/08/2024	Bond Future	0.00	133.73680	133.73680	0.00000	133.64919	133.64919		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	135.47538	135.47538	0.00000	135.38506	135.38506		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.40913	138.40913	0.00000	138.31634	138.31634		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	122.37209	122.37209	0.00000	122.34982	122.34982		0.00	0.00	95,450,230.20	780	2,879.00
I2033	On 02/05/2024	Bond Future	0.00	123.61531	123.61531	0.00000	123.59277	123.59277		0.00	0.00	192,839,883.60	1,560	1,160.00
I2033	On 01/08/2024	Bond Future	0.00	126.36936	126.36936	0.00000	126.34613	126.34613		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.83743	127.83743	0.00000	127.81292	127.81292		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.60593	130.60593	0.00000	130.58048	130.58048		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	131.53148	131.53148	0.00000	131.35738	131.35738		0.00	0.00	102,594,554.40	780	1,019.00
I2038	On 02/05/2024	Bond Future	0.00	134.44275	134.44275	0.00000	134.26514	134.26514		0.00	0.00	209,730,690.00	1,560	4,973.00
I2038	On 01/08/2024	Bond Future	0.00	135.36607	135.36607	0.00000	135.18387	135.18387		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.54730	138.54730	0.00000	138.36039	138.36039		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.42298	139.42298	0.00000	139.23121	139.23121		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	115.55351	115.55351	0.00000	114.91773	114.91773		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	115.96050	115.96050	0.00000	115.31085	115.31085		0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00	118.54380	118.54380	0.00000	117.87953	117.87953		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.12187	119.12187	0.00000	118.44114	118.44114		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.70042	121.70042	0.00000	121.00451	121.00451		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	115.18331	115.18331	0.00000	114.57220	114.57220		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.73282	117.73282	0.00000	117.10834	117.10834		0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	118.04842	118.04842	0.00000	117.40971	117.40971		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.82264	120.82264	0.00000	120.16863	120.16863		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.07087	121.07087	0.00000	120.40178	120.40178		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	346.01000	346.01000	0.00000	345.23500	345.23500		0.00	0.00	0.00	0	598.00
IGOV	On 02/05/2024	Index Future	0.00	353.66700	353.66700	0.00000	352.87700	352.87700		0.00	0.00	0.00	0	24.00
IGOV	On 01/08/2024	Index Future	0.00	361.54800	361.54800	0.00000	360.73900	360.73900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	370.05300	370.05300	0.00000	369.22000	369.22000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	378.07300	378.07300	0.00000	377.21800	377.21800		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

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 20/09/2027		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 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35900	91.64100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.13100	91.86900		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	8.13100	91.86900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.91200	92.08800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.61000	92.39000	0.00000	7.61000	92.39000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.58400	92.41600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.38000	92.62000	0.00000	7.35000	92.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.41000	92.59000	0.00000	7.38400	92.61600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.47000	92.53000	0.00000	7.46300	92.53700		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.70977	105.79046	0.00000	8.73512	105.72545	2.89	0.00	0.00	0.00	0	33,214.00
R186	On 02/05/2024		Bond Future	0.00	8.68906	108.10580	0.00000	8.71710	108.03953	2.80	0.00	0.00	0.00	0	79,550.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,511.49000	2.51149	0.00000	2,468.83000	2.46883	2,511.490	3.34	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	21.97000	0.02197	0.00000	30.63000	0.03063	21.970	3.69	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.65668	105.17983	0.00000	8.68812	105.11195	2.82	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.64099	107.62414	0.00000	8.67715	107.55424	2.64	0.00	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.63681	104.61242	0.00000	8.67856	104.54064	2.49	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 01/02/2024		Bond Future	0.00	259.16591	259.16591	0.00000	259.53981	259.53981		0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024		Bond Future	0.00	264.90220	264.90220	0.00000	265.28484	265.28484		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.70416	265.70416	0.00000	266.09441	266.09441		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.94910	271.94910	0.00000	272.34751	272.34751		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.60027	272.60027	0.00000	273.00560	273.00560		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	9.70664	92.51829	0.00000	9.75755	92.30251	6.42	0.00	17,578,475.10	0.00	190	44,926.00
R2030	On 01/02/2024		Bond Future	9.57 Call	143.70000	0.14370	0.00000	152.34000	0.15234	143.700	5.92	0.26	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	909.81000	0.90981	0.00000	825.32000	0.82532	909.810	6.77	0.77	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,047.33000	1.04733	0.00000	947.79000	0.94779	1,047.330	6.87	0.82	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,301.26000	1.30126	0.00000	1,177.10000	1.17710	1,301.260	7.05	0.88	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,567.18000	1.56718	0.00000	1,421.32000	1.42132	1,567.180	7.21	0.92	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,920.77000	1.92077	0.00000	1,752.52000	1.75252	1,920.770	7.42	0.96	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,848.19000	2.84819	0.00000	2,647.44000	2.64744	2,848.190	7.92	0.99	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.01000	0.00001	0.00000	0.36000	0.00036	0.010	9.12	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.04000	0.00004		9.66	0.00	0.00	0	1,360.00

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	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.43	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.75370	94.54313	0.00000	9.80739	94.32280		6.60	0.00	225,768,994.44		2,388	130,390.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,120.17000	1.12017	0.00000	1,117.42000	1.11742	1,120.170	6.56	0.46	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,335.05000	2.33505	0.00000	2,272.79000	2.27279	2,335.050	6.88	0.69	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,781.70000	3.78170	0.00000	3,661.21000	3.66121	3,781.700	7.25	0.84	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,466.99000	4.46699	0.00000	4,325.45000	4.32545	4,466.990	7.42	0.88	0.00		0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,529.03000	5.52903	0.00000	5,362.35000	5.36235	5,529.030	7.68	0.93	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	20.94000	0.02094	0.00000	35.78000	0.03578	20.940	8.23	(0.01)	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	5.72000	0.00572	0.00000	11.21000	0.01121	5.720	8.23	0.00	0.00		0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	0.41000	0.00041	0.00000	1.07000	0.00107	0.410	8.23	0.00	0.00		0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.80199	92.62130	0.00000	9.85886	92.39594		6.77	0.00	0.00		0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.86436	94.77346	0.00000	9.92495	94.54250		6.40	0.00	0.00		0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.93435	92.79279	0.00000	9.99883	92.55657		6.02	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		10.61075	90.21918	0.00000	10.63178	90.11590		8.00	0.00	9,021,918.00		100	26,745.00
R2032	On 01/02/2024	Bond Future	10.01	Call	0.04000	0.00004	0.00000	1.21000	0.00121	0.040	5.55	0.00	0.00		0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	395.33000	0.39533	0.00000	493.33000	0.49333	395.330	7.46	0.47	0.00		0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	927.54000	0.92754	0.00000	985.89000	0.98589	927.540	8.03	0.73	0.00		0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,002.34000	1.00234	0.00000	1,053.86000	1.05386	1,002.340	8.09	0.76	0.00		0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	113.71000	0.11371	0.00000	243.40000	0.24340	113.710	8.31	(0.17)	0.00		0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,489.11000	1.48911	0.00000	1,497.68000	1.49768	1,489.110	8.46	0.87	0.00		0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,336.93000	2.33693	0.00000	2,289.19000	2.28919	2,336.930	9.03	0.96	0.00		0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	3.55000	0.00355	0.00000	21.89000	0.02189	3.550	9.69	(0.01)	0.00		0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	3.02000	0.00302	0.00000	19.64000	0.01964	3.020	9.74	(0.01)	0.00		0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	0.59000	0.00059	0.00000	6.38000	0.00638	0.590	10.26	0.00	0.00		0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	0.11000	0.00011	0.00000	1.92000	0.00192	0.110	10.77	0.00	0.00		0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.00000	0.00000	0.00000	0.02000	0.00002		12.40	0.00	0.00		0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.00000	0.00000	0.00000	0.01000	0.00001		12.66	0.00	0.00		0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.90	0.00	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.68718	88.03203	0.00000	10.70914	87.92666		8.76	0.00	8,803,203.00		100	143,744.00
R2032	On 02/05/2024	Bond Future	10.36	Call	901.67000	0.90167	0.00000	1,001.54000	1.00154	901.670	8.42	0.35	0.00		0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,326.19000	1.32619	0.00000	1,429.83000	1.42983	1,326.190	8.60	0.45	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,372.04000	1.37204	0.00000	1,475.71000	1.47571	1,372.040	8.61	0.46	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,515.02000	1.51502	0.00000	1,617.93000	1.61793	1,515.020	8.67	0.49	0.00		0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,077.95000	2.07795	0.00000	2,170.63000	2.17063	2,077.950	8.88	0.59	0.00		0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,792.42000	2.79242	0.00000	2,864.86000	2.86486	2,792.420	9.13	0.68	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	733.69000	0.73369	0.00000	899.48000	0.89948	733.690	9.27	(0.27)	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,696.30000	3.69630	0.00000	3,740.80000	3.74080	3,696.300	9.43	0.77	0.00		0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	274.19000	0.27419	0.00000	372.56000	0.37256	274.190	9.97	(0.12)	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	37.12000	0.03712	0.00000	53.84000	0.05384	37.120	11.06	(0.02)	0.00		0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	18.11000	0.01811	0.00000	27.92000	0.02792	18.110	11.06	(0.01)	0.00		0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	11.44000	0.01144	0.00000	18.34000	0.01834	11.440	11.06	(0.01)	0.00		0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.76555	89.97209	0.00000	10.78857	89.86423		8.72	0.00	0.00		0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.86777	87.89605	0.00000	10.89207	87.78531		8.65	0.00	0.00		0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,867.17000	4.86717	0.00000	4,925.73000	4.92573	4,867.170	9.22	0.70	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 07/11/2024	Bond Future	13.36	Put	316.67000	0.31667	0.00000	354.53000	0.35453	316.670	10.54	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.97460	89.77677	0.00000	11.00018	89.66334		7.52	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		11.38888	88.29507	0.00000	11.44033	88.01213		10.11	0.00	8,829,507.00	100	21,360.00
R2035	On 01/02/2024	Bond Future	10.62	Call	0.21000	0.00021	0.00000	1.22000	0.00122	0.210	9.03	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	104.18000	0.10418	0.00000	139.08000	0.13908	104.180	9.58	0.15	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.15	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.48084	85.71643	0.00000	11.53433	85.42740		10.39	0.00	8,571,643.00	100	162,456.00
R2035	On 01/08/2024	Bond Future	0.00		11.57387	87.60566	0.00000	11.62958	87.31009		10.36	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.69504	85.12650	0.00000	11.75334	84.82373		10.59	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.82103	86.94849	0.00000	11.88196	86.63887		9.41	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		11.83880	78.26901	0.00000	11.88014	78.04298		11.55	0.00	0.00	0	81,580.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,508.62000	1.50862	0.00000	1,438.25000	1.43825	1,508.620	11.70	0.82	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	0.12000	0.00012	0.00000	2.00000	0.00200	0.120	13.15	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.97	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		11.94400	79.98203	0.00000	11.98691	79.75118		11.29	0.00	6,638,508.49	83	61,940.00
R2037	On 01/08/2024	Bond Future	0.00		12.05420	77.48882	0.00000	12.09885	77.25277		11.89	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,845.49000	2.84549	0.00000	2,859.92000	2.85992	2,845.490	12.05	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	948.67000	0.94867	0.00000	1,100.40000	1.10040	948.670	13.61	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	513.58000	0.51358	0.00000	614.94000	0.61494	513.580	14.54	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.17908	79.28867	0.00000	12.22568	79.04682		11.80	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.30670	76.72501	0.00000	12.35527	76.47768		12.08	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		12.17451	78.01230	0.00000	12.23099	77.68869		12.28	0.00	3,900,615.00	50	26,832.00
R2040	On 02/05/2024	Bond Future	0.00		12.28548	79.71963	0.00000	12.34408	79.38909		12.02	0.00	164,302,157.43	2,061	126,723.00
R2040	On 01/08/2024	Bond Future	0.00		12.40167	76.97033	0.00000	12.46261	76.63239		12.70	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.53219	78.75791	0.00000	12.59573	78.41178		12.65	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.66488	75.93201	0.00000	12.73105	75.57815		13.14	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		12.27412	74.08434	0.00000	12.33056	73.75982		12.99	0.00	29,633,736.00	400	22,124.00
R2044	On 01/02/2024	Bond Future	13.00	Put	5.96000	0.00596	0.00000	29.52000	0.02952	5.960	14.45	(0.01)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	0.68000	0.00068	0.00000	6.16000	0.00616	0.680	14.94	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.38207	75.70570	0.00000	12.44059	75.37422		12.73	0.00	30,282,280.00	400	72,316.00
R2044	On 01/08/2024	Bond Future	0.00		12.49486	72.99313	0.00000	12.55568	72.65419		13.49	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.62097	74.68826	0.00000	12.68434	74.34108		13.45	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.74874	71.90049	0.00000	12.81467	71.54566		14.02	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		12.19962	77.18965	0.00000	12.25614	76.85689		12.76	0.00	0.00	0	15,261.00
R2048	On 02/05/2024	Bond Future	0.00		12.29829	74.43150	0.00000	12.35687	74.09152		13.25	0.00	0.00	0	238,797.00
R2048	On 01/08/2024	Bond Future	0.00		12.39802	76.07196	0.00000	12.45880	75.72439		13.26	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.52194	73.38808	0.00000	12.58530	73.03208		14.03	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.64805	74.95827	0.00000	12.71400	74.59441		13.77	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 01/02/2024	Bond Future	0.00		12.20913	99.42824	0.00000	12.27567	98.92521		12.96	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.31253	95.74012	0.00000	12.38162	95.22619		13.47	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.41735	97.84989	0.00000	12.48912	97.32454		13.46	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
R2053	On 07/11/2024	Bond Future	0.00	12.54342	94.25140	0.00000	12.61835	93.71336		14.25	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.66868	96.26651	0.00000	12.74671	95.71663		13.99	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 01/02/2024	Bond Future	0.00	11.55234	68.01600	0.00000	11.58856	67.84120		11.51	0.00	0.00	0	4,668.00
R209	On 02/05/2024	Bond Future	0.00	11.64204	66.35180	0.00000	11.67955	66.17330		11.81	0.00	0.00	0	10,325.00
R209	On 01/08/2024	Bond Future	0.00	11.73332	67.81407	0.00000	11.77222	67.63154		11.82	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.84538	66.23324	0.00000	11.88592	66.04617		12.22	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.95822	67.65040	0.00000	12.00036	67.45910		11.45	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 01/02/2024	Bond Future	0.00	234.30515	234.30515	0.00000	234.44728	234.44728		0.00	0.00	25,773,566.50	110	300.00
R210	On 02/05/2024	Bond Future	0.00	236.23104	236.23104	0.00000	236.37654	236.37654		0.00	0.00	51,970,828.80	220	198.00
R210	On 01/08/2024	Bond Future	0.00	241.49393	241.49393	0.00000	241.64232	241.64232		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	243.82313	243.82313	0.00000	243.97363	243.97363		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.10217	249.10217	0.00000	249.25505	249.25505		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 01/02/2024	Bond Future	0.00	10.24498	87.03452	0.00000	10.26596	86.94170		7.34	0.00	1,002,202,497.80	11,515	16,380.00
R213	On 02/05/2024	Bond Future	0.00	10.30608	85.38129	0.00000	10.32803	85.28659		7.94	0.00	983,165,554.35	11,515	23,337.00
R213	On 01/08/2024	Bond Future	0.00	10.36654	87.26315	0.00000	10.38961	87.16622		7.77	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.45649	85.73049	0.00000	10.48093	85.63094		7.82	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.55474	87.56630	0.00000	10.58059	87.46429		7.01	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 01/02/2024	Bond Future	0.00	12.01370	63.22063	0.00000	12.06511	62.96962		12.71	0.00	0.00	0	5,809.00
R214	On 02/05/2024	Bond Future	0.00	12.10596	61.30034	0.00000	12.15910	61.04400		13.15	0.00	0.00	0	21,048.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,694.49000	1.69449	0.00000	1,731.06000	1.73106	1,694.490	12.92	0.52	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,747.13000	1.74713	0.00000	1,781.51000	1.78151	1,747.130	12.95	0.53	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	550.75000	0.55075	0.00000	733.67000	0.73367	550.750	14.32	(0.20)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	204.73000	0.20473	0.00000	302.96000	0.30296	204.730	15.52	(0.09)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.19890	62.65142	0.00000	12.25392	62.38930		13.16	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.31522	60.80059	0.00000	12.37242	60.53210		13.85	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.43360	62.10181	0.00000	12.49298	61.82733		13.62	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 :											9,146,632,147.31		51,285	1,885,591.00
Grand Total:											9,146,632,147.31		51,285	1,885,591.00