

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2024

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
										Option				
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	0.00
AL37	On 02/05/2024	Index Future	0.00		961.80700	961.80700	0.00000	962.41600	962.41600		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		982.93000	982.93000	0.00000	983.55000	983.55000		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,005.76500	1,005.76500	0.00000	1,006.39600	1,006.39600		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,027.42500	1,027.42500	0.00000	1,028.06600	1,028.06600		0.00	0.00	0	0.00
AL37	On 02/05/2025	Index Future	0.00		1,047.17600	1,047.17600	0.00000	1,047.82600	1,047.82600		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	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,114.23700	1,114.23700	0.00000	1,114.45800	1,114.45800		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,138.70800	1,138.70800	0.00000	1,138.93200	1,138.93200		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,165.16200	1,165.16200	0.00000	1,165.38600	1,165.38600		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,190.25500	1,190.25500	0.00000	1,190.48000	1,190.48000		0.00	0.00	0	0.00
AL7T	On 02/05/2025	Index Future	0.00		1,213.13600	1,213.13600	0.00000	1,213.36100	1,213.36100		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	0.00
ALBI	On 02/05/2024	Index Future	0.00		963.85900	963.85900	0.00000	963.64400	963.64400		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		985.02700	985.02700	0.00000	984.80500	984.80500		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,007.91100	1,007.91100	0.00000	1,007.68000	1,007.68000		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,029.61700	1,029.61700	0.00000	1,029.37800	1,029.37800		0.00	0.00	0	0.00
ALBI	On 02/05/2025	Index Future	0.00		1,049.41000	1,049.41000	0.00000	1,049.16200	1,049.16200		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	0.00
ES33	On 01/02/2024	Bond Future	0.00		13.31000	71.95786	0.00000	13.31000	71.95786		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.41391	74.30081	0.00000	12.41550	74.29378		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.55108	75.94981	0.00000	12.55278	75.94245		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.72164	73.92795	0.00000	12.72349	73.92013		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.89593	75.53250	0.00000	12.89793	75.52425		0.00	0.00	0	0.00
ES33	On 02/05/2025	Bond Future	0.00		13.07999	73.19451	0.00000	13.08218	73.18570		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	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	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.40000	69.25789	0.00000	13.40000	69.25789		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.01696	69.16997	0.00000	13.03404	69.08288		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.14908	70.70469	0.00000	13.16687	70.61549		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.30802	68.09383	0.00000	13.32667	68.00221		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.46265	69.56988	0.00000	13.48212	69.47604		0.00	0.00	0	0.00
ES42	On 02/05/2025	Bond Future	0.00		13.62997	66.65070	0.00000	13.65031	66.55469		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	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	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	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	0.00
GOVI	On 02/05/2024	GOVI	0.00		950.02000	950.02000	0.00000	949.85200	949.85200		0.00	0.00	0	723.00
GOVI	On 01/08/2024	GOVI	0.00		970.88400	970.88400	0.00000	970.71000	970.71000		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		993.43900	993.43900	0.00000	993.25800	993.25800		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,014.83400	1,014.83400	0.00000	1,014.64500	1,014.64500		0.00	0.00	0	0.00
GOVI	On 02/05/2025	GOVI	0.00		1,034.34300	1,034.34300	0.00000	1,034.14700	1,034.14700		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	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 01/02/2024	Bond Future	0.00	175.85000	175.85000	0.00000	175.85000	175.85000		0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00	179.79864	179.79864	0.00000	179.79002	179.79002		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00	181.95663	181.95663	0.00000	181.94745	181.94745		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	186.22573	186.22573	0.00000	186.21560	186.21560		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	127.72000	127.72000	0.00000	127.72000	127.72000		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00	130.24521	130.24521	0.00000	130.26492	130.26492		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.13608	133.13608	0.00000	133.15602	133.15602		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.86138	134.86138	0.00000	134.88122	134.88122		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.79303	137.79303	0.00000	137.81283	137.81283		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	139.03694	139.03694	0.00000	139.05650	139.05650		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	121.47000	121.47000	0.00000	121.47000	121.47000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	123.32974	123.32974	0.00000	123.44636	123.44636		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.06722	126.06722	0.00000	126.18622	126.18622		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.53003	127.53003	0.00000	127.65130	127.65130		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.30244	130.30244	0.00000	130.42591	130.42591		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.30078	131.30078	0.00000	131.42614	131.42614		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	135.27000	135.27000	0.00000	135.27000	135.27000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	134.46383	134.46383	0.00000	134.48181	134.48181		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.38637	135.38637	0.00000	135.40449	135.40449		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.56228	138.56228	0.00000	138.58023	138.58023		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.45938	139.45938	0.00000	139.47725	139.47725		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	142.16107	142.16107	0.00000	142.17857	142.17857		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	121.73000	121.73000	0.00000	121.73000	121.73000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	115.53824	115.53824	0.00000	115.55394	115.55394		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.10261	118.10261	0.00000	118.11840	118.11840		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.67559	118.67559	0.00000	118.69125	118.69125		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.25437	121.25437	0.00000	121.27007	121.27007		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.35995	121.35995	0.00000	121.37526	121.37526		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	124.57000	124.57000	0.00000	124.57000	124.57000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	117.75217	117.75217	0.00000	117.36637	117.36637		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	118.06897	118.06897	0.00000	117.67432	117.67432		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.83876	120.83876	0.00000	120.43426	120.43426		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.10795	121.10795	0.00000	120.69437	120.69437		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	123.45365	123.45365	0.00000	123.03151	123.03151		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	353.34600	353.34600	0.00000	353.21700	353.21700		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	361.19100	361.19100	0.00000	361.05800	361.05800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.67100	369.67100	0.00000	369.53300	369.53300		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	
IGOV	On 06/02/2025		Index Future	0.00	377.71300	377.71300	0.00000	377.57100	377.57100		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025		Index Future	0.00	385.04800	385.04800	0.00000	384.90200	384.90200		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
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	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	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	8.30000	91.70000	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	8.30000	91.70000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	7.93900	92.06100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.68000	92.32000	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.54000	92.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.42000	92.58000	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	7.47000	92.53000	0.00000	7.38800	92.61200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.55000	92.45000	0.00000	7.45000	92.55000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	9.51000	103.76289	0.00000	9.51000	103.76289	2.89		0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.73142	108.00571	0.00000	8.74244	107.97970	2.89		0.00	1,188,062.81	11	94,737.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,416.19000	2.41619	0.00000	2,394.86000	2.39486	2,416.190	3.56	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	21.86000	0.02186	0.00000	23.37000	0.02337	21.860	3.92	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.70821	105.06861	0.00000	8.72064	105.04181	2.86		0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.70225	107.50575	0.00000	8.71668	107.47789	2.67		0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.70180	104.50072	0.00000	8.71857	104.47192	2.50		0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.76960	106.49757	0.00000	8.78936	106.46771	2.15		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	261.65000	261.65000	0.00000	261.65000	261.65000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	264.71346	264.71346	0.00000	264.75000	264.75000		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.51094	265.51094	0.00000	265.54756	265.54756		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.73981	271.73981	0.00000	271.77619	271.77619		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.43321	272.43321	0.00000	272.46966	272.46966		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	277.71088	277.71088	0.00000	277.74672	277.74672		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

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	0.00		11.36000		85.82089	0.00000	11.36000	85.82089		6.33	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	0.00		9.90984		93.90417	0.00000	9.89471	93.96585		6.22	0.00	53,807,089.41	573	134,998.00
R2030	On 02/05/2024	Bond Future	9.66	Call	773.99000		0.77399	0.00000	804.06000	0.80406	773.990	6.67	0.37	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,847.01000		1.84701	0.00000	1,893.13000	1.89313	1,847.010	7.06	0.63	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,206.63000		3.20663	0.00000	3,261.88000	3.26188	3,206.630	7.45	0.81	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,868.93000		3.86893	0.00000	3,926.51000	3.92651	3,868.930	7.62	0.86	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,902.04000		4.90204	0.00000	4,961.84000	4.96184	4,902.040	7.77	0.92	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	12.13000		0.01213	0.00000	12.06000	0.01206	12.130	7.77	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	2.55000		0.00255	0.00000	2.56000	0.00256	2.550	7.77	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	0.10000		0.00010	0.00000	0.10000	0.00010	0.100	7.77	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.96929		91.96029	0.00000	9.95332	92.02313		6.29	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.04341		94.09301	0.00000	10.02651	94.15697		6.10	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.12246		92.10574	0.00000	10.10459	92.17073		6.08	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00		10.23693		93.86553	0.00000	10.21809	93.93134		5.80	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		11.84000		84.43956	0.00000	11.84000	84.43956		7.90	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		10.78940		87.54292	0.00000	10.77469	87.61309		8.60	0.00	669,703,338.00	7,650	151,327.00
R2032	On 02/05/2024	Bond Future	10.30	Call	528.57000		0.52857	0.00000	553.45000	0.55345	528.570	8.20	0.26	23,536,831.40	8,500	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	611.64000		0.61164	0.00000	638.92000	0.63892	611.640	8.25	0.29	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	971.24000		0.97124	0.00000	1,007.09000	1.00709	971.240	8.43	0.39	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,011.35000		1.01135	0.00000	1,048.02000	1.04802	1,011.350	8.45	0.40	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,137.54000		1.13754	0.00000	1,176.62000	1.17662	1,137.540	8.50	0.44	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,649.76000		1.64976	0.00000	1,696.74000	1.69674	1,649.760	8.72	0.54	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,324.19000		2.32419	0.00000	2,378.43000	2.37843	2,324.190	8.98	0.65	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	740.05000		0.74005	0.00000	727.24000	0.72724	740.050	9.12	(0.30)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	655.86000		0.65586	0.00000	644.64000	0.64464	655.860	9.21	(0.27)	(49,142,633.58)	17,000	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,200.64000		3.20064	0.00000	3,261.04000	3.26104	3,200.640	9.29	0.76	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	250.82000		0.25082	0.00000	247.32000	0.24732	250.820	9.84	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	26.74000		0.02674	0.00000	26.70000	0.02670	26.740	10.96	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	11.94000		0.01194	0.00000	11.97000	0.01197	11.940	10.96	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	7.10000		0.00710	0.00000	7.14000	0.00714	7.100	10.96	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.87414		89.46477	0.00000	10.85878	89.53630		8.41	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.98285		87.37321	0.00000	10.96677	87.44602		8.71	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,522.05000		4.52205	0.00000	4,575.97000	4.57597	4,522.050	9.53	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	334.36000		0.33436	0.00000	330.37000	0.33037	334.360	10.60	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.09365		89.25048	0.00000	11.07683	89.32459		8.32	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00		11.22302		86.79725	0.00000	11.20549	86.87236		8.36	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		12.19000		84.03589	0.00000	12.19000	84.03589		10.20	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		11.57305		85.21905	0.00000	11.58467	85.15666		10.01	0.00	0.00	0	163,560.00
R2035	On 01/08/2024	Bond Future	0.00		11.67122		87.09012	0.00000	11.68335	87.02619		10.01	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.79747		84.59557	0.00000	11.81022	84.52981		10.44	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00		11.92648		86.41365	0.00000	11.93985	86.34618		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00		12.06200		83.55753	0.00000	12.07600	83.48834		10.39	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		12.32000		75.69597	0.00000	12.32000	75.69597		11.65	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.02565		79.54361	0.00000	12.02170	79.56474		10.56	0.00	0.00	0	83,757.00
R2037	On 01/08/2024	Bond Future	0.00		12.14040		77.03404	0.00000	12.13632	77.05547		11.13	0.00	0.00	0	72,241.00

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
R2037	On 01/08/2024	Bond Future	12.11	Call	2,490.86000		2.49086	0.00000	2,508.98000	2.50898	2,490.860	12.00	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	942.08000		0.94208	0.00000	943.44000	0.94344	942.080	13.51	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	442.19000		0.44219	0.00000	443.83000	0.44383	442.190	13.97	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.26958		78.81997	0.00000	12.26539	78.84158		11.05	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.39959		76.25299	0.00000	12.39527	76.27485		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00		12.54574		77.70754	0.00000	12.54133	77.72943		11.06	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		12.34000		77.07002	0.00000	12.34000	77.07002		12.38	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.38166		79.17828	0.00000	12.39853	79.08394		11.31	0.00	0.00	0	136,340.00
R2040	On 01/08/2024	Bond Future	0.00		12.50288		76.41034	0.00000	12.52045	76.31377		11.96	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.63824		78.18157	0.00000	12.65660	78.08248		11.90	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.77396		75.35005	0.00000	12.79312	75.24855		12.40	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00		12.92386		76.78666	0.00000	12.94384	76.68280		11.99	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		12.28000		74.05042	0.00000	12.28000	74.05042		13.12	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.51491		74.95683	0.00000	12.52657	74.89171		12.07	0.00	0.00	0	81,657.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,992.86000		1.99286	0.00000	2,036.49000	2.03649	1,992.860	13.44	(0.49)	(51,555,526.36)	8,320	4,160.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,417.50000		1.41750	0.00000	1,453.98000	1.45398	1,417.500	13.89	(0.39)	(95,973,995.67)	19,860	9,930.00
R2044	On 02/05/2024	Bond Future	13.00	Put	990.72000		0.99072	0.00000	1,020.29000	1.02029	990.720	14.32	(0.29)	(72,696,999.58)	19,860	9,930.00
R2044	On 01/08/2024	Bond Future	0.00		12.63404		72.22135	0.00000	12.64618	72.15468		12.81	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.76644		73.89541	0.00000	12.77914	73.82688		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.89881		71.09704	0.00000	12.91207	71.02677		13.34	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00		13.04397		72.45220	0.00000	13.05780	72.38026		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 01/02/2024	Bond Future	0.00		12.15000		77.48400	0.00000	12.15000	77.48400		12.87	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00		12.41492		73.75736	0.00000	12.43177	73.66088		12.73	0.00	0.00	0	245,525.00
R2048	On 01/08/2024	Bond Future	0.00		12.52011		75.37675	0.00000	12.53762	75.27801		12.79	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.64963		72.67381	0.00000	12.66793	72.57247		13.50	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.77969		74.23523	0.00000	12.79877	74.13151		13.33	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00		12.91172		71.20874	0.00000	12.93160	71.10259		13.68	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		12.93000		94.22831	0.00000	12.93000	94.22831		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.41965		94.94550	0.00000	12.44167	94.78368		12.94	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.52972		97.02975	0.00000	12.55262	96.86423		12.98	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.66120		93.40825	0.00000	12.68516	93.23845		13.71	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.79004		95.41389	0.00000	12.81503	95.24013		13.54	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00		12.92786		91.37396	0.00000	12.95393	91.19631		13.90	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		12.13000		65.30298	0.00000	12.13000	65.30298		11.62	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00		11.72545		65.95578	0.00000	11.72653	65.95067		11.36	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00		11.82098		67.40373	0.00000	11.82213	67.39837		11.41	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		11.93721		65.81054	0.00000	11.93846	65.80481		11.89	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.05226		67.22454	0.00000	12.05362	67.21841		11.74	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00		12.17827		65.35856	0.00000	12.17975	65.35200		11.88	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

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
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024		Bond Future	0.00	240.25000	240.25000	240.25000	240.25000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	235.21002	235.21002	235.24557	235.24557		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024		Bond Future	0.00	240.43058	240.43058	240.46645	240.46645		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024		Bond Future	0.00	242.74011	242.74011	242.77576	242.77576		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	248.01600	248.01600	248.05170	248.05170		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025		Bond Future	0.00	249.42217	249.42217	249.45739	249.45739		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/02/2024		Bond Future	0.00	11.71000	80.85133	11.71000	80.85133		7.25	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.43049	84.84630	10.41571	84.90964		7.94	0.00	0.00	0	26,520.00
R213	On 01/08/2024		Bond Future	0.00	10.49882	86.70921	10.48334	86.77380		7.81	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.59700	85.16015	10.58075	85.22587		8.06	0.00	0.00	0	16,163.00
R213	On 06/02/2025		Bond Future	0.00	10.70101	86.99107	10.68394	87.05795		7.78	0.00	0.00	0	0.00
R213	On 02/05/2025		Bond Future	0.00	10.81911	85.10025	10.80128	85.16798		7.73	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/02/2024		Bond Future	0.00	12.15000	62.55868	12.15000	62.55868		12.83	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.20284	60.83427	12.21956	60.75441		12.64	0.00	0.00	0	20,992.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,329.58000	1.32958	1,301.05000	1.30105	1,329.580	12.87	0.47	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,377.58000	1.37758	1,348.28000	1.34828	1,377.580	12.90	0.48	0.00	0	5,610.00
R214	On 02/05/2024		Bond Future	12.87 Put	544.49000	0.54449	569.43000	0.56943	544.490	14.29	(0.22)	0.00	0	15,610.00
R214	On 02/05/2024		Bond Future	13.52 Put	182.80000	0.18280	193.89000	0.19389	182.800	15.48	(0.08)	0.00	0	15,610.00
R214	On 01/08/2024		Bond Future	0.00	12.30025	62.16994	12.31758	62.08821		12.70	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.42101	60.30548	12.43907	60.22159		13.34	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.54216	61.60147	12.56094	61.51558		13.18	0.00	0.00	0	0.00
R214	On 02/05/2025		Bond Future	0.00	12.66577	59.47721	12.68526	59.38939		13.46	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											478,866,166.42	81,774	1,573,006.00	
Grand Total:											478,866,166.42	81,774	1,573,006.00	