

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives															
AL37	On 01/02/2024	Index Future	0.00		946.28200	946.28200	0.00000	946.28200	946.28200		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		961.19900	961.19900	0.00000	961.80700	961.80700		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		982.31000	982.31000	0.00000	982.93000	982.93000		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,005.13400	1,005.13400	0.00000	1,005.76500	1,005.76500		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,026.78400	1,026.78400	0.00000	1,027.42500	1,027.42500		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025	Index Future	0.00		1,046.52700	1,046.52700	0.00000	1,047.17600	1,047.17600		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,096.35700	1,096.35700	0.00000	1,096.35700	1,096.35700		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,113.64900	1,113.64900	0.00000	1,114.23700	1,114.23700		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,138.10800	1,138.10800	0.00000	1,138.70800	1,138.70800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,164.55300	1,164.55300	0.00000	1,165.16200	1,165.16200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,189.63600	1,189.63600	0.00000	1,190.25500	1,190.25500		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025	Index Future	0.00		1,212.51100	1,212.51100	0.00000	1,213.13600	1,213.13600		0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	0.00		948.62400	948.62400	0.00000	948.62400	948.62400		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		963.54900	963.54900	0.00000	963.85900	963.85900		0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		984.71200	984.71200	0.00000	985.02700	985.02700		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,007.59200	1,007.59200	0.00000	1,007.91100	1,007.91100		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,029.29500	1,029.29500	0.00000	1,029.61700	1,029.61700		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025	Index Future	0.00		1,049.08700	1,049.08700	0.00000	1,049.41000	1,049.41000		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.42474	74.25295	0.00000	12.41391	74.30081		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.56228	75.90134	0.00000	12.55108	75.94981		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.73315	73.87934	0.00000	12.72164	73.92795		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.90779	75.48361	0.00000	12.89593	75.53250		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025	Bond Future	0.00		13.09211	73.14574	0.00000	13.07999	73.19451		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.02285	69.13992	0.00000	13.01696	69.16997		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.15512	70.67438	0.00000	13.14908	70.70469		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.31415	68.06369	0.00000	13.30802	68.09383		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.46887	69.53987	0.00000	13.46265	69.56988		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025	Bond Future	0.00		13.63623	66.62112	0.00000	13.62997	66.65070		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	0.00		935.02200	935.02200	0.00000	935.02200	935.02200		0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	0.00		949.70300	949.70300	0.00000	950.02000	950.02000		0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024	GOVI	0.00		970.56100	970.56100	0.00000	970.88400	970.88400		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		993.11300	993.11300	0.00000	993.43900	993.43900		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,014.50400	1,014.50400	0.00000	1,014.83400	1,014.83400		0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025	GOVI	0.00		1,034.01100	1,034.01100	0.00000	1,034.34300	1,034.34300		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00		179.67119	179.67119	0.00000	179.79864	179.79864		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.82741	181.82741	0.00000	181.95663	181.95663		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	186.09575	186.09575	0.00000	186.22573	186.22573		0.00	0.00	0.00	0	75.00
I2025	On 31/01/2025	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00	129.99838	129.99838	0.00000	130.24521	130.24521		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.88457	132.88457	0.00000	133.13608	133.13608		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.60560	134.60560	0.00000	134.86138	134.86138		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.53300	137.53300	0.00000	137.79303	137.79303		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	138.77375	138.77375	0.00000	139.03694	139.03694		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	123.27866	123.27866	0.00000	123.32974	123.32974		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.01566	126.01566	0.00000	126.06722	126.06722		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.47890	127.47890	0.00000	127.53003	127.53003		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.25144	130.25144	0.00000	130.30244	130.30244		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.25063	131.25063	0.00000	131.30078	131.30078		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	133.87695	133.87695	0.00000	134.46383	134.46383		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	134.78732	134.78732	0.00000	135.38637	135.38637		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.95096	137.95096	0.00000	138.56228	138.56228		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.83606	138.83606	0.00000	139.45938	139.45938		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	141.52743	141.52743	0.00000	142.16107	142.16107		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	115.49110	115.49110	0.00000	115.53824	115.53824		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.05512	118.05512	0.00000	118.10261	118.10261		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.62858	118.62858	0.00000	118.67559	118.67559		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.20757	121.20757	0.00000	121.25437	121.25437		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.31375	121.31375	0.00000	121.35995	121.35995		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.90473	116.90473	0.00000	117.75217	117.75217		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	117.20346	117.20346	0.00000	118.06897	118.06897		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.95432	119.95432	0.00000	120.83876	120.83876		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.20550	120.20550	0.00000	121.10795	121.10795		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	122.53523	122.53523	0.00000	123.45365	123.45365		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	352.58700	352.58700	0.00000	353.34600	353.34600		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	360.41500	360.41500	0.00000	361.19100	361.19100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.87900	368.87900	0.00000	369.67100	369.67100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.90500	376.90500	0.00000	377.71300	377.71300		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	384.22600	384.22600	0.00000	385.04800	385.04800		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	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	8.32000	91.68000		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	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.29800	91.70200	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.22500	91.77500	0.00000	8.23000	91.77000		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	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.06800	91.93200	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.67800	92.32200	0.00000	7.68000	92.32000		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	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.41800	92.58200	0.00000	7.42000	92.58000		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	7.47000	92.53000		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	7.55000	92.45000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.72054	108.03141	0.00000	8.73142	108.00571		2.89	0.00	93,555,201.06	866	93,937.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,437.38000	2.43738	0.00000	2,416.19000	2.41619	2,437.380	3.56	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	20.43000	0.02043	0.00000	21.86000	0.02186	20.430	3.92	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.69577	105.09545	0.00000	8.70821	105.06861		2.86	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.68734	107.53455	0.00000	8.70225	107.50575		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.68406	104.53119	0.00000	8.70180	104.50072		2.50	0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.74806	106.53013	0.00000	8.76960	106.49757		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 02/05/2024		Bond Future	0.00	264.60385	264.60385	0.00000	264.71346	264.71346		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.40052	265.40052	0.00000	265.51094	265.51094		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.63003	271.63003	0.00000	271.73981	271.73981		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.32383	272.32383	0.00000	272.43321	272.43321		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	277.60310	277.60310	0.00000	277.71088	277.71088		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	9.92359	93.84817	0.00000	9.90984	93.90417		6.22	0.00	111,585,474.13	1,189	134,129.00
R2030	On 02/05/2024		Bond Future	9.66 Call	746.53000	0.74653	0.00000	773.99000	0.77399	746.530	6.67	0.37	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,804.77000	1.80477	0.00000	1,847.01000	1.84701	1,804.770	7.06	0.62	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	3,156.08000	3.15608	0.00000	3,206.63000	3.20663	3,156.080	7.45	0.80	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	3,816.30000	3.81630	0.00000	3,868.93000	3.86893	3,816.300	7.62	0.86	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	4,847.48000	4.84748	0.00000	4,902.04000	4.90204	4,847.480	7.77	0.92	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.14000	0.01214	0.00000	12.13000	0.01213	12.140	7.77	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.53000	0.00253	0.00000	2.55000	0.00255	2.530	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	9.98371	91.90359	0.00000	9.96929	91.96029		6.29	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/11/2024	Bond Future	0.00	10.05844	94.03617	0.00000	10.04341	94.09301		6.10	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.13820	92.04853	0.00000	10.12246	92.10574		6.08	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	10.25326	93.80853	0.00000	10.23693	93.86553		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 02/05/2024	Bond Future	0.00	10.79172	87.53186	0.00000	10.78940	87.54292		8.60	0.00	154,056,073.60	1,760	149,840.00
R2032	On 02/05/2024	Bond Future	10.30 Call	519.21000	0.51921	0.00000	528.57000	0.52857	519.210	8.20	0.25	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	601.56000	0.60156	0.00000	611.64000	0.61164	601.560	8.25	0.28	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	958.88000	0.95888	0.00000	971.24000	0.97124	958.880	8.43	0.39	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	998.81000	0.99881	0.00000	1,011.35000	1.01135	998.810	8.45	0.40	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,124.45000	1.12445	0.00000	1,137.54000	1.13754	1,124.450	8.50	0.43	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,635.18000	1.63518	0.00000	1,649.76000	1.64976	1,635.180	8.72	0.54	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,308.75000	2.30875	0.00000	2,324.19000	2.32419	2,308.750	8.98	0.65	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	735.52000	0.73552	0.00000	740.05000	0.74005	735.520	9.12	(0.30)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	651.31000	0.65131	0.00000	655.86000	0.65586	651.310	9.21	(0.27)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,185.07000	3.18507	0.00000	3,200.64000	3.20064	3,185.070	9.29	0.76	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	247.29000	0.24729	0.00000	250.82000	0.25082	247.290	9.84	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	25.84000	0.02584	0.00000	26.74000	0.02674	25.840	10.96	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	11.46000	0.01146	0.00000	11.94000	0.01194	11.460	10.96	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	6.79000	0.00679	0.00000	7.10000	0.00710	6.790	10.96	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.87645	89.45402	0.00000	10.87414	89.46477		8.41	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.98504	87.36330	0.00000	10.98285	87.37321		8.71	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,510.63000	4.51063	0.00000	4,522.05000	4.52205	4,510.630	9.53	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	332.90000	0.33290	0.00000	334.36000	0.33436	332.900	10.60	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.09574	89.24127	0.00000	11.09365	89.25048		8.32	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	11.22492	86.78911	0.00000	11.22302	86.79725		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 02/05/2024	Bond Future	0.00	11.58493	85.15527	0.00000	11.57305	85.21905		10.01	0.00	27,249,686.40	320	163,880.00
R2035	On 01/08/2024	Bond Future	0.00	11.68349	87.02545	0.00000	11.67122	87.09012		10.01	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.81008	84.53053	0.00000	11.79747	84.59557		10.44	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	11.93948	86.34804	0.00000	11.92648	86.41365		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	12.07528	83.49189	0.00000	12.06200	83.55753		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 02/05/2024	Bond Future	0.00	12.02712	79.53575	0.00000	12.02565	79.54361		10.56	0.00	16,702,507.50	210	83,757.00
R2037	On 01/08/2024	Bond Future	0.00	12.14184	77.02647	0.00000	12.14040	77.03404		11.13	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,479.76000	2.47976	0.00000	2,490.86000	2.49086	2,479.760	12.00	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	937.70000	0.93770	0.00000	942.08000	0.94208	937.700	13.51	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	438.94000	0.43894	0.00000	442.19000	0.44219	438.940	13.97	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.27090	78.81317	0.00000	12.26958	78.81997		11.05	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.40081	76.24681	0.00000	12.39959	76.25299		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.54678	77.70238	0.00000	12.54574	77.70754		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 02/05/2024	Bond Future	0.00	12.38810	79.14225	0.00000	12.38166	79.17828		11.31	0.00	32,448,322.50	410	135,930.00
R2040	On 01/08/2024	Bond Future	0.00	12.50950	76.37393	0.00000	12.50288	76.41034		11.96	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.64495	78.14533	0.00000	12.63824	78.18157		11.90	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.78080	75.31379	0.00000	12.77396	75.35005		12.40	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.93076	76.75076	0.00000	12.92386	76.78666		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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/05/2024	Bond Future	0.00	12.51106	74.97836	0.00000	12.51491	74.95683		12.07	0.00	2,249,350.80	30	81,687.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,970.88000	1.97088	0.00000	1,992.86000	1.99286	1,970.880	13.44	(0.49)	(493,856.21)	80	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,397.98000	1.39798	0.00000	1,417.50000	1.41750	1,397.980	13.89	(0.38)	(960,917.13)	200	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	974.05000	0.97405	0.00000	990.72000	0.99072	974.050	14.32	(0.29)	(725,831.13)	200	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.62996	72.24378	0.00000	12.63404	72.22135		12.81	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.76202	73.91928	0.00000	12.76644	73.89541		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.89408	71.12214	0.00000	12.89881	71.09704		13.34	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	13.03886	72.47881	0.00000	13.04397	72.45220		12.91	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.41620	73.75002	0.00000	12.41492	73.75736		12.73	0.00	0.00	0	245,525.00
R2048	On 01/08/2024	Bond Future	0.00	12.52136	75.36970	0.00000	12.52011	75.37675		12.79	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.65076	72.66754	0.00000	12.64963	72.67381		13.50	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.78072	74.22962	0.00000	12.77969	74.23523		13.33	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.91259	71.20409	0.00000	12.91172	71.20874		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 02/05/2024	Bond Future	0.00	12.40552	95.04961	0.00000	12.41965	94.94550		12.94	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.51496	97.13672	0.00000	12.52972	97.02975		12.98	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.64563	93.51890	0.00000	12.66120	93.40825		13.71	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.77369	95.52791	0.00000	12.79004	95.41389		13.54	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.91066	91.49153	0.00000	12.92786	91.37396		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 02/05/2024	Bond Future	0.00	11.73771	65.89784	0.00000	11.72545	65.95578		11.36	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00	11.83361	67.34490	0.00000	11.82098	67.40373		11.41	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.95016	65.75123	0.00000	11.93721	65.81054		11.89	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.06557	67.16457	0.00000	12.05226	67.22454		11.74	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	12.19185	65.29841	0.00000	12.17827	65.35856		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
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00	235.10329	235.10329	0.00000	235.21002	235.21002		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.32293	240.32293	0.00000	240.43058	240.43058		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.63287	242.63287	0.00000	242.74011	242.74011		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.90891	247.90891	0.00000	248.01600	248.01600		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	249.31636	249.31636	0.00000	249.42217	249.42217		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	10.43820	84.81329	0.00000	10.43049	84.84630		7.94	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.50679	86.67598	0.00000	10.49882	86.70921		7.81	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.60515	85.12722	0.00000	10.59700	85.16015		8.06	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.70938	86.95830	0.00000	10.70101	86.99107		7.78	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.82759	85.06806	0.00000	10.81911	85.10025		7.73	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.20954	60.80225	0.00000	12.20284	60.83427		12.64	0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,305.75000	1.30575	0.00000	1,329.58000	1.32958	1,305.750	12.87	0.47	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,353.38000	1.35338	0.00000	1,377.58000	1.37758	1,353.380	12.90	0.48	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	544.23000	0.54423	0.00000	544.49000	0.54449	544.230	14.29	(0.22)	0.00	0	15,610.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
R214	On 02/05/2024	Bond Future	13.52	Put	181.37000	0.18137	0.00000	182.80000	0.18280	181.370	15.48	(0.08)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.30711	62.13757	0.00000	12.30025	62.16994		12.70	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.42797	60.27313	0.00000	12.42101	60.30548		13.34	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.54925	61.56902	0.00000	12.54216	61.60147		13.18	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.67290	59.44506	0.00000	12.66577	59.47721		13.46	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 :										435,666,011.52		5,265	1,570,030.00		
Grand Total:										435,666,011.52		5,265	1,570,030.00		