

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2024

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	947.82900	947.82900	0.00000	947.62600	947.62600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	968.76300	968.76300	0.00000	968.55700	968.55700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	990.29900	990.29900	0.00000	990.08600	990.08600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,013.47100	1,013.47100	0.00000	1,013.25000	1,013.25000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,035.06700	1,035.06700	0.00000	1,034.83700	1,034.83700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,100.55900	1,100.55900	0.00000	1,098.88300	1,098.88300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,124.86600	1,124.86600	0.00000	1,123.15400	1,123.15400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,149.87200	1,149.87200	0.00000	1,148.12000	1,148.12000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,176.77900	1,176.77900	0.00000	1,174.98100	1,174.98100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,201.85400	1,201.85400	0.00000	1,200.01400	1,200.01400	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	951.68500	951.68500	0.00000	950.51400	950.51400	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	972.70400	972.70400	0.00000	971.50800	971.50800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	994.32700	994.32700	0.00000	993.10300	993.10300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,017.59500	1,017.59500	0.00000	1,016.33700	1,016.33700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,039.27800	1,039.27800	0.00000	1,037.99000	1,037.99000	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	12.15000	77.00473	0.00000	12.18680	76.83711	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.27337	74.92574	0.00000	12.31174	74.75442	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.39982	76.60865	0.00000	12.43989	76.43335	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.56017	74.61443	0.00000	12.60226	74.43466	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.73134	76.21539	0.00000	12.77549	76.03138	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	12.77861	72.40693	0.00000	12.81026	72.24068	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.90187	69.76152	0.00000	12.93477	69.59157	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.02581	71.32804	0.00000	13.06001	71.15417	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.17696	68.74339	0.00000	13.21273	68.56510	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.32984	70.21575	0.00000	13.36715	70.03328	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	938.04800	938.04800	0.00000	936.90700	936.90700	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	958.76600	958.76600	0.00000	957.60000	957.60000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	980.07900	980.07900	0.00000	978.88600	978.88600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,003.01300	1,003.01300	0.00000	1,001.78800	1,001.78800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,024.38600	1,024.38600	0.00000	1,023.13100	1,023.13100	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	176.57486	176.57486	0.00000	176.51042	176.51042	0.00	0.00	0.00	0	11,392.00
I2025	On 02/05/2024		Bond Future	0.00	180.51836	180.51836	0.00000	180.45261	180.45261	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.73109	182.73109	0.00000	182.66371	182.66371	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	187.04966	187.04966	0.00000	186.97990	186.97990	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	129.64181	129.64181	0.00000	129.46405	129.46405	0.00	0.00	916,956,522.13	7,073	4,517.00

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	131.16824	131.16824	0.00000	130.98656	130.98656		0.00	0.00	902,175,154.72	6,878	6,878.00
I2029	On 01/08/2024	Bond Future	0.00	134.11486	134.11486	0.00000	133.92893	133.92893		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.87868	135.87868	0.00000	135.68791	135.68791		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.80126	138.80126	0.00000	138.60582	138.60582		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	122.76989	122.76989	0.00000	122.94581	122.94581		0.00	0.00	140,325,984.27	1,143	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	124.04613	124.04613	0.00000	124.22608	124.22608		0.00	0.00	141,040,449.81	1,137	1,137.00
I2033	On 01/08/2024	Bond Future	0.00	126.83292	126.83292	0.00000	127.01668	127.01668		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.32711	128.32711	0.00000	128.51486	128.51486		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.08748	131.08748	0.00000	131.27874	131.27874		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	131.76636	131.76636	0.00000	132.04380	132.04380		0.00	0.00	269,989,271.64	2,049	1,500.00
I2038	On 02/05/2024	Bond Future	0.00	134.70920	134.70920	0.00000	134.99288	134.99288		0.00	0.00	270,361,364.40	2,007	3,713.00
I2038	On 01/08/2024	Bond Future	0.00	135.66248	135.66248	0.00000	135.95241	135.95241		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.86792	138.86792	0.00000	139.16433	139.16433		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.72822	139.72822	0.00000	140.03069	140.03069		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	115.98595	115.98595	0.00000	116.32028	116.32028		0.00	0.00	1,228,639,168.35	10,593	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	116.42533	116.42533	0.00000	116.76709	116.76709		0.00	0.00	1,233,177,095.36	10,592	15,218.00
I2046	On 01/08/2024	Bond Future	0.00	119.04063	119.04063	0.00000	119.38993	119.38993		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.64423	119.64423	0.00000	120.00149	120.00149		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.21617	122.21617	0.00000	122.58065	122.58065		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	115.59091	115.59091	0.00000	115.96767	115.96767		0.00	0.00	1,126,433,417.95	9,745	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	118.17234	118.17234	0.00000	118.55771	118.55771		0.00	0.00	1,148,989,661.82	9,723	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	118.51897	118.51897	0.00000	118.91282	118.91282		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.31933	121.31933	0.00000	121.72218	121.72218		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.55851	121.55851	0.00000	121.96992	121.96992		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	346.87600	346.87600	0.00000	347.33600	347.33600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.62300	354.62300	0.00000	355.09400	355.09400		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.59000	362.59000	0.00000	363.07000	363.07000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.16200	371.16200	0.00000	371.65300	371.65300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.15100	379.15100	0.00000	379.65100	379.65100		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	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00		8.39800		91.60200	0.00000	8.40000	91.60000		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	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00		8.31300		91.68700	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00		8.24600		91.75400	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00		8.21800		91.78200	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	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 18/09/2024	Jibar Tradeable Future	0.00		7.84000		92.16000	0.00000	7.84000	92.16000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00		7.48000		92.52000	0.00000	7.48000	92.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00		7.34800		92.65200	0.00000	7.35000	92.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00		7.26500		92.73500	0.00000	7.27000	92.73000		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	7.22000	92.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00		7.35600		92.64400	0.00000	7.36000	92.64000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00		8.67166		105.88828	0.00000	8.63058	105.99385		3.14	0.00	2,873,807,919.20	27,140	68,042.00
R186	On 02/05/2024	Bond Future	0.00		8.63784		108.22698	0.00000	8.59226	108.33497		3.04	0.00	2,937,280,237.20	27,140	37,708.00
R186	On 02/05/2024	Bond Future	9.73 Call		2,665.58000		2.66558	0.00000	2,763.54000	2.76354	2,665.580	3.59	0.89	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put		37.17000		0.03717	0.00000	34.00000	0.03400	37.170	3.94	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00		8.59027		105.32339	0.00000	8.53936	105.43362		2.99	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00		8.55822		107.78438	0.00000	8.50029	107.89672		2.75	0.00	5,712,572.14	53	44,528.00
R186	On 06/02/2025	Bond Future	0.00		8.55129		104.75964	0.00000	8.48502	104.87391		2.56	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		259.81315		259.81315	0.00000	259.76677	259.76677		0.00	0.00	1,158,247,022.70	4,458	5,010.00
R202	On 02/05/2024	Bond Future	0.00		265.61558		265.61558	0.00000	265.56841	265.56841		0.00	0.00	1,183,848,640.06	4,457	4,398.00
R202	On 01/08/2024	Bond Future	0.00		266.48060		266.48060	0.00000	266.43234	266.43234		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00		272.77771		272.77771	0.00000	272.72711	272.72711		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00		273.40285		273.40285	0.00000	273.35079	273.35079		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		9.69533		92.56631	0.00000	9.70090	92.54266		6.87	0.00	2,379,879,830.10	25,710	104,445.00
R2030	On 01/02/2024	Bond Future	9.57 Call		276.61000		0.27661	0.00000	279.37000	0.27937	276.610	5.62	0.34	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call		1,080.36000		1.08036	0.00000	1,075.20000	1.07520	1,080.360	6.56	0.72	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call		1,210.93000		1.21093	0.00000	1,204.43000	1.20443	1,210.930	6.67	0.75	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call		1,450.36000		1.45036	0.00000	1,441.54000	1.44154	1,450.360	6.87	0.80	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call		1,700.01000		1.70001	0.00000	1,688.96000	1.68896	1,700.010	7.05	0.85	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call		2,033.86000		2.03386	0.00000	2,020.23000	2.02023	2,033.860	7.27	0.89	0.00	0	200.00

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	10.39	Call	2,924.80000		2.92480	0.00000	2,906.28000	2.90628	2,924.800	7.83	0.96	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2.04000		0.00204	0.00000	2.65000	0.00265	2.040	9.15	0.00	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	0.46000		0.00046	0.00000	0.63000	0.00063	0.460	9.71	0.00	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	0.06000		0.00006	0.00000	0.09000	0.00009	0.060	10.49	0.00	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	0.04000		0.00004	0.00000	0.06000	0.00006	0.040	10.67	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	0.03000		0.00003	0.00000	0.05000	0.00005	0.030	10.69	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	10.94	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.73724		94.61081	0.00000	9.74309	94.58675		7.03	0.00	3,040,980,655.02	32,142	57,845.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,287.40000		1.28740	0.00000	1,282.45000	1.28245	1,287.400	6.88	0.47	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,493.31000		2.49331	0.00000	2,482.77000	2.48277	2,493.310	7.13	0.69	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,914.47000		3.91447	0.00000	3,899.08000	3.89908	3,914.470	7.47	0.83	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,589.34000		4.58934	0.00000	4,572.23000	4.57223	4,589.340	7.64	0.87	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,636.71000		5.63671	0.00000	5,617.51000	5.61751	5,636.710	7.90	0.92	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	38.51000		0.03851	0.00000	40.15000	0.04015	38.510	8.62	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	13.34000		0.01334	0.00000	14.04000	0.01404	13.340	8.67	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	1.46000		0.00146	0.00000	1.57000	0.00157	1.460	8.67	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.78016		92.70798	0.00000	9.78639	92.68323		6.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		9.83813		94.87367	0.00000	9.84486	94.84794		6.77	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		9.91042		92.88065	0.00000	9.91769	92.85395		6.62	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		10.51682		90.68245	0.00000	10.53785	90.57845		8.44	0.00	1,220,585,777.00	13,460	83,809.00
R2032	On 01/02/2024	Bond Future	10.01	Call	8.93000		0.00893	0.00000	8.28000	0.00828	8.930	5.62	0.02	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	879.61000		0.87961	0.00000	835.69000	0.83569	879.610	7.90	0.59	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,476.46000		1.47646	0.00000	1,414.27000	1.41427	1,476.460	8.47	0.75	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,553.30000		1.55330	0.00000	1,489.17000	1.48917	1,553.300	8.53	0.76	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	202.41000		0.20241	0.00000	235.92000	0.23592	202.410	8.75	(0.19)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	2,037.45000		2.03745	0.00000	1,962.88000	1.96288	2,037.450	8.91	0.84	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,857.87000		2.85787	0.00000	2,771.14000	2.77114	2,857.870	9.48	0.92	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	30.10000		0.03010	0.00000	38.29000	0.03829	30.100	10.15	(0.03)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	27.68000		0.02768	0.00000	35.36000	0.03536	27.680	10.20	(0.03)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	12.01000		0.01201	0.00000	15.93000	0.01593	12.010	10.72	(0.01)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	5.24000		0.00524	0.00000	7.22000	0.00722	5.240	11.24	(0.01)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	0.20000		0.00020	0.00000	0.32000	0.00032	0.200	12.88	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.12000		0.00012	0.00000	0.20000	0.00020	0.120	13.15	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.08000		0.00008	0.00000	0.13000	0.00013	0.080	13.39	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.58526		88.52327	0.00000	10.60723	88.41707		9.26	0.00	1,235,784,849.20	13,960	101,647.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,260.62000		1.26062	0.00000	1,225.00000	1.22500	1,260.620	8.92	0.41	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,741.74000		1.74174	0.00000	1,696.69000	1.69669	1,741.740	9.09	0.50	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,792.66000		1.79266	0.00000	1,746.70000	1.74670	1,792.660	9.11	0.51	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,949.94000		1.94994	0.00000	1,901.28000	1.90128	1,949.940	9.16	0.54	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,553.20000		2.55320	0.00000	2,495.28000	2.49528	2,553.200	9.37	0.62	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	3,296.02000		3.29602	0.00000	3,228.76000	3.22876	3,296.020	9.62	0.71	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	755.74000		0.75574	0.00000	790.24000	0.79024	755.740	9.75	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	4,217.54000		4.21754	0.00000	4,141.13000	4.14113	4,217.540	9.91	0.78	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	311.27000		0.31127	0.00000	328.97000	0.32897	311.270	10.45	(0.12)	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
R2032	On 02/05/2024	Bond Future	12.90	Put	52.84000	0.05284	0.00000	56.98000	0.05698	52.840	11.54	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	28.06000	0.02806	0.00000	30.49000	0.03049	28.060	11.54	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	18.73000	0.01873	0.00000	20.46000	0.02046	18.730	11.54	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.65539	90.49067	0.00000	10.67842	90.38193		9.01	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.74945	88.43784	0.00000	10.77376	88.32617		8.85	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	5,352.42000	5.35242	0.00000	5,276.66000	5.27666	5,352.420	9.42	0.72	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	317.90000	0.31790	0.00000	328.92000	0.32892	317.900	10.72	(0.08)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.85351	90.31631	0.00000	10.87911	90.20188		7.99	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		11.33789	88.57679	0.00000	11.36928	88.40321		10.65	0.00	2,009,895,941.89	22,691	65,386.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	18.71000	0.01871	0.00000	17.27000	0.01727	18.710	9.56	0.02	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	387.48000	0.38748	0.00000	355.94000	0.35594	387.480	10.12	0.29	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	13.53	0.00	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		11.42467	86.02142	0.00000	11.45731	85.84400		10.98	0.00	1,243,009,519.00	14,450	123,870.00	
R2035	On 01/08/2024	Bond Future	0.00		11.51242	87.93336	0.00000	11.54641	87.75188		10.94	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		11.62879	85.47239	0.00000	11.66439	85.28628		10.94	0.00	0.00	0	19,875.00	
R2035	On 06/02/2025	Bond Future	0.00		11.75449	87.28844	0.00000	11.79172	87.09800		10.01	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		11.76837	78.65630	0.00000	11.79977	78.48329		12.17	0.00	721,278,271.00	9,170	135,186.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,042.90000	2.04290	0.00000	1,926.94000	1.92694	2,042.900	12.33	0.78	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	6.43000	0.00643	0.00000	9.41000	0.00941	6.430	13.79	(0.01)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	0.02000	0.00002	0.00000	0.05000	0.00005	0.020	15.44	0.00	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		11.86795	80.39363	0.00000	11.90055	80.21680		11.93	0.00	755,700,122.00	9,400	10,200.00	
R2037	On 01/08/2024	Bond Future	0.00		11.97233	77.92437	0.00000	12.00624	77.74354		12.57	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	3,236.86000	3.23686	0.00000	3,143.69000	3.14369	3,236.860	12.39	0.56	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	969.67000	0.96967	0.00000	1,012.76000	1.01276	969.670	13.90	(0.20)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	541.16000	0.54116	0.00000	567.86000	0.56786	541.160	14.83	(0.12)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.09194	79.74388	0.00000	12.12734	79.55849		12.40	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00		12.21841	77.17757	0.00000	12.25534	76.98781		12.74	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		12.10478	78.41474	0.00000	12.13625	78.23272		12.94	0.00	515,968,989.20	6,580	131,292.00	
R2040	On 02/05/2024	Bond Future	0.00		12.21034	80.14669	0.00000	12.24298	79.96073		12.68	0.00	527,365,220.20	6,580	7,080.00	
R2040	On 01/08/2024	Bond Future	0.00		12.32094	77.42160	0.00000	12.35488	77.23138		13.42	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00		12.44640	79.22912	0.00000	12.48181	79.03408		13.25	0.00	0.00	0	8,697.00	
R2040	On 06/02/2025	Bond Future	0.00		12.57793	76.40090	0.00000	12.61483	76.20136		13.69	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		12.20920	74.46060	0.00000	12.23055	74.33651		13.68	0.00	610,279,077.60	8,196	93,293.00	
R2044	On 01/02/2024	Bond Future	13.00	Put	44.04000	0.04404	0.00000	55.45000	0.05545	44.040	14.66	(0.04)	0.00	0	15,000.00	
R2044	On 01/02/2024	Bond Future	13.25	Put	13.50000	0.01350	0.00000	18.00000	0.01800	13.500	15.15	(0.01)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00		12.31213	76.10517	0.00000	12.33425	75.97844		13.43	0.00	35,769,429.90	470	720.00	
R2044	On 01/08/2024	Bond Future	0.00		12.41974	73.41544	0.00000	12.44273	73.28576		14.25	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00		12.54119	75.12932	0.00000	12.56517	74.99628		14.10	0.00	0.00	0	0.00	
R2044	On 06/02/2025	Bond Future	0.00		12.66797	72.33922	0.00000	12.69296	72.20300		14.61	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	

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 01/02/2024	Bond Future	0.00	12.13426	77.57780	0.00000	12.17074	77.36072		13.45	0.00	14,233,198,966.00	183,470	59,403.00
R2048	On 02/05/2024	Bond Future	0.00	12.22802	74.84304	0.00000	12.26581	74.62121		14.01	0.00	13,731,452,548.80	183,470	196,343.00
R2048	On 01/08/2024	Bond Future	0.00	12.32275	76.50651	0.00000	12.36196	76.27957		14.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.44198	73.84183	0.00000	12.48285	73.60927		14.72	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.56698	75.41009	0.00000	12.60954	75.17227		14.36	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	12.14340	99.92998	0.00000	12.16976	99.72818		13.66	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.24170	96.27237	0.00000	12.26904	96.06627		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.34140	98.41180	0.00000	12.36980	98.20096		14.23	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.46259	94.83831	0.00000	12.49225	94.62215		14.94	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.58671	96.85074	0.00000	12.61764	96.62949		14.58	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	11.49029	68.31696	0.00000	11.52657	68.14076		12.14	0.00	0.00	0	12,132.00
R209	On 02/05/2024	Bond Future	0.00	11.57494	66.67278	0.00000	11.61252	66.49275		12.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.66115	68.15455	0.00000	11.70012	67.97040		12.50	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.76849	66.59005	0.00000	11.80909	66.40131		12.79	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.88067	68.00445	0.00000	11.92289	67.81138		12.13	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	234.87753	234.87753	0.00000	234.65658	234.65658		0.00	0.00	47,210,383.53	201	476.00
R210	On 02/05/2024	Bond Future	0.00	236.86233	236.86233	0.00000	236.63669	236.63669		0.00	0.00	46,898,741.34	198	198.00
R210	On 01/08/2024	Bond Future	0.00	242.18334	242.18334	0.00000	241.95211	241.95211		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	244.55756	244.55756	0.00000	244.32025	244.32025		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.81656	249.81656	0.00000	249.57305	249.57305		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	10.18573	87.29733	0.00000	10.21178	87.18166		7.80	0.00	4,190,271.84	48	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.24008	85.66684	0.00000	10.26736	85.54866		8.44	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.29350	87.57097	0.00000	10.32216	87.45002		8.14	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.37678	86.05617	0.00000	10.40712	85.93202		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.47404	87.88575	0.00000	10.50612	87.75858		7.50	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	11.92250	63.66993	0.00000	11.95384	63.51495		13.38	0.00	10,059,848.94	158	16,640.00
R214	On 02/05/2024	Bond Future	0.00	12.00914	61.77177	0.00000	12.04153	61.61342		13.87	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,135.67000	2.13567	0.00000	2,056.10000	2.05610	2,135.670	13.64	0.56	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,192.04000	2.19204	0.00000	2,111.17000	2.11117	2,192.040	13.68	0.57	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	592.74000	0.59274	0.00000	631.45000	0.63145	592.740	15.02	(0.20)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	243.93000	0.24393	0.00000	262.95000	0.26295	243.930	16.21	(0.09)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.09635	63.14476	0.00000	12.12988	62.98277		13.89	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.20716	61.31293	0.00000	12.24202	61.14691		14.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.32358	62.61558	0.00000	12.35979	62.44574		14.17	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 :	57,906,492,924.31	654,542 1,749,911.00
Grand Total:	57,906,492,924.31	654,542 1,749,911.00
