

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2024

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	945.25700	945.25700	0.00000	943.99400	943.99400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	965.94700	965.94700	0.00000	964.74300	964.74300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	987.23800	987.23800	0.00000	986.04900	986.04900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,010.20600	1,010.20600	0.00000	1,009.07200	1,009.07200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,031.87200	1,031.87200	0.00000	1,030.72000	1,030.72000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,094.19600	1,094.19600	0.00000	1,091.65200	1,091.65200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.14500	1,118.14500	0.00000	1,115.64600	1,115.64600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,142.79100	1,142.79100	0.00000	1,140.28600	1,140.28600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,169.37900	1,169.37900	0.00000	1,166.90900	1,166.90900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,194.45800	1,194.45800	0.00000	1,191.94300	1,191.94300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	946.10700	946.10700	0.00000	944.05000	944.05000	0.00	0.00	0.00	0	84.00
ALBI	On 02/05/2024		Index Future	0.00	966.81500	966.81500	0.00000	964.80000	964.80000	0.00	0.00	0.00	0	20.00
ALBI	On 01/08/2024		Index Future	0.00	988.12500	988.12500	0.00000	986.10800	986.10800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,011.11400	1,011.11400	0.00000	1,009.13200	1,009.13200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,032.80000	1,032.80000	0.00000	1,030.78100	1,030.78100	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	12.24476	76.57415	0.00000	12.28632	76.38636	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.37552	74.47081	0.00000	12.41732	74.28573	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.50963	76.12957	0.00000	12.55253	75.94353	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.67754	74.11459	0.00000	12.72111	73.93019	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.85146	75.71617	0.00000	12.89701	75.52804	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	12.91898	71.67450	0.00000	12.95547	71.48616	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.05060	68.99862	0.00000	13.08727	68.81264	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.18293	70.53513	0.00000	13.22046	70.34793	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.34288	67.92275	0.00000	13.38092	67.73687	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.50034	69.38841	0.00000	13.53994	69.19862	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	932.63500	932.63500	0.00000	930.60800	930.60800	0.00	0.00	0.00	0	399.00
GOVI	On 02/05/2024		GOVI	0.00	953.04800	953.04800	0.00000	951.06200	951.06200	0.00	0.00	0.00	0	327.00
GOVI	On 01/08/2024		GOVI	0.00	974.05500	974.05500	0.00000	972.06700	972.06700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	996.71700	996.71700	0.00000	994.76200	994.76200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,018.09400	1,018.09400	0.00000	1,016.10300	1,016.10300	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	176.39425	176.39425	0.00000	176.40228	176.40228	0.00	0.00	0.00	0	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	180.29878	180.29878	0.00000	180.32322	180.32322	0.00	0.00	0.00	0	4,075.00
I2025	On 01/08/2024		Bond Future	0.00	182.47342	182.47342	0.00000	182.50629	182.50629	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.76189	186.76189	0.00000	186.81052	186.81052	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	129.24457	129.24457	0.00000	129.13155	129.13155	0.00	0.00	0.00	0	4,320.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00	130.73675	130.73675	0.00000	130.63306	130.63306		0.00	0.00	0.00	0	7,075.00
I2029	On 01/08/2024	Bond Future	0.00	133.64919	133.64919	0.00000	133.54884	133.54884		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	135.38506	135.38506	0.00000	135.29329	135.29329		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.31634	138.31634	0.00000	138.22329	138.22329		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	122.34982	122.34982	0.00000	122.32930	122.32930		0.00	0.00	0.00	0	3,659.00
I2033	On 02/05/2024	Bond Future	0.00	123.59277	123.59277	0.00000	123.58288	123.58288		0.00	0.00	0.00	0	1,160.00
I2033	On 01/08/2024	Bond Future	0.00	126.34613	126.34613	0.00000	126.34143	126.34143		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.81292	127.81292	0.00000	127.81843	127.81843		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.58048	130.58048	0.00000	130.58670	130.58670		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	131.35738	131.35738	0.00000	131.33499	131.33499		0.00	0.00	0.00	0	1,020.00
I2038	On 02/05/2024	Bond Future	0.00	134.26514	134.26514	0.00000	134.25424	134.25424		0.00	0.00	0.00	0	4,193.00
I2038	On 01/08/2024	Bond Future	0.00	135.18387	135.18387	0.00000	135.17865	135.17865		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.36039	138.36039	0.00000	138.36622	138.36622		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.23121	139.23121	0.00000	139.23792	139.23792		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	114.91773	114.91773	0.00000	115.42427	115.42427		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	115.31085	115.31085	0.00000	115.83912	115.83912		0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00	117.87953	117.87953	0.00000	118.42470	118.42470		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.44114	118.44114	0.00000	119.00872	119.00872		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.00451	121.00451	0.00000	121.58501	121.58501		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	114.57220	114.57220	0.00000	114.35691	114.35691		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.10834	117.10834	0.00000	116.89873	116.89873		0.00	0.00	0.00	0	13,039.00
I2050	On 01/08/2024	Bond Future	0.00	117.40971	117.40971	0.00000	117.20049	117.20049		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.16863	120.16863	0.00000	119.96402	119.96402		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.40178	120.40178	0.00000	120.19337	120.19337		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	345.23500	345.23500	0.00000	345.30200	345.30200		0.00	0.00	0.00	0	598.00
IGOV	On 02/05/2024	Index Future	0.00	352.87700	352.87700	0.00000	352.97700	352.97700		0.00	0.00	0.00	0	24.00
IGOV	On 01/08/2024	Index Future	0.00	360.73900	360.73900	0.00000	360.85600	360.85600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.22000	369.22000	0.00000	369.37000	369.37000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	377.21800	377.21800	0.00000	377.37400	377.37400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35900	91.64100	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	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	8.26000	91.74000	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	8.13100	91.86900	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.13100	91.86900	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.91200	92.08800	0.00000	7.91000	92.09000		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	7.58400	92.41600	0.00000	7.58000	92.42000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.35000	92.65000	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	7.38400	92.61600	0.00000	7.38000	92.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.46300	92.53700	0.00000	7.46000	92.54000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.73512	105.72545	0.00000	8.76502	105.64885	2.97	0.00	640,696,227.00	6,060	33,214.00	
R186	On 02/05/2024		Bond Future	0.00	8.71710	108.03953	0.00000	8.74613	107.97099	2.91	0.00	654,719,551.80	6,060	79,550.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,468.83000	2.46883	0.00000	2,410.22000	2.41022	2,468.830	3.45	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	30.63000	0.03063	0.00000	33.98000	0.03398	30.630	3.80	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.68812	105.11195	0.00000	8.71850	105.04642	2.96	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.67715	107.55424	0.00000	8.70739	107.49583	2.67	0.00	0.00	0	44,528.00	
R186	On 06/02/2025		Bond Future	0.00	8.67856	104.54064	0.00000	8.71310	104.48132	2.50	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 01/02/2024		Bond Future	0.00	259.53981	259.53981	0.00000	259.49663	259.49663	0.00	0.00	0.00	0	4,741.00	
R202	On 02/05/2024		Bond Future	0.00	265.28484	265.28484	0.00000	265.26467	265.26467	0.00	0.00	0.00	0	4,858.00	
R202	On 01/08/2024		Bond Future	0.00	266.09441	266.09441	0.00000	266.08516	266.08516	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	272.34751	272.34751	0.00000	272.35973	272.35973	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	273.00560	273.00560	0.00000	273.01957	273.01957	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	9.75755	92.30251	0.00000	9.78805	92.17354	6.82	0.00	0.00	0	45,116.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	152.34000	0.15234	0.00000	135.88000	0.13588	152.340	6.32	0.24	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	825.32000	0.82532	0.00000	758.34000	0.75834	825.320	7.17	0.68	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	947.79000	0.94779	0.00000	874.25000	0.87425	947.790	7.27	0.72	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,177.10000	1.17710	0.00000	1,092.93000	1.09293	1,177.100	7.45	0.79	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,421.32000	1.42132	0.00000	1,327.73000	1.32773	1,421.320	7.61	0.84	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,752.52000	1.75252	0.00000	1,648.93000	1.64893	1,752.520	7.82	0.90	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,647.44000	2.64744	0.00000	2,527.99000	2.52799	2,647.440	8.32	0.97	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.36000	0.00036	0.00000	0.74000	0.00074	0.360	9.52	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.04000	0.00004	0.00000	0.10000	0.00010	0.040	10.07	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.01000	0.00001	10.85	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	10.85	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	10.85	0.00	0.00	0	500.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	12.10 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.85	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.80739	94.32280	0.00000	9.83751	94.19948			6.99	0.00	20,562,370.40	218	128,398.00
R2030	On 02/05/2024	Bond Future	9.66 Call	1,117.42000	1.11742	0.00000	1,070.75000	1.07075	1,117.420	6.95	0.44	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,272.79000	2.27279	0.00000	2,198.59000	2.19859	2,272.790	7.26	0.66	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	3,661.21000	3.66121	0.00000	3,566.78000	3.56678	3,661.210	7.62	0.81	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	4,325.45000	4.32545	0.00000	4,224.43000	4.22443	4,325.450	7.79	0.86	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	5,362.35000	5.36235	0.00000	5,253.80000	5.25380	5,362.350	8.05	0.91	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	35.78000	0.03578	0.00000	39.73000	0.03973	35.780	8.60	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	11.21000	0.01121	0.00000	12.69000	0.01269	11.210	8.60	(0.01)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	1.07000	0.00107	0.00000	1.26000	0.00126	1.070	8.60	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	9.85886	92.39594	0.00000	9.88969	92.27406			6.87	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.92495	94.54250	0.00000	9.95576	94.42533			6.73	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.99883	92.55657	0.00000	10.03146	92.43732			6.55	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	0.00	10.63178	90.11590	0.00000	10.67271	89.91533			8.41	0.00	6,308,113.00	70	26,845.00
R2032	On 01/02/2024	Bond Future	10.01 Call	1.21000	0.00121	0.00000	0.99000	0.00099	1.210	6.68	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	493.33000	0.49333	0.00000	430.28000	0.43028	493.330	8.69	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	985.89000	0.98589	0.00000	881.19000	0.88119	985.890	9.22	0.66	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	1,053.86000	1.05386	0.00000	944.41000	0.94441	1,053.860	9.28	0.68	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85 Put	243.40000	0.24340	0.00000	318.72000	0.31872	243.400	9.47	(0.25)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	1,497.68000	1.49768	0.00000	1,362.10000	1.36210	1,497.680	9.62	0.79	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,289.19000	2.28919	0.00000	2,122.86000	2.12286	2,289.190	10.13	0.90	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33 Put	21.89000	0.02189	0.00000	35.00000	0.03500	21.890	10.75	(0.03)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35 Put	19.64000	0.01964	0.00000	31.67000	0.03167	19.640	10.80	(0.03)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55 Put	6.38000	0.00638	0.00000	11.26000	0.01126	6.380	11.30	(0.01)	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	1.92000	0.00192	0.00000	3.73000	0.00373	1.920	11.74	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	0.02000	0.00002	0.00000	0.05000	0.00005	0.020	13.38	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	13.38	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.38	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	10.70914	87.92666	0.00000	10.75025	87.72983			9.21	0.00	6,154,866.20	70	143,644.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,001.54000	1.00154	0.00000	940.64000	0.94064	1,001.540	9.09	0.36	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	1,429.83000	1.42983	0.00000	1,351.43000	1.35143	1,429.830	9.28	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,475.71000	1.47571	0.00000	1,395.61000	1.39561	1,475.710	9.30	0.46	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,617.93000	1.61793	0.00000	1,532.73000	1.53273	1,617.930	9.37	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,170.63000	2.17063	0.00000	2,067.88000	2.06788	2,170.630	9.59	0.57	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,864.86000	2.86486	0.00000	2,744.15000	2.74415	2,864.860	9.85	0.66	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	899.48000	0.89948	0.00000	967.03000	0.96703	899.480	9.98	(0.30)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,740.80000	3.74080	0.00000	3,602.31000	3.60231	3,740.800	10.15	0.75	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	372.56000	0.37256	0.00000	406.98000	0.40698	372.560	10.68	(0.14)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	53.84000	0.05384	0.00000	60.81000	0.06081	53.840	11.47	(0.03)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	27.92000	0.02792	0.00000	31.92000	0.03192	27.920	11.47	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	18.34000	0.01834	0.00000	21.13000	0.02113	18.340	11.47	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	10.78857	89.86423	0.00000	10.83079	89.66684			8.90	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.89207	87.78531	0.00000	10.93491	87.59052			8.86	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,925.73000	4.92573	0.00000	4,797.35000	4.79735	4,925.730	9.67	0.69	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	354.53000	0.35453	0.00000	374.32000	0.37432	354.530	10.72	(0.09)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.00018	89.66334	0.00000	11.04509	89.46466			7.83	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2035	On 01/02/2024	Bond Future	0.00		11.44033		88.01213	0.00000	11.48155	87.78640		10.58	0.00	44,006,065.00	500	21,460.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1.22000		0.00122	0.00000	1.14000	0.00114	1.220	9.76	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	139.08000		0.13908	0.00000	121.15000	0.12115	139.080	10.39	0.16	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		13.49	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.53433		85.42740	0.00000	11.57576	85.20449		10.91	0.00	42,713,700.00	500	162,356.00
R2035	On 01/08/2024	Bond Future	0.00		11.62958		87.31009	0.00000	11.67200	87.08601		10.83	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.75334		84.82373	0.00000	11.79636	84.60130		10.97	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.88196		86.63887	0.00000	11.92681	86.41198		9.88	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		11.88014		78.04298	0.00000	11.92131	77.81882		12.07	0.00	371,952,842.68	4,766	81,580.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,438.25000		1.43825	0.00000	1,303.01000	1.30301	1,438.250	12.64	0.73	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2.00000		0.00200	0.00000	3.97000	0.00397	2.000	14.07	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		15.40	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		11.98691		79.75118	0.00000	12.02834	79.52923		11.85	0.00	380,094,123.88	4,766	61,863.00
R2037	On 01/08/2024	Bond Future	0.00		12.09885		77.25277	0.00000	12.14128	77.02941		12.42	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,859.92000		2.85992	0.00000	2,752.04000	2.75204	2,859.920	12.57	0.52	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,100.40000		1.10040	0.00000	1,158.26000	1.15826	1,100.400	14.10	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	614.94000		0.61494	0.00000	650.91000	0.65091	614.940	15.02	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.22568		79.04682	0.00000	12.26868	78.82461		12.34	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.35527		76.47768	0.00000	12.39998	76.25101		12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.23099		77.68869	0.00000	12.27224	77.45367		12.83	0.00	194,221,725.00	2,500	26,882.00
R2040	On 02/05/2024	Bond Future	0.00		12.34408		79.38909	0.00000	12.38563	79.15606		12.61	0.00	198,472,725.00	2,500	124,684.00
R2040	On 01/08/2024	Bond Future	0.00		12.46261		76.63239	0.00000	12.50519	76.39763		13.26	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.59573		78.41178	0.00000	12.63892	78.17790		13.19	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.73105		75.57815	0.00000	12.77594	75.33955		13.62	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.33056		73.75982	0.00000	12.37178	73.52431		13.62	0.00	0.00	0	22,524.00
R2044	On 01/02/2024	Bond Future	13.00	Put	29.52000		0.02952	0.00000	46.76000	0.04676	29.520	15.08	(0.04)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	6.16000		0.00616	0.00000	11.13000	0.01113	6.160	15.56	(0.01)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.44059		75.37422	0.00000	12.48215	75.14032		13.40	0.00	0.00	0	71,916.00
R2044	On 01/08/2024	Bond Future	0.00		12.55568		72.65419	0.00000	12.59827	72.41840		14.14	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.68434		74.34108	0.00000	12.72758	74.10578		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.81467		71.54566	0.00000	12.85959	71.30557		14.59	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.25614		76.85689	0.00000	12.29744	76.61542		13.42	0.00	626,383,653.50	8,150	15,261.00
R2048	On 02/05/2024	Bond Future	0.00		12.35687		74.09152	0.00000	12.39851	73.85155		14.00	0.00	603,845,888.00	8,150	238,797.00
R2048	On 01/08/2024	Bond Future	0.00		12.45880		75.72439	0.00000	12.50145	75.48224		13.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.58530		73.03208	0.00000	12.62865	72.79030		14.73	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.71400		74.59441	0.00000	12.75907	74.34763		14.39	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		12.27567		98.92521	0.00000	12.31694	98.61567		13.65	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.38162		95.22619	0.00000	12.42327	94.91886		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.48912		97.32454	0.00000	12.53184	97.01440		14.17	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.61835		93.71336	0.00000	12.66183	93.40378		14.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.74671		95.71663	0.00000	12.79195	95.40059		14.63	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

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	On 01/02/2024	Bond Future	0.00	11.58856	67.84120	0.00000	11.62963	67.64377		12.05	0.00	304,471,305.60	4,488	4,668.00
R209	On 02/05/2024	Bond Future	0.00	11.67955	66.17330	0.00000	11.72082	65.97767		12.40	0.00	305,852,992.60	4,622	10,325.00
R209	On 01/08/2024	Bond Future	0.00	11.77222	67.63154	0.00000	11.81440	67.43441		12.36	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.88592	66.04617	0.00000	11.92863	65.84988		12.75	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.00036	67.45910	0.00000	12.04466	67.25882		12.02	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	234.44728	234.44728	0.00000	234.41163	234.41163		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	236.37654	236.37654	0.00000	236.36149	236.36149		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	241.64232	241.64232	0.00000	241.63717	241.63717		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	243.97363	243.97363	0.00000	243.98808	243.98808		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.25505	249.25505	0.00000	249.27109	249.27109		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	10.26596	86.94170	0.00000	10.30684	86.76122		7.79	0.00	0.00	0	21,975.00
R213	On 02/05/2024	Bond Future	0.00	10.32803	85.28659	0.00000	10.36906	85.10993		8.40	0.00	0.00	0	11,822.00
R213	On 01/08/2024	Bond Future	0.00	10.38961	87.16622	0.00000	10.43178	86.98938		8.05	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.48093	85.63094	0.00000	10.52374	85.45692		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.58059	87.46429	0.00000	10.62564	87.28687		7.45	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	12.06511	62.96962	0.00000	12.10129	62.79394		13.29	0.00	0.00	0	5,809.00
R214	On 02/05/2024	Bond Future	0.00	12.15910	61.04400	0.00000	12.19537	60.87001		13.79	0.00	0.00	0	21,048.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,731.06000	1.73106	0.00000	1,654.35000	1.65435	1,731.060	14.01	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,781.51000	1.78151	0.00000	1,703.35000	1.70335	1,781.510	14.05	0.51	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	733.67000	0.73367	0.00000	783.74000	0.78374	733.670	15.41	(0.24)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	302.96000	0.30296	0.00000	328.01000	0.32801	302.960	16.58	(0.11)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.25392	62.38930	0.00000	12.29090	62.21411		13.75	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.37242	60.53210	0.00000	12.40978	60.35774		14.45	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.49298	61.82733	0.00000	12.53168	61.64949		14.13	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 :											4,400,456,149.66	53,420	1,871,917.00	
Grand Total:											4,400,456,149.66	53,420	1,871,917.00	