

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2024

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	941.35600	941.35600	0.00000	940.86000	940.86000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	962.14900	962.14900	0.00000	961.64500	961.64500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	983.53300	983.53300	0.00000	983.01300	983.01300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,006.53500	1,006.53500	0.00000	1,005.99100	1,005.99100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,027.97100	1,027.97100	0.00000	1,027.40300	1,027.40300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,089.61800	1,089.61800	0.00000	1,096.50600	1,096.50600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,113.68600	1,113.68600	0.00000	1,120.72900	1,120.72900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,138.43800	1,138.43800	0.00000	1,145.63200	1,145.63200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,165.06300	1,165.06300	0.00000	1,172.41200	1,172.41200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,189.87500	1,189.87500	0.00000	1,197.36500	1,197.36500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	942.07200	942.07200	0.00000	947.89400	947.89400	0.00	0.00	0.00	0	104.00
ALBI	On 02/05/2024		Index Future	0.00	962.88200	962.88200	0.00000	968.83500	968.83500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	984.28200	984.28200	0.00000	990.36300	990.36300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,007.30200	1,007.30200	0.00000	1,013.51200	1,013.51200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,028.75400	1,028.75400	0.00000	1,035.08400	1,035.08400	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	12.33942	76.14737	0.00000	12.35108	76.09503	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.47088	74.04950	0.00000	12.48302	73.99609	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.60611	75.71206	0.00000	12.61882	75.65730	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.77689	73.69501	0.00000	12.79031	73.63858	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.95866	75.27444	0.00000	12.97279	75.21648	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	13.00286	71.24281	0.00000	13.00939	71.20939	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.13504	68.57160	0.00000	13.14182	68.53750	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.26825	70.11079	0.00000	13.27532	70.07582	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.43051	67.49581	0.00000	13.43797	67.45967	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.59426	68.93970	0.00000	13.60210	68.90247	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	928.65700	928.65700	0.00000	934.17400	934.17400	0.00	0.00	0.00	0	726.00
GOVI	On 02/05/2024		GOVI	0.00	949.17000	949.17000	0.00000	954.81100	954.81100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	970.26500	970.26500	0.00000	976.02800	976.02800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	992.95700	992.95700	0.00000	998.84300	998.84300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,014.10400	1,014.10400	0.00000	1,020.10200	1,020.10200	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	176.32343	176.32343	0.00000	176.38550	176.38550	0.00	0.00	0.00	0	11,360.00
I2025	On 02/05/2024		Bond Future	0.00	180.26193	180.26193	0.00000	180.32553	180.32553	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	182.46766	182.46766	0.00000	182.53238	182.53238	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.77606	186.77606	0.00000	186.84153	186.84153	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	129.47327	129.47327	0.00000	129.45205	129.45205	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2024	Bond Future	0.00	130.99643	130.99643	0.00000	130.97487	130.97487		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.93810	133.93810	0.00000	133.91578	133.91578		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	135.69515	135.69515	0.00000	135.67178	135.67178		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.61097	138.61097	0.00000	138.58648	138.58648		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	122.41324	122.41324	0.00000	122.39124	122.39124		0.00	0.00	0.00	0	8,052.00
I2033	On 02/05/2024	Bond Future	0.00	123.68201	123.68201	0.00000	123.65960	123.65960		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.45953	126.45953	0.00000	126.43638	126.43638		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.94256	127.94256	0.00000	127.91825	127.91825		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.69188	130.69188	0.00000	130.66652	130.66652		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	131.26857	131.26857	0.00000	131.62034	131.62034		0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	134.20066	134.20066	0.00000	134.56050	134.56050		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.14173	135.14173	0.00000	135.50933	135.50933		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.33203	138.33203	0.00000	138.70763	138.70763		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.17858	139.17858	0.00000	139.56167	139.56167		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	115.70300	115.70300	0.00000	115.68171	115.68171		0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.13638	116.13638	0.00000	116.11476	116.11476		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	118.74431	118.74431	0.00000	118.72204	118.72204		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.33873	119.33873	0.00000	119.31544	119.31544		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.90154	121.90154	0.00000	121.87722	121.87722		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	115.08868	115.08868	0.00000	115.06746	115.06746		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	117.65955	117.65955	0.00000	117.63794	117.63794		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	117.99379	117.99379	0.00000	117.97144	117.97144		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.77932	120.77932	0.00000	120.75600	120.75600		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.00499	121.00499	0.00000	120.98068	120.98068		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	346.05900	346.05900	0.00000	353.76600	353.76600		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	353.78900	353.78900	0.00000	361.66800	361.66800		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	361.73500	361.73500	0.00000	369.79000	369.79000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	370.28300	370.28300	0.00000	378.52300	378.52300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	378.24800	378.24800	0.00000	386.66100	386.66100		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	8.37000	91.63000	0.00000	8.37800	91.62200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34500	91.65500			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	8.32800	91.67200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.24800	91.75200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.21800	91.78200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.08800	91.91200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	7.85800	92.14200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.82000	92.18000	0.00000	7.53900	92.46100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.51000	92.49000	0.00000	7.43000	92.57000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.37000	92.63000	0.00000	7.34600	92.65400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.28000	92.72000	0.00000	7.29000	92.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.35500	92.64500	0.00000	7.40900	92.59100			0.00	0.00	0.00	0	0.00
R186	On 01/02/2024	Bond Future	0.00	8.68643	105.85035	0.00000	8.69662	105.82420			3.14	0.00	300,826,694.70	2,842	74,944.00
R186	On 02/05/2024	Bond Future	0.00	8.65404	108.18863	0.00000	8.66529	108.16201			3.04	0.00	0.00	0	11,233.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,637.33000	2.63733	0.00000	2,619.73000	2.61973	2,637.330	3.59	0.88	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	41.46000	0.04146	0.00000	45.50000	0.04550	41.460	3.94	(0.04)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.60878	105.28335	0.00000	8.62145	105.25596			2.99	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.58055	107.74112	0.00000	8.59526	107.71263			2.75	0.00	0.00	0	44,537.00
R186	On 06/02/2025	Bond Future	0.00	8.57827	104.71316	0.00000	8.59544	104.68360			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	259.58173	259.58173	0.00000	259.53541	259.53541			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	265.37994	265.37994	0.00000	265.33273	265.33273			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	266.23792	266.23792	0.00000	266.18931	266.18931			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.52371	272.52371	0.00000	272.47277	272.47277			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	273.13919	273.13919	0.00000	273.08592	273.08592			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	9.85521	91.89033	0.00000	9.86596	91.84510			6.87	0.00	56,972,004.60	620	99,105.00
R2030	On 01/02/2024	Bond Future	9.57 Call	131.68000	0.13168	0.00000	144.77000	0.14477	131.680	5.62	0.18	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	692.25000	0.69225	0.00000	705.34000	0.70534	692.250	6.56	0.54	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	795.83000	0.79583	0.00000	807.20000	0.80720	795.830	6.67	0.58	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	992.09000	0.99209	0.00000	999.80000	0.99980	992.090	6.87	0.65	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,203.46000	1.20346	0.00000	1,206.81000	1.20681	1,203.460	7.05	0.71	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,495.97000	1.49597	0.00000	1,493.31000	1.49331	1,495.970	7.27	0.78	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,315.67000	2.31567	0.00000	2,298.11000	2.29811	2,315.670	7.83	0.89	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	9.69000	0.00969	0.00000	15.50000	0.01550	9.690	9.15	(0.01)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	2.71000	0.00271	0.00000	4.93000	0.00493	2.710	9.71	0.00	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	0.45000	0.00045	0.00000	0.99000	0.00099	0.450	10.49	0.00	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	0.30000	0.00030	0.00000	0.69000	0.00069	0.300	10.67	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	0.29000	0.00029	0.00000	0.67000	0.00067	0.290	10.69	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	0.09000	0.00009	0.00000	0.23000	0.00023	0.090	10.94	0.00	0.00	0	400.00	

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 02/05/2024	Bond Future	0.00		9.90588	93.92031	0.00000	9.91721	93.87415			7.03	0.00	0.00	0	23,830.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,005.72000	1.00572	0.00000	1,005.52000	1.00552	1,005.720		6.88	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,061.95000	2.06195	0.00000	2,052.30000	2.05230	2,061.950		7.13	0.62	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,375.16000	3.37516	0.00000	3,354.92000	3.35492	3,375.160		7.47	0.78	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	4,015.49000	4.01549	0.00000	3,990.96000	3.99096	4,015.490		7.64	0.83	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	5,023.52000	5.02352	0.00000	4,993.37000	4.99337	5,023.520		7.90	0.89	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	61.58000	0.06158	0.00000	67.76000	0.06776	61.580		8.62	(0.03)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	22.79000	0.02279	0.00000	25.67000	0.02567	22.790		8.67	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	2.86000	0.00286	0.00000	3.38000	0.00338	2.860		8.67	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.95884	92.00140	0.00000	9.97088	91.95403			6.95	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.02875	94.14849	0.00000	10.04166	94.09963			6.77	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.11361	92.13792	0.00000	10.12745	92.08760			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		10.70320	89.76631	0.00000	10.71423	89.71248			8.44	0.00	78,096,689.70	870	92,242.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1.74000	0.00174	0.00000	2.63000	0.00263	1.740		5.62	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	483.37000	0.48337	0.00000	504.84000	0.50484	483.370		7.90	0.38	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	922.87000	0.92287	0.00000	939.78000	0.93978	922.870		8.47	0.56	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	983.06000	0.98306	0.00000	998.96000	0.99896	983.060		8.53	0.58	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85	Put	493.96000	0.49396	0.00000	559.57000	0.55957	493.960		8.75	(0.36)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90	Call	1,377.94000	1.37794	0.00000	1,386.37000	1.38637	1,377.940		8.91	0.68	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,094.15000	2.09415	0.00000	2,088.30000	2.08830	2,094.150		9.48	0.81	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33	Put	104.02000	0.10402	0.00000	134.89000	0.13489	104.020		10.15	(0.09)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35	Put	97.07000	0.09707	0.00000	126.68000	0.12668	97.070		10.20	(0.09)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55	Put	48.35000	0.04835	0.00000	67.36000	0.06736	48.350		10.72	(0.05)	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	24.02000	0.02402	0.00000	35.80000	0.03580	24.020		11.24	(0.02)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1.48000	0.00148	0.00000	2.92000	0.00292	1.480		12.88	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	0.96000	0.00096	0.00000	1.98000	0.00198	0.960		13.15	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	0.65000	0.00065	0.00000	1.39000	0.00139	0.650		13.39	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		10.78009	87.58732	0.00000	10.79162	87.53234			9.26	0.00	0.00	0	61,402.00
R2032	On 02/05/2024	Bond Future	10.36	Call	935.13000	0.93513	0.00000	937.52000	0.93752	935.130		8.92	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,332.71000	1.33271	0.00000	1,332.27000	1.33227	1,332.710		9.09	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,375.60000	1.37560	0.00000	1,374.84000	1.37484	1,375.600		9.11	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,508.94000	1.50894	0.00000	1,507.14000	1.50714	1,508.940		9.16	0.46	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,030.69000	2.03069	0.00000	2,024.65000	2.02465	2,030.690		9.37	0.54	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,691.63000	2.69163	0.00000	2,680.14000	2.68014	2,691.630		9.62	0.63	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,048.67000	1.04867	0.00000	1,089.13000	1.08913	1,048.670		9.75	(0.33)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,533.57000	3.53357	0.00000	3,515.49000	3.51549	3,533.570		9.91	0.72	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	458.93000	0.45893	0.00000	484.76000	0.48476	458.930		10.45	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	86.43000	0.08643	0.00000	94.70000	0.09470	86.430		11.54	(0.04)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	47.94000	0.04794	0.00000	53.24000	0.05324	47.940		11.54	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	32.89000	0.03289	0.00000	36.84000	0.03684	32.890		11.54	(0.02)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.85946	89.53313	0.00000	10.87156	89.47678			9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.96457	87.45599	0.00000	10.97739	87.39793			8.85	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,681.86000	4.68186	0.00000	4,656.27000	4.65627	4,681.860		9.42	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	411.02000	0.41102	0.00000	424.09000	0.42409	411.020		10.72	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.07977	89.31163	0.00000	11.09332	89.25193			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		11.50528	87.65683	0.00000	11.51151	87.62286			10.65	0.00	0.00	0	67,954.00

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	
R2035	On 01/02/2024	Bond Future	10.62	Call	8.67000	0.00867	0.00000	12.79000	0.01279	8.670	9.56	0.01	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	219.09000	0.21909	0.00000	249.64000	0.24964	219.090	10.12	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	0.24000	0.00024	0.00000	0.56000	0.00056	0.240	13.53	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		11.59869	85.08148	0.00000	11.60516	85.04681		10.98	0.00	0.00	0	109,420.00
R2035	On 01/08/2024	Bond Future	0.00		11.69367	86.97185	0.00000	11.70044	86.93624		10.94	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.81862	84.48652	0.00000	11.82577	84.44970		10.94	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00		11.95305	86.27963	0.00000	11.96059	86.24166		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		11.97115	77.54872	0.00000	11.98247	77.48756		12.17	0.00	8,375,261.76	108	136,122.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,326.13000	1.32613	0.00000	1,346.66000	1.34666	1,326.130	12.33	0.61	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	32.41000	0.03241	0.00000	47.35000	0.04735	32.410	13.79	(0.03)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	0.31000	0.00031	0.00000	0.72000	0.00072	0.310	15.44	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.07847	79.26190	0.00000	12.09023	79.19938		11.93	0.00	0.00	0	230.00
R2037	On 01/08/2024	Bond Future	0.00		12.19139	76.76683	0.00000	12.20364	76.70284		12.57	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,647.89000	2.64789	0.00000	2,636.99000	2.63699	2,647.890	12.39	0.49	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,248.21000	1.24821	0.00000	1,282.68000	1.28268	1,248.210	13.90	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	712.84000	0.71284	0.00000	737.41000	0.73741	712.840	14.83	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.32061	78.55750	0.00000	12.33345	78.49166		12.40	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.45685	75.96410	0.00000	12.47029	75.89652		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		12.32811	77.13712	0.00000	12.33445	77.10133		12.94	0.00	0.00	0	131,292.00
R2040	On 02/05/2024	Bond Future	0.00		12.44208	78.84122	0.00000	12.44866	78.80465		12.68	0.00	0.00	0	500.00
R2040	On 01/08/2024	Bond Future	0.00		12.56195	76.08643	0.00000	12.56881	76.04896		13.42	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.69778	77.86095	0.00000	12.70500	77.82222		13.25	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00		12.83986	75.00182	0.00000	12.84744	74.96192		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		12.42224	73.23772	0.00000	12.44373	73.11624		13.68	0.00	83,491,000.80	1,140	94,930.00
R2044	On 01/02/2024	Bond Future	13.00	Put	160.58000	0.16058	0.00000	211.19000	0.21119	160.580	14.66	(0.12)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	62.35000	0.06235	0.00000	89.78000	0.08978	62.350	15.15	(0.05)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.53304	74.85562	0.00000	12.55532	74.73156		13.43	0.00	0.00	0	284.00
R2044	On 01/08/2024	Bond Future	0.00		12.64932	72.13745	0.00000	12.67249	72.01054		14.25	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.78045	73.81982	0.00000	12.80465	73.68956		14.10	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.91711	71.00009	0.00000	12.94235	70.86674		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
R2048	On 01/02/2024	Bond Future	0.00		12.35743	76.26717	0.00000	12.36375	76.23065		13.45	0.00	45,760,302.00	600	245,623.00
R2048	On 02/05/2024	Bond Future	0.00		12.45930	73.50372	0.00000	12.46584	73.46648		14.01	0.00	0.00	0	13,882.00
R2048	On 01/08/2024	Bond Future	0.00		12.56273	75.13684	0.00000	12.56954	75.09863		14.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.69221	72.43841	0.00000	12.69936	72.39901		14.72	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.82763	73.97513	0.00000	12.83514	73.93454		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		12.37143	98.20981	0.00000	12.37771	98.16325		13.66	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.47843	94.51468	0.00000	12.48494	94.46719		14.23	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.58735	96.61424	0.00000	12.59414	96.56551		14.23	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.71943	92.99660	0.00000	12.72658	92.94628		14.94	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.85440	94.96762	0.00000	12.86191	94.91581		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		11.67702	67.41697	0.00000	11.68818	67.36372		12.14	0.00	55,484,166.31	823	12,132.00

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
R209	On 02/05/2024	Bond Future	0.00	11.76839	65.75318	0.00000	11.77994	65.69883		12.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.86178	67.21395	0.00000	11.87377	67.15832		12.50	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	11.97755	65.62603	0.00000	11.99011	65.56873		12.79	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.09808	67.01840	0.00000	12.11118	66.95963		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	234.32023	234.32023	0.00000	234.28163	234.28163		0.00	0.00	0.00	0	677.00
R210	On 02/05/2024	Bond Future	0.00	236.29345	236.29345	0.00000	236.25422	236.25422		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	241.59960	241.59960	0.00000	241.55913	241.55913		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.95566	243.95566	0.00000	243.91319	243.91319		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	249.19645	249.19645	0.00000	249.15200	249.15200		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	10.36696	86.49668	0.00000	10.37796	86.44839		7.80	0.00	0.00	0	29,769.00
R213	On 02/05/2024	Bond Future	0.00	10.42989	84.84887	0.00000	10.44140	84.79959		8.44	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.49285	86.73411	0.00000	10.50496	86.68361		8.14	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.58767	85.19787	0.00000	10.60055	85.14580		8.13	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.69687	87.00729	0.00000	10.71054	86.95376		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	12.14509	62.58232	0.00000	12.15132	62.55232		13.38	0.00	284,311,479.76	4,543	16,640.00
R214	On 02/05/2024	Bond Future	0.00	12.23929	60.66037	0.00000	12.24571	60.62982		13.87	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,589.15000	1.58915	0.00000	1,598.85000	1.59885	1,589.150	13.64	0.47	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,636.38000	1.63638	0.00000	1,645.92000	1.64592	1,636.380	13.68	0.47	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	871.46000	0.87146	0.00000	901.59000	0.90159	871.460	15.02	(0.27)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	380.64000	0.38064	0.00000	400.16000	0.40016	380.640	16.21	(0.13)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.33459	62.00816	0.00000	12.34127	61.97677		13.89	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.45486	60.14840	0.00000	12.46185	60.11604		14.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.58082	61.42486	0.00000	12.58813	61.39156		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 :											913,317,599.63	11,546	1,608,376.00	
Grand Total:											913,317,599.63	11,546	1,608,376.00	