

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2024

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	943.89500	943.89500	0.00000	946.46700	946.46700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	964.51700	964.51700	0.00000	967.17400	967.17400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	985.68100	985.68100	0.00000	988.50100	988.50100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,008.55600	1,008.55600	0.00000	1,011.52300	1,011.52300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,030.19900	1,030.19900	0.00000	1,033.23700	1,033.23700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,095.45200	1,095.45200	0.00000	1,096.15200	1,096.15200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,119.38500	1,119.38500	0.00000	1,120.13400	1,120.13400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,143.94700	1,143.94700	0.00000	1,144.83400	1,144.83400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,170.49500	1,170.49500	0.00000	1,171.49600	1,171.49600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,195.61300	1,195.61300	0.00000	1,196.64500	1,196.64500	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	946.75500	946.75500	0.00000	948.76400	948.76400	0.00	0.00	0.00	0	66.00
ALBI	On 02/05/2024		Index Future	0.00	967.44000	967.44000	0.00000	969.52200	969.52200	0.00	0.00	0.00	0	38.00
ALBI	On 01/08/2024		Index Future	0.00	988.66800	988.66800	0.00000	990.90100	990.90100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,011.61200	1,011.61200	0.00000	1,013.97800	1,013.97800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,033.32100	1,033.32100	0.00000	1,035.74500	1,035.74500	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	12.20912	76.73570	0.00000	12.19047	76.82042	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.33900	74.63303	0.00000	12.31903	74.72193	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.47319	76.28809	0.00000	12.45049	76.38707	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.64030	74.27269	0.00000	12.61507	74.38007	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.81214	75.87909	0.00000	12.78565	75.98912	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	12.77848	72.40761	0.00000	12.75976	72.50625	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.90503	69.74516	0.00000	12.88513	69.84825	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.03301	71.29138	0.00000	13.01083	71.40442	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.18708	68.69287	0.00000	13.16277	68.81433	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.33783	70.17661	0.00000	13.31248	70.30092	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	933.16600	933.16600	0.00000	935.20300	935.20300	0.00	0.00	0.00	0	51.00
GOVI	On 02/05/2024		GOVI	0.00	953.55300	953.55300	0.00000	955.66400	955.66400	0.00	0.00	0.00	0	672.00
GOVI	On 01/08/2024		GOVI	0.00	974.47700	974.47700	0.00000	976.73700	976.73700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	997.09200	997.09200	0.00000	999.48500	999.48500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,018.48900	1,018.48900	0.00000	1,020.94100	1,020.94100	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	176.03323	176.03323	0.00000	176.22660	176.22660	0.00	0.00	0.00	0	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	179.92287	179.92287	0.00000	180.12600	180.12600	0.00	0.00	0.00	0	8,695.00
I2025	On 01/08/2024		Bond Future	0.00	182.08103	182.08103	0.00000	182.30794	182.30794	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.34983	186.34983	0.00000	186.59701	186.59701	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	129.02307	129.02307	0.00000	129.12588	129.12588	0.00	0.00	0.00	0	3,450.00

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	130.50990	130.50990	0.00000	130.61896	130.61896		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.40453	133.40453	0.00000	133.53012	133.53012		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	135.13414	135.13414	0.00000	135.27342	135.27342		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	138.06192	138.06192	0.00000	138.20514	138.20514		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	122.01538	122.01538	0.00000	122.14033	122.14033		0.00	0.00	0.00	0	2,719.00
I2033	On 02/05/2024	Bond Future	0.00	123.24610	123.24610	0.00000	123.37754	123.37754		0.00	0.00	0.00	0	1,320.00
I2033	On 01/08/2024	Bond Future	0.00	125.97976	125.97976	0.00000	126.12745	126.12745		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.43855	127.43855	0.00000	127.59979	127.59979		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.19982	130.19982	0.00000	130.36539	130.36539		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	131.07762	131.07762	0.00000	131.20339	131.20339		0.00	0.00	0.00	0	779.00
I2038	On 02/05/2024	Bond Future	0.00	133.97386	133.97386	0.00000	134.10660	134.10660		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	134.88377	134.88377	0.00000	135.03370	135.03370		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.04546	138.04546	0.00000	138.20991	138.20991		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.92225	138.92225	0.00000	139.09098	139.09098		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	114.71731	114.71731	0.00000	115.39621	115.39621		0.00	0.00	0.00	0	11,523.00
I2046	On 02/05/2024	Bond Future	0.00	115.10859	115.10859	0.00000	115.80613	115.80613		0.00	0.00	0.00	0	15,355.00
I2046	On 01/08/2024	Bond Future	0.00	117.66148	117.66148	0.00000	118.38715	118.38715		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.22260	118.22260	0.00000	118.97464	118.97464		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.78299	120.78299	0.00000	121.55206	121.55206		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	114.52511	114.52511	0.00000	114.89623	114.89623		0.00	0.00	105,134,050.98	918	10,568.00
I2050	On 02/05/2024	Bond Future	0.00	117.05572	117.05572	0.00000	117.43868	117.43868		0.00	0.00	107,457,150.96	918	13,957.00
I2050	On 01/08/2024	Bond Future	0.00	117.35540	117.35540	0.00000	117.75940	117.75940		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.10623	120.10623	0.00000	120.52932	120.52932		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.35201	120.35201	0.00000	120.78458	120.78458		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	345.09100	345.09100	0.00000	345.11600	345.11600		0.00	0.00	624,614,710.00	181	21.00
IGOV	On 02/05/2024	Index Future	0.00	352.71600	352.71600	0.00000	352.75200	352.75200		0.00	0.00	638,415,960.00	181	611.00
IGOV	On 01/08/2024	Index Future	0.00	360.53900	360.53900	0.00000	360.61500	360.61500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.99500	368.99500	0.00000	369.10100	369.10100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.99400	376.99400	0.00000	377.10500	377.10500		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	8.34900	91.65100	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35200	91.64800	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	8.23000	91.77000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.10100	91.89900	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.90400	92.09600	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.60800	92.39200	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.55700	92.44300	0.00000	7.54000	92.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.38200	92.61800	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	7.41000	92.59000	0.00000	7.39000	92.61000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.46800	92.53200	0.00000	7.45000	92.55000		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.68489	105.85430	0.00000	8.68464	105.85495		2.89	0.00	0.00	0	32,993.00
R186	On 02/05/2024		Bond Future	0.00	8.66321	108.16693	0.00000	8.66153	108.17091		2.79	0.00	1,444,461,183.22	13,354	88,502.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,559.86000	2.55986	0.00000	2,565.90000	2.56590	2,559.860	3.33	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	17.66000	0.01766	0.00000	18.46000	0.01846	17.660	3.68	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.63267	105.23171	0.00000	8.62549	105.24723		2.92	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.61691	107.67073	0.00000	8.60423	107.69527		2.62	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.60831	104.66145	0.00000	8.59347	104.68699		2.49	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	258.81606	258.81606	0.00000	258.77052	258.77052		0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024		Bond Future	0.00	264.53484	264.53484	0.00000	264.49644	264.49644		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.32439	265.32439	0.00000	265.31321	265.31321		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.54406	271.54406	0.00000	271.55442	271.55442		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.21561	272.21561	0.00000	272.22714	272.22714		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	9.74875	92.33976	0.00000	9.72911	92.42297		6.33	0.00	0.00	0	40,529.00
R2030	On 01/02/2024		Bond Future	9.57 Call	47.82000	0.04782	0.00000	77.71000	0.07771	47.820	5.83	0.14	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	698.20000	0.69820	0.00000	785.32000	0.78532	698.200	6.68	0.78	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	836.13000	0.83613	0.00000	924.43000	0.92443	836.130	6.78	0.83	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,094.48000	1.09448	0.00000	1,182.97000	1.18297	1,094.480	6.96	0.90	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,366.90000	1.36690	0.00000	1,454.37000	1.45437	1,366.900	7.12	0.95	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,728.38000	1.72838	0.00000	1,814.23000	1.81423	1,728.380	7.33	0.98	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,666.69000	2.66669	0.00000	2,750.32000	2.75032	2,666.690	7.83	1.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.03	0.00	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.57	0.00	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	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		10.34	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	11.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		9.79901	94.35715	0.00000	9.77758	94.44505		6.52	0.00	0.00	0	131,379.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	995.20000	0.99520	0.00000	1,056.36000	1.05636	995.200	6.48	0.43	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	2,168.87000	2.16887	0.00000	2,249.37000	2.24937	2,168.870	6.79	0.68	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	3,597.59000	3.59759	0.00000	3,686.19000	3.68619	3,597.590	7.16	0.84	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	4,279.65000	4.27965	0.00000	4,369.51000	4.36951	4,279.650	7.33	0.88	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	5,340.13000	5.34013	0.00000	5,430.14000	5.43014	5,340.130	7.60	0.93	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	19.24000	0.01924	0.00000	20.12000	0.02012	19.240	8.15	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	5.01000	0.00501	0.00000	5.37000	0.00537	5.010	8.15	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	0.32000	0.00032	0.00000	0.37000	0.00037	0.320	8.15	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		9.85234	92.42174	0.00000	9.82708	92.52179		6.48	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		9.91941	94.56359	0.00000	9.89055	94.67354		6.44	0.00	0.00	0	1,652.00	
R2030	On 06/02/2025	Bond Future	0.00		9.99255	92.57955	0.00000	9.96173	92.69240		6.25	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		10.61548	90.19594	0.00000	10.61127	90.21663		7.90	0.00	441,599,322.24	4,896	17,704.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.16	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	318.15000	0.31815	0.00000	321.92000	0.32192	318.150	8.18	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	848.34000	0.84834	0.00000	863.29000	0.86329	848.340	8.70	0.76	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	925.31000	0.92531	0.00000	941.18000	0.94118	925.310	8.76	0.79	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.85	Put	69.16000	0.06916	0.00000	66.92000	0.06692	69.160	8.95	(0.13)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	10.90	Call	1,428.56000	1.42856	0.00000	1,448.19000	1.44819	1,428.560	9.10	0.91	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,298.98000	2.29898	0.00000	2,319.99000	2.31999	2,298.980	9.61	0.98	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.33	Put	0.53000	0.00053	0.00000	0.64000	0.00064	0.530	10.23	0.00	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	11.35	Put	0.42000	0.00042	0.00000	0.52000	0.00052	0.420	10.28	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.55	Put	0.04000	0.00004	0.00000	0.06000	0.00006	0.040	10.78	0.00	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.21	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		10.69284	88.00486	0.00000	10.68786	88.02877		8.67	0.00	447,680,722.82	5,087	149,777.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	848.32000	0.84832	0.00000	878.91000	0.87891	848.320	8.33	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	1,266.28000	1.26628	0.00000	1,301.13000	1.30113	1,266.280	8.51	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,311.67000	1.31167	0.00000	1,346.84000	1.34684	1,311.670	8.52	0.46	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,453.42000	1.45342	0.00000	1,489.47000	1.48947	1,453.420	8.58	0.49	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,013.20000	2.01320	0.00000	2,052.11000	2.05211	2,013.200	8.78	0.59	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,728.16000	2.72816	0.00000	2,767.72000	2.76772	2,728.160	9.03	0.69	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	699.00000	0.69900	0.00000	713.32000	0.71332	699.000	9.17	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,636.57000	3.63657	0.00000	3,674.17000	3.67417	3,636.570	9.34	0.78	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	250.59000	0.25059	0.00000	261.01000	0.26101	250.590	9.87	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	31.39000	0.03139	0.00000	33.67000	0.03367	31.390	10.98	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	14.84000	0.01484	0.00000	16.14000	0.01614	14.840	10.98	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	9.18000	0.00918	0.00000	10.08000	0.01008	9.180	10.98	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		10.77336	89.93548	0.00000	10.76611	89.96947		8.56	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		10.87717	87.85319	0.00000	10.86795	87.89523		8.70	0.00	0.00	0	1,526.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,901.54000	4.90154	0.00000	4,853.58000	4.85358	4,901.540	9.53	0.69	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	318.58000	0.31858	0.00000	310.32000	0.31032	318.580	10.60	(0.08)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.98420	89.73418	0.00000	10.97443	89.77753		7.46	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
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	11.41710	88.13971	0.00000	11.39813	88.24410		10.20	0.00	0.00	0	18,035.00
R2035	On 01/02/2024	Bond Future	10.62 Call	1.46000	0.00146	0.00000	0.01000	0.00001	1.460	14.24	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	130.39000	0.13039	0.00000	52.18000	0.05218	130.390	14.24	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		14.24	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.51080	85.55437	0.00000	11.49058	85.66369		10.43	0.00	22,500,799.31	263	158,776.00
R2035	On 01/08/2024	Bond Future	0.00	11.60667	87.43146	0.00000	11.58388	87.55244		10.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.73031	84.94315	0.00000	11.70515	85.07388		10.71	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.85762	86.76237	0.00000	11.83128	86.89629		9.43	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	11.85716	78.16851	0.00000	11.83316	78.29993		11.65	0.00	0.00	0	81,580.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,456.96000	1.45696	0.00000	1,475.22000	1.47522	1,456.960	16.15	0.79	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.07000	0.00007	0.00000	0.01000	0.00001	0.070	16.15	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		16.15	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.96364	79.87624	0.00000	11.93825	80.01304		11.33	0.00	232,919,115.84	2,916	83,623.00
R2037	On 01/08/2024	Bond Future	0.00	12.07613	77.37275	0.00000	12.04810	77.52115		11.95	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,768.89000	2.76889	0.00000	2,841.70000	2.84170	2,768.890	12.11	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	961.26000	0.96126	0.00000	924.77000	0.92477	961.260	13.68	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	518.33000	0.51833	0.00000	496.83000	0.49683	518.330	14.61	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.20285	79.16517	0.00000	12.17241	79.32338		11.87	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.33125	76.59985	0.00000	12.29948	76.76187		12.30	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	12.17748	77.99523	0.00000	12.15353	78.13304		12.38	0.00	0.00	0	26,562.00
R2040	On 02/05/2024	Bond Future	0.00	12.28909	79.69920	0.00000	12.26380	79.84247		12.05	0.00	0.00	0	132,784.00
R2040	On 01/08/2024	Bond Future	0.00	12.40685	76.94152	0.00000	12.37903	77.09647		12.75	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.53845	78.72370	0.00000	12.50831	78.88862		12.68	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.67121	75.89804	0.00000	12.63977	76.06696		13.22	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	12.30233	73.92184	0.00000	12.26834	74.11771		13.12	0.00	0.00	0	21,990.00
R2044	On 01/02/2024	Bond Future	13.00 Put	6.08000	0.00608	0.00000	1.12000	0.00112	6.080	18.06	(0.01)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.43000	0.00043	0.00000	0.06000	0.00006	0.430	18.06	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.41183	75.53682	0.00000	12.37616	75.73932		12.78	0.00	0.00	0	80,010.00
R2044	On 01/08/2024	Bond Future	0.00	12.52714	72.81291	0.00000	12.48863	73.02800		13.57	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.65538	74.49940	0.00000	12.61420	74.72552		13.51	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.78434	71.70853	0.00000	12.74146	71.93986		14.12	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	12.21743	77.08451	0.00000	12.18348	77.28517		12.87	0.00	0.00	0	15,261.00
R2048	On 02/05/2024	Bond Future	0.00	12.31724	74.32121	0.00000	12.28166	74.52853		13.30	0.00	0.00	0	245,461.00
R2048	On 01/08/2024	Bond Future	0.00	12.41898	75.95177	0.00000	12.38067	76.17172		13.33	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.54454	73.26074	0.00000	12.50359	73.49176		14.08	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.67136	74.82929	0.00000	12.62871	75.06560		13.87	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	12.24222	99.17747	0.00000	12.19822	99.51118		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.34739	95.48017	0.00000	12.30129	95.82422		13.50	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.45487	97.57457	0.00000	12.40557	97.93664		13.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.58336	93.96389	0.00000	12.53086	94.34215		14.30	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.71004	95.97428	0.00000	12.65535	96.36105		14.08	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	
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	11.55625	67.99710	0.00000	11.53716	68.08946	11.62	0.00	0.00	0	3,872.00	
R209	On 02/05/2024		Bond Future	0.00	11.64663	66.32992	0.00000	11.62641	66.42638	11.85	0.00	0.00	0	13,366.00	
R209	On 01/08/2024		Bond Future	0.00	11.73951	67.78498	0.00000	11.71700	67.89085	11.88	0.00	0.00	0	1,690.00	
R209	On 07/11/2024		Bond Future	0.00	11.85270	66.19941	0.00000	11.82811	66.31315	12.32	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	11.96561	67.61680	0.00000	11.94001	67.73331	11.57	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	233.05459	233.05459	0.00000	233.19540	233.19540	0.00	0.00	0.00	0	300.00	
R210	On 02/05/2024		Bond Future	0.00	234.95491	234.95491	0.00000	235.10605	235.10605	0.00	0.00	0.00	0	198.00	
R210	On 01/08/2024		Bond Future	0.00	240.16601	240.16601	0.00000	240.34584	240.34584	0.00	0.00	0.00	0	300.00	
R210	On 07/11/2024		Bond Future	0.00	242.46583	242.46583	0.00000	242.66922	242.66922	0.00	0.00	0.00	0	60.00	
R210	On 06/02/2025		Bond Future	0.00	247.71820	247.71820	0.00000	247.92753	247.92753	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	10.24509	87.03403	0.00000	10.24081	87.05298	7.25	0.00	0.00	0	16,380.00	
R213	On 02/05/2024		Bond Future	0.00	10.30695	85.37753	0.00000	10.30185	85.39955	7.86	0.00	3,500,478.73	41	22,917.00	
R213	On 01/08/2024		Bond Future	0.00	10.36948	87.25079	0.00000	10.36193	87.28254	7.65	0.00	0.00	0	0.00	
R213	On 07/11/2024		Bond Future	0.00	10.46086	85.71268	0.00000	10.45119	85.75209	7.86	0.00	0.00	0	16,191.00	
R213	On 06/02/2025		Bond Future	0.00	10.55908	87.54916	0.00000	10.54876	87.58992	7.03	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	12.02695	63.15578	0.00000	12.00798	63.24866	12.83	0.00	0.00	0	5,809.00	
R214	On 02/05/2024		Bond Future	0.00	12.12014	61.23177	0.00000	12.10013	61.32857	13.19	0.00	0.00	0	20,876.00	
R214	On 02/05/2024		Bond Future	12.12 Call	1,688.81000	1.68881	0.00000	1,684.37000	1.68437	1,688.810	13.42	0.51	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,740.94000	1.74094	0.00000	1,737.24000	1.73724	1,740.940	13.45	0.52	0.00	0	6,610.00
R214	On 02/05/2024		Bond Future	12.87 Put	585.42000	0.58542	0.00000	525.57000	0.52557	585.420	14.83	(0.21)	0.00	0	16,610.00
R214	On 02/05/2024		Bond Future	13.52 Put	220.06000	0.22006	0.00000	190.79000	0.19079	220.060	16.02	(0.09)	0.00	0	16,610.00
R214	On 01/08/2024		Bond Future	0.00	12.21487	62.57516	0.00000	12.19277	62.68074	13.23	0.00	0.00	0	0.00	
R214	On 07/11/2024		Bond Future	0.00	12.33258	60.71890	0.00000	12.30858	60.83187	13.91	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	0.00	12.45142	62.01923	0.00000	12.42646	62.13495	13.71	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 :											4,068,283,494.10	28,755	1,926,048.00		
Grand Total:											4,068,283,494.10	28,755	1,926,048.00		