

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	907.84200	907.84200	0.00000	943.89500	943.89500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	927.67100	927.67100	0.00000	964.51700	964.51700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	948.03200	948.03200	0.00000	985.68100	985.68100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	970.04400	970.04400	0.00000	1,008.55600	1,008.55600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	990.87000	990.87000	0.00000	1,030.19900	1,030.19900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,094.84200	1,094.84200	0.00000	1,095.45200	1,095.45200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.75500	1,118.75500	0.00000	1,119.38500	1,119.38500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,143.31000	1,143.31000	0.00000	1,143.94700	1,143.94700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,169.85600	1,169.85600	0.00000	1,170.49500	1,170.49500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,194.97200	1,194.97200	0.00000	1,195.61300	1,195.61300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	930.68100	930.68100	0.00000	946.75500	946.75500	0.00	0.00	0.00	0	66.00
ALBI	On 02/05/2024		Index Future	0.00	951.00900	951.00900	0.00000	967.44000	967.44000	0.00	0.00	0.00	0	38.00
ALBI	On 01/08/2024		Index Future	0.00	971.88200	971.88200	0.00000	988.66800	988.66800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	994.44800	994.44800	0.00000	1,011.61200	1,011.61200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.79800	1,015.79800	0.00000	1,033.32100	1,033.32100	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	12.20760	76.74260	0.00000	12.20912	76.73570	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.33744	74.63997	0.00000	12.33900	74.63303	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.47153	76.29532	0.00000	12.47319	76.28809	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.63848	74.28043	0.00000	12.64030	74.27269	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.81017	75.88726	0.00000	12.81214	75.87909	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	12.74700	72.57362	0.00000	12.77848	72.40761	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.87233	69.91469	0.00000	12.90503	69.74516	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.99900	71.46484	0.00000	13.03301	71.29138	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.15151	68.87071	0.00000	13.18708	68.69287	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.30076	70.35852	0.00000	13.33783	70.17661	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	916.13900	916.13900	0.00000	933.16600	933.16600	0.00	0.00	467,230,890.00	51	6.00
GOVI	On 02/05/2024		GOVI	0.00	936.14800	936.14800	0.00000	953.55300	953.55300	0.00	0.00	477,435,480.00	51	723.00
GOVI	On 01/08/2024		GOVI	0.00	956.69600	956.69600	0.00000	974.47700	974.47700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	978.90900	978.90900	0.00000	997.09200	997.09200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	999.92600	999.92600	0.00000	1,018.48900	1,018.48900	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	175.96205	175.96205	0.00000	176.03323	176.03323	0.00	0.00	129,156,144.70	734	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	179.84979	179.84979	0.00000	179.92287	179.92287	0.00	0.00	132,009,745.86	734	9,062.00
I2025	On 01/08/2024		Bond Future	0.00	182.00667	182.00667	0.00000	182.08103	182.08103	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.27446	186.27446	0.00000	186.34983	186.34983	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	128.85962	128.85962	0.00000	129.02307	129.02307	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	130.34255	130.34255	0.00000	130.50990	130.50990		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.23378	133.23378	0.00000	133.40453	133.40453		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.95985	134.95985	0.00000	135.13414	135.13414		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.88436	137.88436	0.00000	138.06192	138.06192		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	122.33085	122.33085	0.00000	122.01538	122.01538		0.00	0.00	202,579,887.60	1,656	2,172.00
I2033	On 02/05/2024	Bond Future	0.00	123.56834	123.56834	0.00000	123.24610	123.24610		0.00	0.00	204,629,171.04	1,656	2,148.00
I2033	On 01/08/2024	Bond Future	0.00	126.30931	126.30931	0.00000	125.97976	125.97976		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.77636	127.77636	0.00000	127.43855	127.43855		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.54535	130.54535	0.00000	130.19982	130.19982		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	131.55031	131.55031	0.00000	131.07762	131.07762		0.00	0.00	9,603,172.63	73	706.00
I2038	On 02/05/2024	Bond Future	0.00	134.45680	134.45680	0.00000	133.97386	133.97386		0.00	0.00	19,630,692.80	146	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.37763	135.37763	0.00000	134.88377	134.88377		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.55149	138.55149	0.00000	138.04546	138.04546		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.43964	139.43964	0.00000	138.92225	138.92225		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	115.61415	115.61415	0.00000	114.71731	114.71731		0.00	0.00	212,730,036.00	1,840	10,603.00
I2046	On 02/05/2024	Bond Future	0.00	116.02503	116.02503	0.00000	115.10859	115.10859		0.00	0.00	213,486,055.20	1,840	16,275.00
I2046	On 01/08/2024	Bond Future	0.00	118.59861	118.59861	0.00000	117.66148	117.66148		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.18212	119.18212	0.00000	118.22260	118.22260		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.76356	121.76356	0.00000	120.78299	120.78299		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	114.54640	114.54640	0.00000	114.52511	114.52511		0.00	0.00	105,153,595.20	918	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.07723	117.07723	0.00000	117.05572	117.05572		0.00	0.00	107,476,897.14	918	13,957.00
I2050	On 01/08/2024	Bond Future	0.00	117.37784	117.37784	0.00000	117.35540	117.35540		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.12961	120.12961	0.00000	120.10623	120.10623		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.37616	120.37616	0.00000	120.35201	120.35201		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	344.52100	344.52100	0.00000	345.09100	345.09100		0.00	0.00	55,123,360.00	16	15.00
IGOV	On 02/05/2024	Index Future	0.00	352.13100	352.13100	0.00000	352.71600	352.71600		0.00	0.00	56,340,960.00	16	622.00
IGOV	On 01/08/2024	Index Future	0.00	359.94400	359.94400	0.00000	360.53900	360.53900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.39000	368.39000	0.00000	368.99500	368.99500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	376.37900	376.37900	0.00000	376.99400	376.99400		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	8.35000	91.65000	0.00000	8.34900	91.65100		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	8.35200	91.64800		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	8.24000	91.76000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.10100	91.89900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.93900	92.06100	0.00000	7.90400	92.09600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.60800	92.39200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.54000	92.46000	0.00000	7.55700	92.44300		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	7.38200	92.61800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.38900	92.61100	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.45000	92.55000	0.00000	7.46800	92.53200		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.68993	105.84137	0.00000	8.68489	105.85430		2.89	0.00	4,127,813.43	39	32,954.00
R186	On 02/05/2024		Bond Future	0.00	8.66888	108.15352	0.00000	8.66321	108.16693		2.79	0.00	386,324,373.44	3,572	91,227.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,543.08000	2.54308	0.00000	2,559.86000	2.55986	2,543.080	3.33	0.92	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	16.27000	0.01627	0.00000	17.66000	0.01766	16.270	3.68	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.63893	105.21818	0.00000	8.63267	105.23171		2.92	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.62382	107.65736	0.00000	8.61691	107.67073		2.62	0.00	0.00	0	44,528.00
R186	On 06/02/2025		Bond Future	0.00	8.61605	104.64813	0.00000	8.60831	104.66145		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	259.17720	259.17720	0.00000	258.81606	258.81606		0.00	0.00	0.00	0	4,741.00
R202	On 02/05/2024		Bond Future	0.00	264.90346	264.90346	0.00000	264.53484	264.53484		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.70172	265.70172	0.00000	265.32439	265.32439		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.93148	271.93148	0.00000	271.54406	271.54406		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.61200	272.61200	0.00000	272.21561	272.21561		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	9.74812	92.34243	0.00000	9.74875	92.33976		6.33	0.00	27,056,331.99	293	40,529.00
R2030	On 01/02/2024		Bond Future	9.57 Call	12.91000	0.01291	0.00000	47.82000	0.04782	12.910	5.83	0.06	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	638.73000	0.63873	0.00000	698.20000	0.69820	638.730	6.68	0.86	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	789.10000	0.78910	0.00000	836.13000	0.83613	789.100	6.78	0.91	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,066.68000	1.06668	0.00000	1,094.48000	1.09448	1,066.680	6.96	0.97	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,352.86000	1.35286	0.00000	1,366.90000	1.36690	1,352.860	7.12	0.99	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,724.19000	1.72419	0.00000	1,728.38000	1.72838	1,724.190	7.33	1.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,668.89000	2.66889	0.00000	2,666.69000	2.66669	2,668.890	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
R2030	On 01/02/2024		Bond Future	11.86 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	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	9.79839	94.35969	0.00000	9.79901	94.35715			6.52	0.00	27,647,389.17	293	131,672.00
R2030	On 02/05/2024	Bond Future	9.66 Call	976.98000	0.97698	0.00000	995.20000	0.99520	976.980		6.48	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,152.19000	2.15219	0.00000	2,168.87000	2.16887	2,152.190		6.79	0.68	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	3,586.41000	3.58641	0.00000	3,597.59000	3.59759	3,586.410		7.16	0.84	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,271.04000	4.27104	0.00000	4,279.65000	4.27965	4,271.040		7.33	0.89	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,334.88000	5.33488	0.00000	5,340.13000	5.34013	5,334.880		7.60	0.93	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	17.13000	0.01713	0.00000	19.24000	0.01924	17.130		8.15	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	4.30000	0.00430	0.00000	5.01000	0.00501	4.300		8.15	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.26000	0.00026	0.00000	0.32000	0.00032	0.260		8.15	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.85163	92.42455	0.00000	9.85234	92.42174			6.48	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.91857	94.56679	0.00000	9.91941	94.56359			6.44	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.99156	92.58317	0.00000	9.99255	92.57955			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	10.61958	90.17580	0.00000	10.61548	90.19594			7.90	0.00	106,858,323.00	1,185	17,519.00
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	200.46000	0.20046	0.00000	318.15000	0.31815	200.460		8.18	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	748.86000	0.74886	0.00000	848.34000	0.84834	748.860		8.70	0.83	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	832.37000	0.83237	0.00000	925.31000	0.92531	832.370		8.76	0.87	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	19.32000	0.01932	0.00000	69.16000	0.06916	19.320		8.95	(0.06)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	1,372.76000	1.37276	0.00000	1,428.56000	1.42856	1,372.760		9.10	0.97	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,271.88000	2.27188	0.00000	2,298.98000	2.29898	2,271.880		9.61	1.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.33 Put	0.00000	0.00000	0.00000	0.53000	0.00053			10.23	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	0.00000	0.00000	0.00000	0.42000	0.00042			10.28	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	0.00000	0.00000	0.00000	0.04000	0.00004			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	0.00000	0.00000			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	10.69716	87.98412	0.00000	10.69284	88.00486			8.67	0.00	104,261,182.20	1,185	149,962.00
R2032	On 02/05/2024	Bond Future	10.36 Call	819.61000	0.81961	0.00000	848.32000	0.84832	819.610		8.33	0.34	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	1,233.26000	1.23326	0.00000	1,266.28000	1.26628	1,233.260		8.51	0.44	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,278.31000	1.27831	0.00000	1,311.67000	1.31167	1,278.310		8.52	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,419.15000	1.41915	0.00000	1,453.42000	1.45342	1,419.150		8.58	0.49	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,976.83000	1.97683	0.00000	2,013.20000	2.01320	1,976.830		8.78	0.59	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,691.28000	2.69128	0.00000	2,728.16000	2.72816	2,691.280		9.03	0.69	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	683.19000	0.68319	0.00000	699.00000	0.69900	683.190		9.17	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,600.82000	3.60082	0.00000	3,636.57000	3.63657	3,600.820		9.34	0.78	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	239.65000	0.23965	0.00000	250.59000	0.25059	239.650		9.87	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	28.53000	0.02853	0.00000	31.39000	0.03139	28.530		10.98	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	13.24000	0.01324	0.00000	14.84000	0.01484	13.240		10.98	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	8.09000	0.00809	0.00000	9.18000	0.00918	8.090		10.98	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.77785	89.91444	0.00000	10.77336	89.93548			8.56	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.88181	87.83204	0.00000	10.87717	87.85319			8.70	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,873.20000	4.87320	0.00000	4,901.54000	4.90154	4,873.200		9.53	0.69	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	313.77000	0.31377	0.00000	318.58000	0.31858	313.770		10.60	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.98900	89.71290	0.00000	10.98420	89.73418			7.46	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2024	Bond Future	0.00	11.41591	88.14626	0.00000	11.41710	88.13971		10.20	0.00	306,131,960.98	3,473	14,901.00
R2035	On 01/02/2024	Bond Future	10.62 Call	0.01000	0.00001	0.00000	1.46000	0.00146	0.010	14.24	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	38.89000	0.03889	0.00000	130.39000	0.13039	38.890	14.24	0.08	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	11.50960	85.56085	0.00000	11.51080	85.55437		10.43	0.00	297,152,832.05	3,473	161,910.00
R2035	On 01/08/2024	Bond Future	0.00	11.60539	87.43825	0.00000	11.60667	87.43146		10.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.72890	84.95047	0.00000	11.73031	84.94315		10.71	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.85609	86.77014	0.00000	11.85762	86.76237		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	11.86098	78.14762	0.00000	11.85716	78.16851		11.65	0.00	28,445,733.68	364	81,426.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,316.92000	1.31692	0.00000	1,456.96000	1.45696	1,316.920	16.15	0.86	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.00000	0.00000	0.00000	0.07000	0.00007		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	11.96763	79.85478	0.00000	11.96364	79.87624		11.33	0.00	59,092,537.20	740	83,191.00
R2037	On 01/08/2024	Bond Future	0.00	12.08025	77.35097	0.00000	12.07613	77.37275		11.95	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,735.98000	2.73598	0.00000	2,768.89000	2.76889	2,735.980	12.11	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	948.25000	0.94825	0.00000	961.26000	0.96126	948.250	13.68	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	507.80000	0.50780	0.00000	518.33000	0.51833	507.800	14.61	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.20708	79.14322	0.00000	12.20285	79.16517		11.87	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.33560	76.57770	0.00000	12.33125	76.59985		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	12.18124	77.97363	0.00000	12.17748	77.99523		12.38	0.00	154,777,655.55	1,985	24,578.00
R2040	On 02/05/2024	Bond Future	0.00	12.29302	79.67697	0.00000	12.28909	79.69920		12.05	0.00	269,626,866.48	3,384	136,168.00
R2040	On 01/08/2024	Bond Future	0.00	12.41091	76.91894	0.00000	12.40685	76.94152		12.75	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.54262	78.70092	0.00000	12.53845	78.72370		12.68	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.67549	75.87509	0.00000	12.67121	75.89804		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	12.29109	73.98652	0.00000	12.30233	73.92184		13.12	0.00	78,055,778.60	1,055	20,938.00
R2044	On 01/02/2024	Bond Future	13.00 Put	0.15000	0.00015	0.00000	6.08000	0.00608	0.150	18.06	0.00	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.00000	0.00000	0.00000	0.43000	0.00043		18.06	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.40019	75.60279	0.00000	12.41183	75.53682		12.78	0.00	79,534,135.08	1,052	81,062.00
R2044	On 01/08/2024	Bond Future	0.00	12.51502	72.88049	0.00000	12.52714	72.81291		13.57	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.64271	74.56884	0.00000	12.65538	74.49940		13.51	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.77112	71.77972	0.00000	12.78434	71.70853		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	12.21118	77.12137	0.00000	12.21743	77.08451		12.87	0.00	6,786,680.56	88	15,173.00
R2048	On 02/05/2024	Bond Future	0.00	12.31079	74.35872	0.00000	12.31724	74.32121		13.30	0.00	6,543,567.36	88	245,549.00
R2048	On 01/08/2024	Bond Future	0.00	12.41226	75.99026	0.00000	12.41898	75.95177		13.33	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.53749	73.30042	0.00000	12.54454	73.26074		14.08	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.66398	74.87008	0.00000	12.67136	74.82929		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	12.23600	99.22452	0.00000	12.24222	99.17747		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.34096	95.52802	0.00000	12.34739	95.48017		13.50	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.44817	97.62363	0.00000	12.45487	97.57457		13.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.57631	94.01452	0.00000	12.58336	93.96389		14.30	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.70265	96.02637	0.00000	12.71004	95.97428		14.08	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	11.55521	68.00213	0.00000	11.55625	67.99710		11.62	0.00	2,176,068.16	32	3,872.00
R209	On 02/05/2024	Bond Future	0.00	11.64558	66.33493	0.00000	11.64663	66.32992		11.85	0.00	2,122,717.76	32	13,398.00
R209	On 01/08/2024	Bond Future	0.00	11.73838	67.79029	0.00000	11.73951	67.78498		11.88	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.85147	66.20509	0.00000	11.85270	66.19941		12.32	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.96428	67.62285	0.00000	11.96561	67.61680		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	233.13925	233.13925	0.00000	233.05459	233.05459		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	235.04100	235.04100	0.00000	234.95491	234.95491		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.25451	240.25451	0.00000	240.16601	240.16601		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.55729	242.55729	0.00000	242.46583	242.46583		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.81248	247.81248	0.00000	247.71820	247.71820		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	10.24925	87.01562	0.00000	10.24509	87.03403		7.25	0.00	191,695,410.86	2,203	15,830.00
R213	On 02/05/2024	Bond Future	0.00	10.31135	85.35854	0.00000	10.30695	85.37753		7.86	0.00	188,044,863.62	2,203	25,120.00
R213	On 01/08/2024	Bond Future	0.00	10.37406	87.23154	0.00000	10.36948	87.25079		7.65	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.46560	85.69336	0.00000	10.46086	85.71268		7.86	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.56401	87.52970	0.00000	10.55908	87.54916		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	12.02579	63.16145	0.00000	12.02695	63.15578		12.83	0.00	1,010,583.20	16	5,793.00
R214	On 02/05/2024	Bond Future	0.00	12.11897	61.23743	0.00000	12.12014	61.23177		13.19	0.00	979,798.88	16	20,892.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,665.40000	1.66540	0.00000	1,688.81000	1.68881	1,665.400	13.42	0.51	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,717.54000	1.71754	0.00000	1,740.94000	1.74094	1,717.540	13.45	0.52	0.00	0	6,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	563.17000	0.56317	0.00000	585.42000	0.58542	563.170	14.83	(0.21)	0.00	0	16,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	206.88000	0.20688	0.00000	220.06000	0.22006	206.880	16.02	(0.09)	0.00	0	16,610.00
R214	On 01/08/2024	Bond Future	0.00	12.21362	62.58112	0.00000	12.21487	62.57516		13.23	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.33123	60.72525	0.00000	12.33258	60.71890		13.91	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.44997	62.02595	0.00000	12.45142	62.01923		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 :											4,721,038,691.42	37,420	1,931,194.00	
Grand Total:											4,721,038,691.42	37,420	1,931,194.00	