

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2024

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 02/05/2024		Index Future	0.00	952.27200	952.27200	0.00000	954.02700	954.02700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	973.16700	973.16700	0.00000	975.02300	975.02300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.88200	995.88200	0.00000	997.75400	997.75400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,017.21700	1,017.21700	0.00000	1,019.27200	1,019.27200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,039.24300	1,039.24300	0.00000	1,039.24300	1,039.24300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,102.09900	1,102.09900	0.00000	1,104.08400	1,104.08400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,126.28200	1,126.28200	0.00000	1,128.38200	1,128.38200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,152.57000	1,152.57000	0.00000	1,154.68900	1,154.68900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,177.26300	1,177.26300	0.00000	1,179.59100	1,179.59100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,201.41600	1,201.41600	0.00000	1,201.41600	1,201.41600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	956.27300	956.27300	0.00000	957.24900	957.24900	0.00	0.00	28,688,190.00	3	97.00
ALBI	On 01/08/2024		Index Future	0.00	977.25600	977.25600	0.00000	978.31600	978.31600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,000.06600	1,000.06600	0.00000	1,001.12300	1,001.12300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,021.49100	1,021.49100	0.00000	1,022.71400	1,022.71400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,040.22200	1,040.22200	0.00000	1,040.22200	1,040.22200	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 02/05/2024		Bond Future	0.00	12.56894	73.61962	0.00000	12.56409	73.64080	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.71313	75.25265	0.00000	12.70695	75.27907	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.88937	73.22383	0.00000	12.88343	73.24862	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.07343	74.80545	0.00000	13.06459	74.84143	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	12.73000	74.62168	0.00000	12.73000	74.62168	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 02/05/2024		Bond Future	0.00	13.09990	68.74877	0.00000	13.11066	68.69444	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.23541	70.27360	0.00000	13.24571	70.22247	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.39641	67.66142	0.00000	13.40760	67.60700	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.55618	69.12104	0.00000	13.56576	69.07534	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.25000	68.48670	0.00000	13.25000	68.48670	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 02/05/2024		GOVI	0.00	942.31000	942.31000	0.00000	943.35800	943.35800	0.00	0.00	28,269,300.00	3	725.00
GOVI	On 01/08/2024		GOVI	0.00	962.98700	962.98700	0.00000	964.12000	964.12000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	985.46500	985.46500	0.00000	986.59600	986.59600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,006.57700	1,006.57700	0.00000	1,007.87400	1,007.87400	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,025.21900	1,025.21900	0.00000	1,025.21900	1,025.21900	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 02/05/2024		Bond Future	0.00	179.47477	179.47477	0.00000	179.47322	179.47322	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.62330	181.62330	0.00000	181.63336	181.63336	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.90656	185.90656	0.00000	185.91162	185.91162	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 02/05/2024		Bond Future	0.00	129.42597	129.42597	0.00000	129.76549	129.76549	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.29696	132.29696	0.00000	132.65246	132.65246	0.00	0.00	0.00	0	728.00

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 07/11/2024	Bond Future	0.00		134.01876	134.01876	0.00000	134.37884	134.37884		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00		136.91801	136.91801	0.00000	137.30514	137.30514		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00		137.85000	137.85000	0.00000	137.85000	137.85000		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 02/05/2024	Bond Future	0.00		121.43175	121.43175	0.00000	121.94592	121.94592		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00		124.12542	124.12542	0.00000	124.65896	124.65896		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00		125.55790	125.55790	0.00000	126.10042	126.10042		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.27433	128.27433	0.00000	128.84658	128.84658		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00		130.62000	130.62000	0.00000	130.62000	130.62000		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 02/05/2024	Bond Future	0.00		132.63773	132.63773	0.00000	132.96600	132.96600		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00		133.51810	133.51810	0.00000	133.86226	133.86226		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.66660	136.66660	0.00000	137.01495	137.01495		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		137.50865	137.50865	0.00000	137.88409	137.88409		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00		139.68000	139.68000	0.00000	139.68000	139.68000		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 02/05/2024	Bond Future	0.00		114.09068	114.09068	0.00000	114.46702	114.46702		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00		116.62152	116.62152	0.00000	117.01366	117.01366		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		117.17423	117.17423	0.00000	117.57229	117.57229		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		119.70825	119.70825	0.00000	120.13176	120.13176		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00		121.97000	121.97000	0.00000	121.97000	121.97000		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 02/05/2024	Bond Future	0.00		115.65829	115.65829	0.00000	115.78062	115.78062		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00		115.92731	115.92731	0.00000	116.05986	116.05986		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		118.66087	118.66087	0.00000	118.79311	118.79311		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		118.87105	118.87105	0.00000	119.02313	119.02313		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00		121.16000	121.16000	0.00000	121.16000	121.16000		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 02/05/2024	Index Future	0.00		348.93600	348.93600	0.00000	349.76200	349.76200		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00		356.67600	356.67600	0.00000	357.54400	357.54400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		365.09000	365.09000	0.00000	365.96800	365.96800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		372.99100	372.99100	0.00000	373.94100	373.94100		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00		383.30400	383.30400	0.00000	383.30400	383.30400		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
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

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 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 21/02/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.31000	91.69000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.30000	91.70000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.24000	91.76000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.24000	91.76000			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	8.09000	91.91000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.68000	92.32000	0.00000	7.75000	92.25000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.63000	92.37000	0.00000	7.66000	92.34000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.50000	92.50000	0.00000	7.52000	92.48000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.57000	92.43000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.56000	92.44000	0.00000	7.59000	92.41000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.88234	107.65012	0.00000	8.84063	107.74824			2.69	0.00	256,960,836.44	2,387	94,095.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,059.50000	2.05950	0.00000	2,160.09000	2.16009	2,059.500	3.36	0.89	0.00		0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	19.16000	0.01916	0.00000	20.17000	0.02017	19.160	3.77	(0.03)	0.00		0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.87769	104.70389	0.00000	8.82786	104.81095			2.85	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.88914	107.14566	0.00000	8.83387	107.25198			2.61	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.92298	104.12178	0.00000	8.85057	104.24564			2.49	0.00	0.00	0	0.00
R186	On 02/05/2025	Bond Future	0.00	8.48000	106.93652	0.00000	8.48000	106.93652			2.17	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 02/05/2024	Bond Future	0.00	260.64607	260.64607	0.00000	261.32921	261.32921			0.00	0.00	2,606,460.70	10	4,848.00
R202	On 01/08/2024	Bond Future	0.00	261.35019	261.35019	0.00000	262.06535	262.06535			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.51343	267.51343	0.00000	268.23764	268.23764			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.08842	268.08842	0.00000	268.86635	268.86635			0.00	0.00	0.00	0	0.00
R202	On 02/05/2025	Bond Future	0.00	272.31000	272.31000	0.00000	272.31000	272.31000			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 02/05/2024	Bond Future	0.00	10.14148	92.96632	0.00000	10.09859	93.13907			5.99	0.00	255,657,380.00	2,750	135,834.00
R2030	On 02/05/2024	Bond Future	9.66 Call	345.68000	0.34568	0.00000	456.96000	0.45696	345.680	6.12	0.23	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,154.11000	1.15411	0.00000	1,325.62000	1.32562	1,154.110	6.60	0.52	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,367.45000	2.36745	0.00000	2,555.69000	2.55569	2,367.450	7.06	0.74	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	2,993.96000	2.99396	0.00000	3,182.26000	3.18226	2,993.960	7.26	0.82	0.00		0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	4,001.60000	4.00160	0.00000	4,186.75000	4.18675	4,001.600	7.56	0.89	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	19.54000	0.01954	0.00000	19.04000	0.01904	19.540	7.94	(0.02)	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	4.15000	0.00415	0.00000	4.13000	0.00413	4.150	7.94	0.00	0.00		0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.16000	0.00016	0.00000	0.17000	0.00017	0.160	7.94	0.00	0.00		0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.21490	91.00045	0.00000	10.16794	91.18300			6.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.30169	93.12231	0.00000	10.25247	93.30631			6.07	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.39979	91.10426	0.00000	10.34372	91.30564			5.92	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	9.93000	94.94492	0.00000	9.93000	94.94492			5.89	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 02/05/2024	Bond Future	0.00	11.00460	86.52475	0.00000	10.96263	86.72210			8.31	0.00	950,733,953.00	10,988	126,409.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 02/05/2024	Bond Future	10.30	Call	193.48000	0.19348	0.00000	288.51000	0.28851	193.480	7.45	0.13	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	238.44000	0.23844	0.00000	346.24000	0.34624	238.440	7.50	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	460.73000	0.46073	0.00000	612.99000	0.61299	460.730	7.71	0.26	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	488.16000	0.48816	0.00000	644.19000	0.64419	488.160	7.74	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	577.10000	0.57710	0.00000	743.82000	0.74382	577.100	7.81	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	968.86000	0.96886	0.00000	1,165.87000	1.16587	968.860	8.10	0.42	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,536.78000	1.53678	0.00000	1,753.21000	1.75321	1,536.780	8.45	0.56	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	926.60000	0.92660	0.00000	951.06000	0.95106	926.600	8.63	(0.38)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	820.20000	0.82020	0.00000	846.40000	0.84640	820.200	8.74	(0.35)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,327.26000	2.32726	0.00000	2,551.50000	2.55150	2,327.260	8.85	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	311.20000	0.31120	0.00000	333.27000	0.33327	311.200	9.57	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	37.04000	0.03704	0.00000	37.05000	0.03705	37.040	11.17	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	18.18000	0.01818	0.00000	16.72000	0.01672	18.180	11.32	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	10.89000	0.01089	0.00000	10.00000	0.01000	10.890	11.32	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.09967	88.42322	0.00000	11.05451	88.63049		8.51	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.21778	86.31833	0.00000	11.17084	86.52777		8.86	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,703.02000	3.70302	0.00000	3,884.73000	3.88473	3,703.020	9.22	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	443.55000	0.44355	0.00000	407.54000	0.40754	443.550	10.84	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.34243	88.16378	0.00000	11.29023	88.39034		7.47	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00		10.91000	88.15116	0.00000	10.91000	88.15116		8.43	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 02/05/2024	Bond Future	0.00		11.75715	84.23820	0.00000	11.73648	84.34752		10.41	0.00	937,402,689.60	11,128	159,353.00
R2035	On 01/08/2024	Bond Future	0.00		11.86314	86.08657	0.00000	11.84055	86.20382		10.30	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.99606	83.57943	0.00000	11.97294	83.69684		10.76	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00		12.13559	85.36700	0.00000	12.10900	85.49907		9.34	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00		11.78000	84.96838	0.00000	11.78000	84.96838		10.45	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 02/05/2024	Bond Future	0.00		12.16329	78.81264	0.00000	12.13760	78.94830		10.96	0.00	18,993,846.24	241	83,571.00
R2037	On 01/08/2024	Bond Future	0.00		12.28383	76.28584	0.00000	12.25611	76.42962		11.44	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,050.84000	2.05084	0.00000	2,127.38000	2.12738	2,050.840	11.97	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,056.47000	1.05647	0.00000	1,026.57000	1.02657	1,056.470	13.54	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	536.24000	0.53624	0.00000	479.96000	0.47996	536.240	14.38	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.41722	78.06414	0.00000	12.38880	78.20879		11.37	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.55499	75.47263	0.00000	12.52312	75.63172		11.79	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00		12.25000	79.19556	0.00000	12.25000	79.19556		11.11	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 02/05/2024	Bond Future	0.00		12.48218	78.61879	0.00000	12.48758	78.58892		11.70	0.00	561,023,685.44	7,136	152,200.00
R2040	On 01/08/2024	Bond Future	0.00		12.60763	75.83742	0.00000	12.61232	75.81192		12.26	0.00	103,593,915.72	1,366	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.74558	77.60508	0.00000	12.75092	77.57657		12.20	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.88725	74.75294	0.00000	12.89067	74.73503		12.72	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00		12.63000	78.34034	0.00000	12.63000	78.34034		12.03	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 02/05/2024	Bond Future	0.00		12.57939	74.59793	0.00000	12.58481	74.56790		12.42	0.00	3,207,710.99	43	81,600.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,044.88000	2.04488	0.00000	2,015.34000	2.01534	2,044.880	13.33	(0.53)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,429.51000	1.42951	0.00000	1,398.51000	1.39851	1,429.510	13.79	(0.41)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	980.44000	0.98044	0.00000	951.54000	0.95154	980.440	14.24	(0.31)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.70126	71.85348	0.00000	12.70601	71.82760		13.05	0.00	609,533,070.84	8,483	31,914.00

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
R2044	On 07/11/2024	Bond Future	0.00	12.83472	73.52825	0.00000	12.84010	73.49946		13.01	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.97133	70.71415	0.00000	12.97490	70.69539		13.60	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	12.72000	74.17306	0.00000	12.72000	74.17306		12.91	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 02/05/2024	Bond Future	0.00	12.49912	73.27749	0.00000	12.49422	73.30526		13.04	0.00	0.00	0	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.60767	74.88539	0.00000	12.60173	74.91854		12.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.73917	72.18039	0.00000	12.73338	72.21211		13.69	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.87426	73.72377	0.00000	12.86628	73.76667		13.50	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.60000	72.91114	0.00000	12.60000	72.91114		13.64	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 02/05/2024	Bond Future	0.00	12.44837	94.73454	0.00000	12.45893	94.65719		13.20	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55971	96.81309	0.00000	12.56983	96.74019		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.69080	93.19857	0.00000	12.70178	93.12101		13.84	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.82227	95.18990	0.00000	12.83173	95.12435		13.64	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.64000	93.37941	0.00000	12.64000	93.37941		13.82	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 02/05/2024	Bond Future	0.00	11.88515	65.20664	0.00000	11.88002	65.23052		11.82	0.00	0.00	0	13,127.00
R209	On 01/08/2024	Bond Future	0.00	11.98674	66.63736	0.00000	11.98050	66.66599		11.74	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.10793	65.03455	0.00000	12.10188	65.06183		12.26	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.23111	66.42495	0.00000	12.22268	66.46234		11.47	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	11.89000	66.65348	0.00000	11.89000	66.65348		11.95	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 02/05/2024	Bond Future	0.00	234.42415	234.42415	0.00000	234.47787	234.47787		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.62424	239.62424	0.00000	239.69438	239.69438		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.94435	241.94435	0.00000	242.00924	242.00924		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.17756	247.17756	0.00000	247.27868	247.27868		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.03000	248.03000	0.00000	248.03000	248.03000		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 02/05/2024	Bond Future	0.00	10.64129	83.94948	0.00000	10.59391	84.15000		7.60	0.00	0.00	0	26,482.00
R213	On 01/08/2024	Bond Future	0.00	10.72037	85.79155	0.00000	10.66930	86.00197		7.64	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.82829	84.23171	0.00000	10.77500	84.44449		7.97	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.94718	86.03388	0.00000	10.88782	86.26345		7.09	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.52000	86.24548	0.00000	10.52000	86.24548		7.82	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 02/05/2024	Bond Future	0.00	12.28802	60.42910	0.00000	12.29849	60.37960		13.03	0.00	0.00	0	22,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,051.19000	1.05119	0.00000	989.72000	0.98972	1,051.190	12.80	0.42	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,094.13000	1.09413	0.00000	1,031.92000	1.03192	1,094.130	12.83	0.43	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	554.24000	0.55424	0.00000	534.59000	0.53459	554.240	14.22	(0.23)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	173.07000	0.17307	0.00000	161.81000	0.16181	173.070	15.44	(0.09)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.38860	61.75509	0.00000	12.39860	61.70842		12.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.51114	59.88865	0.00000	12.52193	59.83905		13.63	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.63704	61.16949	0.00000	12.64631	61.12754		13.45	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00	12.40000	60.69515	0.00000	12.40000	60.69515		13.47	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	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	0.00
Total for Derivatives :										3,756,671,038.97	44,538	1,566,185.00	
Grand Total:										3,756,671,038.97	44,538	1,566,185.00	