

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2024

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	950.68600	950.68600	0.00000	952.27200	952.27200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	971.54900	971.54900	0.00000	973.16700	973.16700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	994.23500	994.23500	0.00000	995.88200	995.88200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,015.54500	1,015.54500	0.00000	1,017.21700	1,017.21700	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	1,100.32200	1,100.32200	0.00000	1,102.09900	1,102.09900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,124.46800	1,124.46800	0.00000	1,126.28200	1,126.28200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,150.72600	1,150.72600	0.00000	1,152.57000	1,152.57000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,175.39000	1,175.39000	0.00000	1,177.26300	1,177.26300	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	954.95300	954.95300	0.00000	956.27300	956.27300	0.00	0.00	0.00	0	97.00
ALBI	On 01/08/2024		Index Future	0.00	975.90900	975.90900	0.00000	977.25600	977.25600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	998.69700	998.69700	0.00000	1,000.06600	1,000.06600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,020.10300	1,020.10300	0.00000	1,021.49100	1,021.49100	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	12.61384	73.42392	0.00000	12.56894	73.61962	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.76000	75.05266	0.00000	12.71313	75.25265	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.93847	73.01943	0.00000	12.88937	73.22383	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.12478	74.59691	0.00000	13.07343	74.80545	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	13.12934	68.60028	0.00000	13.09990	68.74877	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.26601	70.12187	0.00000	13.23541	70.27360	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42833	67.50638	0.00000	13.39641	67.66142	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.58938	68.96289	0.00000	13.55618	69.12104	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	941.00800	941.00800	0.00000	942.31000	942.31000	0.00	0.00	9,410,080.00	1	724.00
GOVI	On 01/08/2024		GOVI	0.00	961.65800	961.65800	0.00000	962.98700	962.98700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	984.11400	984.11400	0.00000	985.46500	985.46500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,005.20700	1,005.20700	0.00000	1,006.57700	1,006.57700	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	179.40033	179.40033	0.00000	179.47477	179.47477	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.54736	181.54736	0.00000	181.62330	181.62330	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.82946	185.82946	0.00000	185.90656	185.90656	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	129.40689	129.40689	0.00000	129.42597	129.42597	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.27756	132.27756	0.00000	132.29696	132.29696	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	133.99933	133.99933	0.00000	134.01876	134.01876		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.89865	136.89865	0.00000	136.91801	136.91801		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	121.51334	121.51334	0.00000	121.43175	121.43175		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.20897	124.20897	0.00000	124.12542	124.12542		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.64389	125.64389	0.00000	125.55790	125.55790		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.36255	128.36255	0.00000	128.27433	128.27433		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	132.69566	132.69566	0.00000	132.63773	132.63773		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.57748	133.57748	0.00000	133.51810	133.51810		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.72768	136.72768	0.00000	136.66660	136.66660		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.57158	137.57158	0.00000	137.50865	137.50865		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	113.72527	113.72527	0.00000	114.09068	114.09068		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	116.24808	116.24808	0.00000	116.62152	116.62152		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.79236	116.79236	0.00000	117.17423	117.17423		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.31848	119.31848	0.00000	119.70825	119.70825		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	115.74137	115.74137	0.00000	115.65829	115.65829		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.01233	116.01233	0.00000	115.92731	115.92731		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.74841	118.74841	0.00000	118.66087	118.66087		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.96102	118.96102	0.00000	118.87105	118.87105		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	348.74900	348.74900	0.00000	348.93600	348.93600		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	356.48600	356.48600	0.00000	356.67600	356.67600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.89900	364.89900	0.00000	365.09000	365.09000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.80000	372.80000	0.00000	372.99100	372.99100		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	8.30000	91.70000	0.00000	8.29000	91.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.03000	91.97000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.75000	92.25000	0.00000	7.68000	92.32000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.66000	92.34000	0.00000	7.63000	92.37000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.52000	92.48000	0.00000	7.50000	92.50000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.56000	92.44000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.56000	92.44000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.89849	107.61216	0.00000	8.88234	107.65012			2.69	0.00	59,079,075.84	549	94,331.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,019.53000	2.01953	0.00000	2,059.50000	2.05950	2,019.530	3.36	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	17.91000	0.01791	0.00000	19.16000	0.01916	17.910	3.77	(0.03)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.89573	104.66516	0.00000	8.87769	104.70389			2.85	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.90958	107.10638	0.00000	8.88914	107.14566			2.61	0.00	954,639,164.94	8,913	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.94624	104.08204	0.00000	8.92298	104.12178			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	260.61162	260.61162	0.00000	260.64607	260.64607			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	261.31548	261.31548	0.00000	261.35019	261.35019			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.47852	267.47852	0.00000	267.51343	267.51343			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.05367	268.05367	0.00000	268.08842	268.08842			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	10.18247	92.80160	0.00000	10.14148	92.96632			5.99	0.00	0.00	0	135,834.00
R2030	On 02/05/2024	Bond Future	9.66 Call	294.20000	0.29420	0.00000	345.68000	0.34568	294.200	6.12	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,048.72000	1.04872	0.00000	1,154.11000	1.15411	1,048.720	6.60	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,226.54000	2.22654	0.00000	2,367.45000	2.36745	2,226.540	7.06	0.73	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,843.80000	2.84380	0.00000	2,993.96000	2.99396	2,843.800	7.26	0.81	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,843.03000	3.84303	0.00000	4,001.60000	4.00160	3,843.030	7.56	0.89	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	19.49000	0.01949	0.00000	19.54000	0.01954	19.490	7.94	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	4.02000	0.00402	0.00000	4.15000	0.00415	4.020	7.94	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.15000	0.00015	0.00000	0.16000	0.00016	0.150	7.94	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.25829	90.83218	0.00000	10.21490	91.00045			6.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.34777	92.95047	0.00000	10.30169	93.12231			6.07	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.44870	90.92904	0.00000	10.39979	91.10426			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	11.02944	86.40823	0.00000	11.00460	86.52475			8.31	0.00	4,493,227.96	52	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	166.67000	0.16667	0.00000	193.48000	0.19348	166.670	7.45	0.12	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	207.36000	0.20736	0.00000	238.44000	0.23844	207.360	7.50	0.14	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	412.68000	0.41268	0.00000	460.73000	0.46073	412.680	7.71	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	438.36000	0.43836	0.00000	488.16000	0.48816	438.360	7.74	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	522.02000	0.52202	0.00000	577.10000	0.57710	522.020	7.81	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	895.67000	0.89567	0.00000	968.86000	0.96886	895.670	8.10	0.41	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,446.53000	1.44653	0.00000	1,536.78000	1.53678	1,446.530	8.45	0.54	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	945.70000	0.94570	0.00000	926.60000	0.92660	945.700	8.63	(0.39)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	835.69000	0.83569	0.00000	820.20000	0.82020	835.690	8.74	(0.36)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,223.04000	2.22304	0.00000	2,327.26000	2.32726	2,223.040	8.85	0.68	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	311.38000	0.31138	0.00000	311.20000	0.31120	311.380	9.57	(0.16)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	35.00000	0.03500	0.00000	37.04000	0.03704	35.000	11.17	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	16.85000	0.01685	0.00000	18.18000	0.01818	16.850	11.32	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	9.96000	0.00996	0.00000	10.89000	0.01089	9.960	11.32	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.12567	88.30419	0.00000	11.09967	88.42322		8.51	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.24508	86.19683	0.00000	11.21778	86.31833		8.86	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,612.96000	3.61296	0.00000	3,703.02000	3.70302	3,612.960	9.22	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	448.51000	0.44851	0.00000	443.55000	0.44355	448.510	10.84	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.37103	88.03998	0.00000	11.34243	88.16378		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		11.79719	84.02699	0.00000	11.75715	84.23820		10.41	0.00	65,709,106.18	782	159,072.00
R2035	On 01/08/2024	Bond Future	0.00		11.90482	85.87085	0.00000	11.86314	86.08657		10.30	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.03961	83.35890	0.00000	11.99606	83.57943		10.76	0.00	5,835,123.00	70	19,784.00
R2035	On 06/02/2025	Bond Future	0.00		12.18102	85.14203	0.00000	12.13559	85.36700		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		12.19293	78.65654	0.00000	12.16329	78.81264		10.96	0.00	0.00	0	83,571.00
R2037	On 01/08/2024	Bond Future	0.00		12.31467	76.12634	0.00000	12.28383	76.28584		11.44	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,956.62000	1.95662	0.00000	2,050.84000	2.05084	1,956.620	11.97	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,075.94000	1.07594	0.00000	1,056.47000	1.05647	1,075.940	13.54	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	543.50000	0.54350	0.00000	536.24000	0.53624	543.500	14.38	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.44933	77.90118	0.00000	12.41722	78.06414		11.37	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.58838	75.30646	0.00000	12.55499	75.47263		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		12.50144	78.51232	0.00000	12.48218	78.61879		11.70	0.00	0.00	0	152,200.00
R2040	On 01/08/2024	Bond Future	0.00		12.62766	75.72863	0.00000	12.60763	75.83742		12.26	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.76640	77.49405	0.00000	12.74558	77.60508		12.20	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.90888	74.63977	0.00000	12.88725	74.75294		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		12.60383	74.46267	0.00000	12.57939	74.59793		12.42	0.00	35,444,230.92	476	82,076.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,081.06000	2.08106	0.00000	2,044.88000	2.04488	2,081.060	13.33	(0.54)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,449.01000	1.44901	0.00000	1,429.51000	1.42951	1,449.010	13.79	(0.42)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	988.23000	0.98823	0.00000	980.44000	0.98044	988.230	14.24	(0.31)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.72666	71.71529	0.00000	12.70126	71.85348		13.05	0.00	0.00	0	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	12.86114	73.38703	0.00000	12.83472	73.52825		13.01	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.99876	70.57022	0.00000	12.97133	70.71415		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	12.51844	73.16817	0.00000	12.49912	73.27749		13.04	0.00	0.00	0	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.62772	74.77372	0.00000	12.60767	74.88539		12.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.76002	72.06636	0.00000	12.73917	72.18039		13.69	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.89591	73.60760	0.00000	12.87426	73.72377		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	12.47288	94.55520	0.00000	12.44837	94.73454		13.20	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.58517	96.62989	0.00000	12.55971	96.81309		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.71732	93.01145	0.00000	12.69080	93.19857		13.84	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.84984	94.99911	0.00000	12.82227	95.18990		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	11.93034	64.99681	0.00000	11.88515	65.20664		11.82	0.00	0.00	0	13,127.00
R209	On 01/08/2024	Bond Future	0.00	12.03359	66.42300	0.00000	11.98674	66.63736		11.74	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.15665	64.81541	0.00000	12.10793	65.03455		12.26	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.28167	66.20134	0.00000	12.23111	66.42495		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	234.38933	234.38933	0.00000	234.42415	234.42415		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.58883	239.58883	0.00000	239.62424	239.62424		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.90892	241.90892	0.00000	241.94435	241.94435		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.14228	247.14228	0.00000	247.17756	247.17756		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	10.67144	83.82220	0.00000	10.64129	83.94948		7.60	0.00	52,975,630.40	632	27,114.00
R213	On 01/08/2024	Bond Future	0.00	10.75201	85.66153	0.00000	10.72037	85.79155		7.64	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.86163	84.09893	0.00000	10.82829	84.23171		7.97	0.00	13,371,729.87	159	16,004.00
R213	On 06/02/2025	Bond Future	0.00	10.98227	85.89855	0.00000	10.94718	86.03388		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	12.31766	60.28912	0.00000	12.28802	60.42910		13.03	0.00	29,240,223.20	485	23,477.00
R214	On 02/05/2024	Bond Future	12.12 Call	966.01000	0.96601	0.00000	1,051.19000	1.05119	966.010	12.80	0.40	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,007.18000	1.00718	0.00000	1,094.13000	1.09413	1,007.180	12.83	0.42	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	563.36000	0.56336	0.00000	554.24000	0.55424	563.360	14.22	(0.24)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	171.81000	0.17181	0.00000	173.07000	0.17307	171.810	15.44	(0.09)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.41928	61.61208	0.00000	12.38860	61.75509		12.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.54298	59.74248	0.00000	12.51114	59.88865		13.63	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.67004	61.02039	0.00000	12.63704	61.16949		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 :										1,230,197,592.31	12,119	1,567,503.00	
Grand Total:										1,230,197,592.31	12,119	1,567,503.00	