

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2024

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	951.59100	951.59100	0.00000	950.68600	950.68600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.47500	972.47500	0.00000	971.54900	971.54900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.18600	995.18600	0.00000	994.23500	994.23500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,016.52000	1,016.52000	0.00000	1,015.54500	1,015.54500	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	1,102.31700	1,102.31700	0.00000	1,100.32200	1,100.32200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,126.50800	1,126.50800	0.00000	1,124.46800	1,124.46800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,152.81700	1,152.81700	0.00000	1,150.72600	1,150.72600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,177.53000	1,177.53000	0.00000	1,175.39000	1,175.39000	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	957.64100	957.64100	0.00000	954.95300	954.95300	0.00	0.00	0.00	0	97.00
ALBI	On 01/08/2024		Index Future	0.00	978.65700	978.65700	0.00000	975.90900	975.90900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,001.51300	1,001.51300	0.00000	998.69700	998.69700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,022.98300	1,022.98300	0.00000	1,020.10300	1,020.10300	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	12.57588	73.58933	0.00000	12.61384	73.42392	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.72035	75.22180	0.00000	12.76000	75.05266	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.89682	73.19277	0.00000	12.93847	73.01943	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.08109	74.77429	0.00000	13.12478	74.59691	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	13.06579	68.92148	0.00000	13.12934	68.60028	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.19993	70.45023	0.00000	13.26601	70.12187	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.35923	67.84275	0.00000	13.42833	67.50638	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.51734	69.30683	0.00000	13.58938	68.96289	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	943.62100	943.62100	0.00000	941.00800	941.00800	0.00	0.00	0.00	0	724.00
GOVI	On 01/08/2024		GOVI	0.00	964.32900	964.32900	0.00000	961.65800	961.65800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	986.85100	986.85100	0.00000	984.11400	984.11400	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,008.00600	1,008.00600	0.00000	1,005.20700	1,005.20700	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	179.42420	179.42420	0.00000	179.40033	179.40033	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.57192	181.57192	0.00000	181.54736	181.54736	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.85522	185.85522	0.00000	185.82946	185.82946	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	129.41874	129.41874	0.00000	129.40689	129.40689	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.28978	132.28978	0.00000	132.27756	132.27756	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	134.01229	134.01229	0.00000	133.99933	133.99933		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.91237	136.91237	0.00000	136.89865	136.89865		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	121.49755	121.49755	0.00000	121.51334	121.51334		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.19295	124.19295	0.00000	124.20897	124.20897		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.62778	125.62778	0.00000	125.64389	125.64389		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.34662	128.34662	0.00000	128.36255	128.36255		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	132.90363	132.90363	0.00000	132.69566	132.69566		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.79018	133.79018	0.00000	133.57748	133.57748		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.94604	136.94604	0.00000	136.72768	136.72768		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.79501	137.79501	0.00000	137.57158	137.57158		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	113.71024	113.71024	0.00000	113.72527	113.72527		0.00	0.00	2,842,756.00	25	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.23280	116.23280	0.00000	116.24808	116.24808		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.77717	116.77717	0.00000	116.79236	116.79236		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.30346	119.30346	0.00000	119.31848	119.31848		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	115.82453	115.82453	0.00000	115.74137	115.74137		0.00	0.00	2,548,139.66	22	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.09762	116.09762	0.00000	116.01233	116.01233		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.83603	118.83603	0.00000	118.74841	118.74841		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.05080	119.05080	0.00000	118.96102	118.96102		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	348.85900	348.85900	0.00000	348.74900	348.74900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	356.59900	356.59900	0.00000	356.48600	356.48600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.01500	365.01500	0.00000	364.89900	364.89900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.92000	372.92000	0.00000	372.80000	372.80000		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	8.30000	91.70000			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	8.24000	91.76000			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	8.24000	91.76000			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	8.09000	91.91000			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	7.75000	92.25000			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	7.66000	92.34000			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	7.52000	92.48000			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	7.57000	92.43000			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	7.59000	92.41000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.85474	107.71504	0.00000	8.89849	107.61216			2.69	0.00	83,910,016.16	779	94,597.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,109.49000	2.10949	0.00000	2,019.53000	2.01953	2,109.490	3.36	0.90	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	14.76000	0.01476	0.00000	17.91000	0.01791	14.760	3.77	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.84674	104.77037	0.00000	8.89573	104.66516			2.85	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.85339	107.21442	0.00000	8.90958	107.10638			2.61	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.88147	104.19276	0.00000	8.94624	104.08204			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	260.57740	260.57740	0.00000	260.61162	260.61162			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	261.28056	261.28056	0.00000	261.31548	261.31548			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.44380	267.44380	0.00000	267.47852	267.47852			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.01909	268.01909	0.00000	268.05367	268.05367			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	10.16068	92.88911	0.00000	10.18247	92.80160			5.99	0.00	30,096,071.64	324	135,510.00
R2030	On 02/05/2024	Bond Future	9.66 Call	307.68000	0.30768	0.00000	294.20000	0.29420	307.680	6.12	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,084.89000	1.08489	0.00000	1,048.72000	1.04872	1,084.890	6.60	0.51	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,284.34000	2.28434	0.00000	2,226.54000	2.22654	2,284.340	7.06	0.74	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,909.11000	2.90911	0.00000	2,843.80000	2.84380	2,909.110	7.26	0.82	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,916.89000	3.91689	0.00000	3,843.03000	3.84303	3,916.890	7.56	0.89	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	17.25000	0.01725	0.00000	19.49000	0.01949	17.250	7.94	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	3.45000	0.00345	0.00000	4.02000	0.00402	3.450	7.94	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.12000	0.00012	0.00000	0.15000	0.00015	0.120	7.94	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.23520	90.92168	0.00000	10.25829	90.83218			6.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.32312	93.04234	0.00000	10.34777	92.95047			6.07	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.42240	91.02320	0.00000	10.44870	90.92904			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	10.99719	86.55955	0.00000	11.02944	86.40823			8.31	0.00	9,781,229.15	113	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	181.37	0.0000	0.18137	0.00000	166.67	0.0000	181.370	7.45	0.13	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	225.03	0.0000	0.22503	0.00000	207.36	0.0000	225.030	7.50	0.15	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	443.53	0.0000	0.44353	0.00000	412.68	0.0000	443.530	7.71	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	470.68	0.0000	0.47068	0.00000	438.36	0.0000	470.680	7.74	0.26	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	558.93	0.0000	0.55893	0.00000	522.02	0.0000	558.930	7.81	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	950.19	0.0000	0.95019	0.00000	895.67	0.0000	950.190	8.10	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,521.09	0.0000	1.52109	0.00000	1,446.53	0.0000	1,521.090	8.45	0.56	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	878.90	0.0000	0.87890	0.00000	945.70	0.0000	878.900	8.63	(0.37)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	774.42	0.0000	0.77442	0.00000	835.69	0.0000	774.420	8.74	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,318.33	0.0000	2.31833	0.00000	2,223.04	0.0000	2,318.330	8.85	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	282.41	0.0000	0.28241	0.00000	311.38	0.0000	282.410	9.57	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	30.47	0.0000	0.03047	0.00000	35.00	0.0000	30.470	11.17	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	14.46	0.0000	0.01446	0.00000	16.85	0.0000	14.460	11.32	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	8.45	0.0000	0.00845	0.00000	9.96	0.0000	8.450	11.32	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.09	88.45	88.45893	0.00000	11.12	88.30	88.30419	8.51	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.20	86.35	86.35545	0.00000	11.24	86.19	86.19683	8.86	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,706.76	0.0000	3.70676	0.00000	3,612.96	0.0000	3,706.760	9.22	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	428.18	0.0000	0.42818	0.00000	448.51	0.0000	428.180	10.84	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.33	88.20	88.20231	0.00000	11.37	88.03	88.03998	7.47	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00		10.91	88.15	88.15116	0.00000	10.91	88.15	88.15116	8.43	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		11.75	84.22	84.22441	0.00000	11.79	84.02	84.02699	10.41	0.00	43,712,468.79	519	158,773.00
R2035	On 01/08/2024	Bond Future	0.00		11.86	86.07	86.07263	0.00000	11.90	85.87	85.87085	10.30	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.99	83.56	83.56573	0.00000	12.03	83.35	83.35890	10.76	0.00	0.00	0	19,784.00
R2035	On 06/02/2025	Bond Future	0.00		12.13	85.35	85.35355	0.00000	12.18	85.14	85.14203	9.34	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00		11.78	84.96	84.96838	0.00000	11.78	84.96	84.96838	10.45	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.15	78.88	78.88109	0.00000	12.19	78.65	78.65654	10.96	0.00	15,618,455.82	198	83,373.00
R2037	On 01/08/2024	Bond Future	0.00		12.27	76.35	76.35592	0.00000	12.31	76.12	76.12634	11.44	0.00	136,677,096.80	1,790	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,053.50	0.0000	2.05350	0.00000	1,956.62	0.0000	2,053.500	11.97	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,013.32	0.0000	1.01332	0.00000	1,075.94	0.0000	1,013.320	13.54	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	507.48	0.0000	0.50748	0.00000	543.50	0.0000	507.480	14.38	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.40	77.81	77.81363	0.00000	12.44	77.90	77.90118	11.37	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.54	75.54	75.54695	0.00000	12.58	75.30	75.30646	11.79	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00		12.25	79.19	79.19556	0.00000	12.25	79.19	79.19556	11.11	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	100.00	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.42	78.92	78.92040	0.00000	12.50	78.51	78.51232	11.70	0.00	84,681,589.20	1,073	151,127.00
R2040	On 01/08/2024	Bond Future	0.00		12.55	76.14	76.14571	0.00000	12.62	75.72	75.72863	12.26	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.68	77.92	77.92110	0.00000	12.76	77.49	77.49405	12.20	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.82	75.07	75.07627	0.00000	12.90	74.63	74.63977	12.72	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00		12.63	78.34	78.34034	0.00000	12.63	78.34	78.34034	12.03	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.52	74.89	74.89958	0.00000	12.60	74.46	74.46267	12.42	0.00	38,797,982.44	518	82,076.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,841.55	0.0000	1.84155	0.00000	2,081.06	0.0000	1,841.550	13.33	(0.50)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,262.18	0.0000	1.26218	0.00000	1,449.01	0.0000	1,262.180	13.79	(0.38)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	847.62	0.0000	0.84762	0.00000	988.23	0.0000	847.620	14.24	(0.28)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.64	72.16	72.16181	0.00000	12.72	71.71	71.71529	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	12.77591	73.84430	0.00000	12.86114	73.38703		13.01	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.91004	71.03752	0.00000	12.99876	70.57022		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	12.43476	73.64378	0.00000	12.51844	73.16817		13.04	0.00	12,298,511.26	167	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.54085	75.25983	0.00000	12.62772	74.77372		12.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.66945	72.56406	0.00000	12.76002	72.06636		13.69	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.80160	74.11615	0.00000	12.89591	73.60760		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	12.38904	95.17131	0.00000	12.47288	94.55520		13.20	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.49805	97.25955	0.00000	12.58517	96.62989		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.62636	93.65619	0.00000	12.71732	93.01145		13.84	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.75508	95.65800	0.00000	12.84984	94.99911		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	11.89310	65.16966	0.00000	11.93034	64.99681		11.82	0.00	0.00	0	13,127.00
R209	On 01/08/2024	Bond Future	0.00	11.99496	66.59968	0.00000	12.03359	66.42300		11.74	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.11638	64.99647	0.00000	12.15665	64.81541		12.26	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.23978	66.38653	0.00000	12.28167	66.20134		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	234.35453	234.35453	0.00000	234.38933	234.38933		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.55345	239.55345	0.00000	239.58883	239.58883		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.87359	241.87359	0.00000	241.90892	241.90892		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.10699	247.10699	0.00000	247.14228	247.14228		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	10.64443	83.93621	0.00000	10.67144	83.82220		7.60	0.00	24,173,628.48	288	26,826.00
R213	On 01/08/2024	Bond Future	0.00	10.72364	85.77810	0.00000	10.75201	85.66153		7.64	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.83160	84.21851	0.00000	10.86163	84.09893		7.97	0.00	0.00	0	16,004.00
R213	On 06/02/2025	Bond Future	0.00	10.95052	86.02099	0.00000	10.98227	85.89855		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	12.25478	60.58670	0.00000	12.31766	60.28912		13.03	0.00	121,173,400.00	2,000	21,519.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,081.87000	1.08187	0.00000	966.01000	0.96601	1,081.870	12.80	0.44	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,126.27000	1.12627	0.00000	1,007.18000	1.00718	1,126.270	12.83	0.45	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	487.32000	0.48732	0.00000	563.36000	0.56336	487.320	14.22	(0.22)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	143.43000	0.14343	0.00000	171.81000	0.17181	143.430	15.44	(0.08)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.35417	61.91622	0.00000	12.41928	61.61208		12.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.47528	60.05395	0.00000	12.54298	59.74248		13.63	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.59974	61.33873	0.00000	12.67004	61.02039		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	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 :										606,311,345.40	7,816	1,563,604.00	
Grand Total:										606,311,345.40	7,816	1,563,604.00	