

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2024

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 01/02/2024		Index Future	0.00	946.28200	946.28200	0.00000	946.28200	946.28200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	959.92100	959.92100	0.00000	961.19900	961.19900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	981.00600	981.00600	0.00000	982.31000	982.31000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,003.80400	1,003.80400	0.00000	1,005.13400	1,005.13400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,025.42800	1,025.42800	0.00000	1,026.78400	1,026.78400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,045.15000	1,045.15000	0.00000	1,046.52700	1,046.52700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,096.35700	1,096.35700	0.00000	1,096.35700	1,096.35700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,111.38400	1,111.38400	0.00000	1,113.64900	1,113.64900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,135.79600	1,135.79600	0.00000	1,138.10800	1,138.10800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,162.19100	1,162.19100	0.00000	1,164.55300	1,164.55300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,187.22800	1,187.22800	0.00000	1,189.63600	1,189.63600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,210.06100	1,210.06100	0.00000	1,212.51100	1,212.51100	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	948.62400	948.62400	0.00000	948.62400	948.62400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	961.62100	961.62100	0.00000	963.54900	963.54900	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	982.74300	982.74300	0.00000	984.71200	984.71200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,005.58200	1,005.58200	0.00000	1,007.59200	1,007.59200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,027.24400	1,027.24400	0.00000	1,029.29500	1,029.29500	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,047.00100	1,047.00100	0.00000	1,049.08700	1,049.08700	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	12.45954	74.09943	0.00000	12.42474	74.25295	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.59857	75.74458	0.00000	12.56228	75.90134	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.77113	73.71925	0.00000	12.73315	73.87934	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.94750	75.32026	0.00000	12.90779	75.48361	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	13.13348	72.97961	0.00000	13.09211	73.14574	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	13.06284	68.93645	0.00000	13.02285	69.13992	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.19666	70.46655	0.00000	13.15512	70.67438	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.35748	67.85131	0.00000	13.31415	68.06369	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.51395	69.32308	0.00000	13.46887	69.53987	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.68308	66.40048	0.00000	13.63623	66.62112	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	935.02200	935.02200	0.00000	935.02200	935.02200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	947.80100	947.80100	0.00000	949.70300	949.70300	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	968.62000	968.62000	0.00000	970.56100	970.56100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	991.13000	991.13000	0.00000	993.11300	993.11300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,012.48100	1,012.48100	0.00000	1,014.50400	1,014.50400	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,031.95400	1,031.95400	0.00000	1,034.01100	1,034.01100	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	179.66260	179.66260	0.00000	179.67119	179.67119	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.81910	181.81910	0.00000	181.82741	181.82741	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
I2025	On 07/11/2024	Bond Future	0.00	186.08800	186.08800	0.00000	186.09575	186.09575		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	129.97880	129.97880	0.00000	129.99838	129.99838		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.86479	132.86479	0.00000	132.88457	132.88457		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.58608	134.58608	0.00000	134.60560	134.60560		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.51350	137.51350	0.00000	137.53300	137.53300		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	138.75473	138.75473	0.00000	138.77375	138.77375		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	123.26156	123.26156	0.00000	123.27866	123.27866		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	125.99851	125.99851	0.00000	126.01566	126.01566		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.46195	127.46195	0.00000	127.47890	127.47890		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.23458	130.23458	0.00000	130.25144	130.25144		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.23432	131.23432	0.00000	131.25063	131.25063		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	134.39209	134.39209	0.00000	133.87695	133.87695		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.31420	135.31420	0.00000	134.78732	134.78732		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.49069	138.49069	0.00000	137.95096	137.95096		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.38831	139.38831	0.00000	138.83606	138.83606		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	142.09119	142.09119	0.00000	141.52743	141.52743		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	115.47546	115.47546	0.00000	115.49110	115.49110		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.03933	118.03933	0.00000	118.05512	118.05512		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.61296	118.61296	0.00000	118.62858	118.62858		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.19219	121.19219	0.00000	121.20757	121.20757		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.29908	121.29908	0.00000	121.31375	121.31375		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	117.28838	117.28838	0.00000	116.90473	116.90473		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	117.59601	117.59601	0.00000	117.20346	117.20346		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.35648	120.35648	0.00000	119.95432	119.95432		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.61729	120.61729	0.00000	120.20550	120.20550		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	122.95557	122.95557	0.00000	122.53523	122.53523		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	346.35100	346.35100	0.00000	346.35100	346.35100		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	352.95000	352.95000	0.00000	352.58700	352.58700		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	360.78700	360.78700	0.00000	360.41500	360.41500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.26100	369.26100	0.00000	368.87900	368.87900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	377.29600	377.29600	0.00000	376.90500	376.90500		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	384.62700	384.62700	0.00000	384.22600	384.22600		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

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 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
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	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32000	91.68000		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	8.30000	91.70000		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	8.29800	91.70200		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	8.22500	91.77500		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	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.06800	91.93200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.73000	92.27000	0.00000	7.67800	92.32200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.65000	92.35000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.49000	92.51000	0.00000	7.41800	92.58200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.54000	92.46000	0.00000	7.47000	92.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.55000	92.45000	0.00000	7.55000	92.45000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.75362	107.95331	0.00000	8.72054	108.03141	2.89	0.00	87,334,227.79	809	94,062.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,365.29000	2.36529	0.00000	2,437.38000	2.43738	2,365.290	3.56	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	21.78000	0.02178	0.00000	20.43000	0.02043	21.780	3.92	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.73268	105.01585	0.00000	8.69577	105.09545		2.86	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.72930	107.45353	0.00000	8.68734	107.53455		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.73206	104.44877	0.00000	8.68406	104.53119		2.50	0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.80331	106.44664	0.00000	8.74806	106.53013		2.15	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	264.56735	264.56735	0.00000	264.60385	264.60385		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	265.36386	265.36386	0.00000	265.40052	265.40052		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.59370	271.59370	0.00000	271.63003	271.63003		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.28805	272.28805	0.00000	272.32383	272.32383		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	277.56816	277.56816	0.00000	277.60310	277.60310		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	9.95444	93.72266	0.00000	9.92359	93.84817	6.22	0.00	12,652,559.10	135	133,994.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	694.87000	0.69487	0.00000	746.53000	0.74653	694.870	6.67	0.35	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,720.08000	1.72008	0.00000	1,804.77000	1.80477	1,720.080	7.06	0.61	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	3,050.19000	3.05019	0.00000	3,156.08000	3.15608	3,050.190	7.45	0.79	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	3,704.42000	3.70442	0.00000	3,816.30000	3.81630	3,704.420	7.62	0.85	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	4,729.30000	4.72930	0.00000	4,847.48000	4.84748	4,729.300	7.77	0.91	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.87000	0.01287	0.00000	12.14000	0.01214	12.870	7.77	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.68000	0.00268	0.00000	2.53000	0.00253	2.680	7.77	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.10000	0.00010	0.00000	0.10000	0.00010	0.100	7.77	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.01633	91.77549	0.00000	9.98371	91.90359		6.29	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
R2030	On 07/11/2024	Bond Future	0.00	10.09305	93.90545	0.00000	10.05844	94.03617		6.10	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.17490	91.91533	0.00000	10.13820	92.04853		6.08	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	10.29209	93.67319	0.00000	10.25326	93.80853		5.80	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	10.82203	87.38754	0.00000	10.79172	87.53186		8.60	0.00	25,779,324.30	295	149,545.00
R2032	On 02/05/2024	Bond Future	10.30 Call	477.05000	0.47705	0.00000	519.21000	0.51921	477.050	8.20	0.24	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	554.90000	0.55490	0.00000	601.56000	0.60156	554.900	8.25	0.27	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	895.64000	0.89564	0.00000	958.88000	0.95888	895.640	8.43	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	933.96000	0.93396	0.00000	998.81000	0.99881	933.960	8.45	0.39	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,054.78000	1.05478	0.00000	1,124.45000	1.12445	1,054.780	8.50	0.42	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,549.22000	1.54922	0.00000	1,635.18000	1.63518	1,549.220	8.72	0.53	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,207.05000	2.20705	0.00000	2,308.75000	2.30875	2,207.050	8.98	0.64	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	771.11000	0.77111	0.00000	735.52000	0.73552	771.110	9.12	(0.31)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	683.19000	0.68319	0.00000	651.31000	0.65131	683.190	9.21	(0.28)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,069.22000	3.06922	0.00000	3,185.07000	3.18507	3,069.220	9.29	0.75	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	259.88000	0.25988	0.00000	247.29000	0.24729	259.880	9.84	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	27.04000	0.02704	0.00000	25.84000	0.02584	27.040	10.96	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	11.98000	0.01198	0.00000	11.46000	0.01146	11.980	10.96	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	7.09000	0.00709	0.00000	6.79000	0.00679	7.090	10.96	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.90814	89.30671	0.00000	10.87645	89.45402		8.41	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.01831	87.21292	0.00000	10.98504	87.36330		8.71	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,405.10000	4.40510	0.00000	4,510.63000	4.51063	4,405.100	9.53	0.67	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	343.81000	0.34381	0.00000	332.90000	0.33290	343.810	10.60	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.13060	89.08796	0.00000	11.09574	89.24127		8.32	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	11.26135	86.63330	0.00000	11.22492	86.78911		8.36	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	11.63036	84.91198	0.00000	11.58493	85.15527		10.01	0.00	20,378,875.20	240	163,640.00
R2035	On 01/08/2024	Bond Future	0.00	11.73076	86.77698	0.00000	11.68349	87.02545		10.01	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.85944	84.27662	0.00000	11.81008	84.53053		10.44	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	11.99095	86.08899	0.00000	11.93948	86.34804		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	12.12877	83.22826	0.00000	12.07528	83.49189		10.39	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	12.05695	79.37650	0.00000	12.02712	79.53575		10.56	0.00	11,112,710.00	140	83,617.00
R2037	On 01/08/2024	Bond Future	0.00	12.17285	76.86383	0.00000	12.14184	77.02647		11.13	0.00	15,372,766.00	200	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,390.98000	2.39098	0.00000	2,479.76000	2.47976	2,390.980	12.00	0.50	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	967.40000	0.96740	0.00000	937.70000	0.93770	967.400	13.51	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	453.83000	0.45383	0.00000	438.94000	0.43894	453.830	13.97	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.30316	78.64711	0.00000	12.27090	78.81317		11.05	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.43435	76.07743	0.00000	12.40081	76.24681		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.58156	77.53011	0.00000	12.54678	77.70238		11.06	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	12.43856	78.86080	0.00000	12.38810	79.14225		11.31	0.00	15,772,160.00	200	135,730.00
R2040	On 01/08/2024	Bond Future	0.00	12.56195	76.08643	0.00000	12.50950	76.37393		11.96	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.69955	77.85145	0.00000	12.64495	78.14533		11.90	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.83758	75.01382	0.00000	12.78080	75.31379		12.40	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.98967	76.44542	0.00000	12.93076	76.75076		11.99	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

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 02/05/2024	Bond Future	0.00	12.54600	74.78341	0.00000	12.51106	74.97836		12.07	0.00	7,852,258.05	105	81,582.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,056.97000	2.05697	0.00000	1,970.88000	1.97088	2,056.970	13.44	(0.51)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,462.68000	1.46268	0.00000	1,397.98000	1.39798	1,462.680	13.89	(0.40)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,021.09000	1.02109	0.00000	974.05000	0.97405	1,021.090	14.32	(0.30)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.66625	72.04468	0.00000	12.62996	72.24378		12.81	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.79976	73.71584	0.00000	12.76202	73.91928		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.93329	70.91456	0.00000	12.89408	71.12214		13.34	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	13.07950	72.26764	0.00000	13.03886	72.47881		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	12.45626	73.52105	0.00000	12.41620	73.75002		12.73	0.00	3,087,884.10	42	245,487.00
R2048	On 01/08/2024	Bond Future	0.00	12.56291	75.13583	0.00000	12.52136	75.36970		12.79	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.69400	72.42854	0.00000	12.65076	72.66754		13.50	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.82567	73.98573	0.00000	12.78072	74.22962		13.33	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.95917	70.95586	0.00000	12.91259	71.20409		13.68	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	12.44053	94.79204	0.00000	12.40552	95.04961		12.94	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55131	96.87368	0.00000	12.51496	97.13672		12.98	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.68350	93.25020	0.00000	12.64563	93.51890		13.71	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81307	95.25374	0.00000	12.77369	95.52791		13.54	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.95154	91.21257	0.00000	12.91066	91.49153		13.90	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	11.77280	65.73242	0.00000	11.73771	65.89784		11.36	0.00	5,127,128.76	78	13,247.00
R209	On 01/08/2024	Bond Future	0.00	11.86996	67.17599	0.00000	11.83361	67.34490		11.41	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.98793	65.57867	0.00000	11.95016	65.75123		11.89	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.10474	66.98852	0.00000	12.06557	67.16457		11.74	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	12.23239	65.11929	0.00000	12.19185	65.29841		11.88	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	234.88622	234.88622	0.00000	235.10329	235.10329		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.10154	240.10154	0.00000	240.32293	240.32293		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.40761	242.40761	0.00000	242.63287	242.63287		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.67952	247.67952	0.00000	247.90891	247.90891		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	249.08430	249.08430	0.00000	249.31636	249.31636		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	10.47382	84.66097	0.00000	10.43820	84.81329		7.94	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.54414	86.52047	0.00000	10.50679	86.67598		7.81	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.64450	84.96843	0.00000	10.60515	85.12722		8.06	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.75080	86.79637	0.00000	10.70938	86.95830		7.78	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.87101	84.90347	0.00000	10.82759	85.06806		7.73	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	12.24961	60.61128	0.00000	12.20954	60.80225		12.64	0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,209.69000	1.20969	0.00000	1,305.75000	1.30575	1,209.690	12.87	0.45	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,255.31000	1.25531	0.00000	1,353.38000	1.35338	1,255.310	12.90	0.46	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	579.82000	0.57982	0.00000	544.23000	0.54423	579.820	14.29	(0.23)	0.00	0	15,610.00

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	
R214	On 02/05/2024	Bond Future	13.52	Put	193.79000	0.19379	0.00000	181.37000	0.18137	193.790	15.48	(0.09)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00		12.34856	61.94254	0.00000	12.30711	62.13757		12.70	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.47098	60.07382	0.00000	12.42797	60.27313		13.34	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.59382	61.36566	0.00000	12.54925	61.56902		13.18	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.71895	59.23808	0.00000	12.67290	59.44506		13.46	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 :											204,469,893.30	2,244	1,569,002.00		
Grand Total:											204,469,893.30	2,244	1,569,002.00		