

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2024

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	951.18000	951.18000	0.00000	951.10000	951.10000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.06900	972.06900	0.00000	971.99800	971.99800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	994.92300	994.92300	0.00000	994.73900	994.73900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,016.16100	1,016.16100	0.00000	1,015.85400	1,015.85400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,037.22700	1,037.22700	0.00000	1,036.83000	1,036.83000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,102.38300	1,102.38300	0.00000	1,102.27800	1,102.27800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,126.59300	1,126.59300	0.00000	1,126.49800	1,126.49800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,153.08000	1,153.08000	0.00000	1,152.85400	1,152.85400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,177.69400	1,177.69400	0.00000	1,177.32500	1,177.32500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,202.10900	1,202.10900	0.00000	1,201.63500	1,201.63500	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	956.35500	956.35500	0.00000	956.24500	956.24500	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	977.35800	977.35800	0.00000	977.25600	977.25600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,000.33600	1,000.33600	0.00000	1,000.12000	1,000.12000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,021.68900	1,021.68900	0.00000	1,021.35000	1,021.35000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,042.87000	1,042.87000	0.00000	1,042.43800	1,042.43800	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	12.56041	73.65688	0.00000	12.57199	73.60630	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.70385	75.29233	0.00000	12.71575	75.24145	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.87650	73.27754	0.00000	12.89104	73.21687	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.06127	74.85494	0.00000	13.07869	74.78405	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.26314	72.61406	0.00000	13.28293	72.53557	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	13.09914	68.75261	0.00000	13.09528	68.77212	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.23431	70.27907	0.00000	13.23015	70.29974	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.39272	67.67938	0.00000	13.39005	67.69238	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.55345	69.13407	0.00000	13.55243	69.13894	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.73384	66.30700	0.00000	13.73402	66.30616	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	942.36300	942.36300	0.00000	942.24900	942.24900	0.00	0.00	0.00	0	726.00
GOVI	On 01/08/2024		GOVI	0.00	963.05900	963.05900	0.00000	962.95300	962.95300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	985.70100	985.70100	0.00000	985.48300	985.48300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,006.74200	1,006.74200	0.00000	1,006.40100	1,006.40100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,027.61300	1,027.61300	0.00000	1,027.18100	1,027.18100	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	179.11062	179.11062	0.00000	179.18116	179.18116	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.25509	181.25509	0.00000	181.32928	181.32928	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.56087	185.56087	0.00000	185.61594	185.61594	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	129.05206	129.05206	0.00000	129.06952	129.06952	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.91743	131.91743	0.00000	131.93680	131.93680	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	133.65324	133.65324	0.00000	133.65801	133.65801		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.53442	136.53442	0.00000	136.52323	136.52323		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.96270	137.96270	0.00000	137.93995	137.93995		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	121.07710	121.07710	0.00000	121.43097	121.43097		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.76549	123.76549	0.00000	124.12856	124.12856		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.21085	125.21085	0.00000	125.56847	125.56847		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.91028	127.91028	0.00000	128.26046	128.26046		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.05768	129.05768	0.00000	129.40470	129.40470		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	133.53877	133.53877	0.00000	132.80349	132.80349		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	134.44230	134.44230	0.00000	133.69223	133.69223		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.63587	137.63587	0.00000	136.85235	136.85235		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.48948	138.48948	0.00000	137.67274	137.67274		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.38493	141.38493	0.00000	140.53967	140.53967		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	113.71869	113.71869	0.00000	114.25757	114.25757		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.24355	116.24355	0.00000	116.79564	116.79564		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.80792	116.80792	0.00000	117.35992	117.35992		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.32516	119.32516	0.00000	119.87479	119.87479		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.57522	119.57522	0.00000	120.12659	120.12659		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	115.56042	115.56042	0.00000	115.57415	115.57415		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.83002	115.83002	0.00000	115.84534	115.84534		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.58146	118.58146	0.00000	118.58382	118.58382		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.78195	118.78195	0.00000	118.77025	118.77025		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.26492	121.26492	0.00000	121.24286	121.24286		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	348.43500	348.43500	0.00000	348.55400	348.55400		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.17200	356.17200	0.00000	356.29700	356.29700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.63400	364.63400	0.00000	364.72200	364.72200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.49800	372.49800	0.00000	372.54500	372.54500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.30000	380.30000	0.00000	380.31600	380.31600		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	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35600	91.64400	0.00000	8.35600	8.35600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.36500	91.63500	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.33900	91.66100	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.32800	91.67200	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.29600	91.70400	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024		Jibar Tradeable Future	0.00	8.25700	91.74300	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.21800	91.78200	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.98800	92.01200	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.86800	92.13200	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.79700	92.20300	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.79900	92.20100	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.97802	107.42549	0.00000	8.97204	107.43951	2.93	0.00	0.00	0.00	0	93,097.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,844.86000	1.84486	0.00000	1,833.63000	1.83363	1,844.860	3.53	0.87	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	20.72000	0.02072	0.00000	12.95000	0.01295	20.720	4.00	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.98379	104.47640	0.00000	8.97655	104.49190	2.95	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.00091	106.93109	0.00000	8.99902	106.93471	2.84	0.00	27,160,496.86	0.00	254	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.05624	103.89437	0.00000	9.06158	103.88527	2.66	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.17893	106.03819	0.00000	9.19111	106.02011	2.27	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.67795	259.67795	0.00000	259.70913	259.70913	0.00	0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.36661	260.36661	0.00000	260.40154	260.40154	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.55148	266.55148	0.00000	266.55712	266.55712	0.00	0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	267.08766	267.08766	0.00000	267.06174	267.06174	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.67214	272.67214	0.00000	272.62322	272.62322	0.00	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	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.17185	92.84424	0.00000	10.17747	92.82167	6.08	0.00	856,488,114.00	0.00	9,225	130,653.00
R2030	On 02/05/2024		Bond Future	9.66 Call	261.87000	0.26187	0.00000	243.66000	0.24366	261.870	6.27	0.20	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,022.61000	1.02261	0.00000	987.64000	0.98764	1,022.610	6.85	0.50	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,224.70000	2.22470	0.00000	2,186.29000	2.18629	2,224.700	7.40	0.74	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,851.88000	2.85188	0.00000	2,815.29000	2.81529	2,851.880	7.62	0.82	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,863.78000	3.86378	0.00000	3,830.77000	3.83077	3,863.780	7.96	0.90	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	15.59000	0.01559	0.00000	13.40000	0.01340	15.590	8.39	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.97000	0.00297	0.00000	2.40000	0.00240	2.970	8.39	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.06000	0.00006	0.090	8.39	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.24660	90.87748	0.00000	10.25228	90.85546	6.33	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.33116	93.01236	0.00000	10.34008	92.97912	6.28	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.43316	90.98466	0.00000	10.44578	90.93949	5.65	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.57245	92.86167	0.00000	10.58815	92.80787	5.41	0.00	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	0.00	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
R2032	On 02/05/2024	Bond Future	0.00	11.02582	86.42519	0.00000	11.02142	86.44583		8.10	0.00	115,118,353.08	1,332	126,473.00
R2032	On 02/05/2024	Bond Future	10.30 Call	94.36000	0.09436	0.00000	107.64000	0.10764	94.360	6.92	0.08	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	125.68000	0.12568	0.00000	141.01000	0.14101	125.680	6.99	0.11	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	302.15000	0.30215	0.00000	323.86000	0.32386	302.150	7.29	0.21	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	325.72000	0.32572	0.00000	347.92000	0.34792	325.720	7.33	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	403.71000	0.40371	0.00000	427.19000	0.42719	403.710	7.43	0.26	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	769.21000	0.76921	0.00000	794.12000	0.79412	769.210	7.83	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,330.28000	1.33028	0.00000	1,353.68000	1.35368	1,330.280	8.28	0.55	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	822.91000	0.82291	0.00000	825.02000	0.82502	822.910	8.51	(0.38)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	719.90000	0.71990	0.00000	721.53000	0.72153	719.900	8.65	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,131.17000	2.13117	0.00000	2,152.79000	2.15279	2,131.170	8.79	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	249.56000	0.24956	0.00000	247.40000	0.24740	249.560	9.66	(0.14)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	25.02000	0.02502	0.00000	23.92000	0.02392	25.020	11.54	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	11.46000	0.01146	0.00000	10.85000	0.01085	11.460	11.71	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	6.48000	0.00648	0.00000	6.10000	0.00610	6.480	11.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.12152	88.32318	0.00000	11.11670	88.34523		8.55	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.23738	86.23108	0.00000	11.23458	86.24353		8.93	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,601.54000	3.60154	0.00000	3,588.42000	3.58842	3,601.540	9.30	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	425.17000	0.42517	0.00000	416.08000	0.41608	425.170	10.93	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.36457	88.06792	0.00000	11.36407	88.07009		7.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.51383	85.72046	0.00000	11.51504	85.71538		7.66	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	11.73545	84.35297	0.00000	11.74144	84.32127		9.91	0.00	29,439,186.53	349	160,572.00
R2035	On 01/08/2024	Bond Future	0.00	11.84023	86.20548	0.00000	11.84628	86.17406		9.81	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.96925	83.71560	0.00000	11.97751	83.67361		10.76	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.10892	85.49946	0.00000	12.11960	85.44638		8.77	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.25936	82.74989	0.00000	12.27193	82.68881		9.19	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	12.15554	78.85353	0.00000	12.16685	78.79386		10.85	0.00	548,426,301.15	6,955	73,447.00
R2037	On 01/08/2024	Bond Future	0.00	12.27547	76.32916	0.00000	12.28707	76.26906		11.34	0.00	0.00	0	73,191.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,947.83000	1.94783	0.00000	1,867.64000	1.86764	1,947.830	11.88	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	944.12000	0.94412	0.00000	919.93000	0.91993	944.120	13.48	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	457.78000	0.45778	0.00000	450.97000	0.45097	457.780	14.33	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.40586	78.12191	0.00000	12.41974	78.05133		11.85	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.54439	75.52549	0.00000	12.56074	75.44398		10.18	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.70479	77.08145	0.00000	12.72314	76.99187		10.23	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	12.45829	78.75119	0.00000	12.46452	78.71663		11.54	0.00	151,753,543.13	1,927	146,608.00
R2040	On 01/08/2024	Bond Future	0.00	12.58252	75.97414	0.00000	12.58883	75.93975		12.11	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00	12.71690	77.75844	0.00000	12.72517	77.71417		12.67	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.85855	74.90351	0.00000	12.86896	74.84884		10.89	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.02051	76.44601	0.00000	13.03259	76.38385		10.98	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	12.55601	74.72772	0.00000	12.55195	74.75030		12.22	0.00	0.00	0	79,376.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,777.39000	1.77739	0.00000	1,720.57000	1.72057	1,777.390	13.13	(0.52)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,179.20000	1.17920	0.00000	1,127.53000	1.12753	1,179.200	13.59	(0.39)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	761.38000	0.76138	0.00000	718.21000	0.71821	761.380	14.05	(0.28)	0.00	0	10,030.00

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 01/08/2024	Bond Future	0.00	12.67670	71.98752	0.00000	12.67232	72.01147		12.86	0.00	0.00	0	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	12.80677	73.67816	0.00000	12.80381	73.69407		13.48	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.94334	70.86152	0.00000	12.94196	70.86880		11.60	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.09863	72.32053	0.00000	13.09836	72.32193		11.70	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	12.47198	73.43155	0.00000	12.47292	73.42620		12.68	0.00	0.00	0	245,790.00
R2048	On 01/08/2024	Bond Future	0.00	12.57925	75.04422	0.00000	12.58007	75.03963		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.70727	72.35548	0.00000	12.70966	72.34233		14.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.84211	73.89691	0.00000	12.84625	73.87457		11.38	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	12.98383	70.97049	0.00000	12.98926	70.94175		12.16	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	12.39480	95.12874	0.00000	12.40095	95.08333		12.89	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.50378	97.21790	0.00000	12.51003	97.17250		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.63010	93.62951	0.00000	12.63817	93.57200		14.23	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.76012	95.62274	0.00000	12.77018	95.55242		11.58	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.90404	91.72469	0.00000	12.91569	91.64496		12.39	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	11.86407	65.30485	0.00000	11.87521	65.25293		11.65	0.00	0.00	0	13,185.00
R209	On 01/08/2024	Bond Future	0.00	11.96459	66.73905	0.00000	11.97599	66.68669		11.59	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.08234	65.15006	0.00000	12.09590	65.08881		12.73	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.20568	66.53782	0.00000	12.22156	66.46731		10.40	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.34422	64.75569	0.00000	12.36199	64.67821		10.98	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	233.43195	233.43195	0.00000	233.41918	233.41918		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.61490	238.61490	0.00000	238.60458	238.60458		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.95305	240.95305	0.00000	240.91522	240.91522		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.14654	246.14654	0.00000	246.07894	246.07894		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.89249	247.89249	0.00000	247.80316	247.80316		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	10.66466	83.85080	0.00000	10.66002	83.87038		7.12	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.74451	85.69232	0.00000	10.73941	85.71328		7.35	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.85017	84.14454	0.00000	10.84722	84.15629		7.64	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.97197	85.93824	0.00000	10.97152	85.93998		6.59	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.10994	84.15314	0.00000	11.11134	84.14792		6.65	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	12.29274	60.40678	0.00000	12.28849	60.42688		12.61	0.00	0.00	0	23,477.00
R214	On 02/05/2024	Bond Future	12.12 Call	957.57000	0.95757	0.00000	931.86000	0.93186	957.570	13.30	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	999.61000	0.99961	0.00000	973.95000	0.97395	999.610	13.34	0.42	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	481.00000	0.48100	0.00000	452.84000	0.45284	481.000	14.70	(0.22)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	129.55000	0.12955	0.00000	118.44000	0.11844	129.550	15.86	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.39325	61.73338	0.00000	12.38870	61.75462		12.55	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.51372	59.87678	0.00000	12.51051	59.89155		13.86	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.64077	61.15261	0.00000	12.63905	61.16039		11.28	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 08/05/2025	Bond Future	0.00	12.77464	59.10849	0.00000	12.77398	59.11143	12.00	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 :										1,728,385,994.75		20,042	1,529,277.00
Grand Total:										1,728,385,994.75		20,042	1,529,277.00