

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2024

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	945.61300	945.61300	0.00000	944.91000	944.91000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	966.26300	966.26300	0.00000	965.54600	965.54600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	987.47500	987.47500	0.00000	986.74100	986.74100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,010.41100	1,010.41100	0.00000	1,009.65600	1,009.65600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,032.11000	1,032.11000	0.00000	1,031.33500	1,031.33500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,094.90200	1,094.90200	0.00000	1,094.18200	1,094.18200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,118.81200	1,118.81200	0.00000	1,118.07800	1,118.07800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,143.37300	1,143.37300	0.00000	1,142.62100	1,142.62100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,169.93000	1,169.93000	0.00000	1,169.15600	1,169.15600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,195.05500	1,195.05500	0.00000	1,194.26000	1,194.26000	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	947.87900	947.87900	0.00000	947.32400	947.32400	0.00	0.00	142,181,850.00	15	5.00
ALBI	On 02/05/2024		Index Future	0.00	968.57800	968.57800	0.00000	968.01300	968.01300	0.00	0.00	339,002,300.00	35	94.00
ALBI	On 01/08/2024		Index Future	0.00	989.84100	989.84100	0.00000	989.26200	989.26200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,012.83200	1,012.83200	0.00000	1,012.23500	1,012.23500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,034.58300	1,034.58300	0.00000	1,033.97100	1,033.97100	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 01/02/2024		Bond Future	0.00	12.20652	76.74750	0.00000	12.21609	76.70406	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.33645	74.64437	0.00000	12.34634	74.60039	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.47034	76.30051	0.00000	12.48078	76.25504	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.63693	74.28702	0.00000	12.64810	74.23954	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.80829	75.89507	0.00000	12.82018	75.84574	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 01/02/2024		Bond Future	0.00	12.74640	72.57679	0.00000	12.74560	72.58102	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.87181	69.91739	0.00000	12.87090	69.92212	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.99834	71.46822	0.00000	12.99748	71.47261	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.15058	68.87537	0.00000	13.14987	68.87893	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.29957	70.36437	0.00000	13.29899	70.36723	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	934.28200	934.28200	0.00000	933.70700	933.70700	0.00	0.00	0.00	0	6.00
GOVI	On 02/05/2024		GOVI	0.00	954.68400	954.68400	0.00000	954.09900	954.09900	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	975.64200	975.64200	0.00000	975.04200	975.04200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	998.30300	998.30300	0.00000	997.68500	997.68500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,019.74200	1,019.74200	0.00000	1,019.10800	1,019.10800	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 01/02/2024		Bond Future	0.00	175.98312	175.98312	0.00000	175.95481	175.95481	0.00	0.00	0.00	0	10,358.00
I2025	On 02/05/2024		Bond Future	0.00	179.87001	179.87001	0.00000	179.84206	179.84206	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	182.02892	182.02892	0.00000	181.99918	181.99918	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	186.30023	186.30023	0.00000	186.26753	186.26753	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 01/02/2024		Bond Future	0.00	128.81429	128.81429	0.00000	128.77893	128.77893	0.00	0.00	0.00	0	3,450.00

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 02/05/2024	Bond Future	0.00	130.29526	130.29526	0.00000	130.25991	130.25991		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.18647	133.18647	0.00000	133.14949	133.14949		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.91367	134.91367	0.00000	134.87418	134.87418		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.83899	137.83899	0.00000	137.79728	137.79728		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 01/02/2024	Bond Future	0.00	122.46038	122.46038	0.00000	122.07014	122.07014		0.00	0.00	0.00	0	2,172.00
I2033	On 02/05/2024	Bond Future	0.00	123.69981	123.69981	0.00000	123.30162	123.30162		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.44480	126.44480	0.00000	126.03696	126.03696		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.91717	127.91717	0.00000	127.49821	127.49821		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.69096	130.69096	0.00000	130.26155	130.26155		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 01/02/2024	Bond Future	0.00	131.78074	131.78074	0.00000	131.38351	131.38351		0.00	0.00	0.00	0	706.00
I2038	On 02/05/2024	Bond Future	0.00	134.69130	134.69130	0.00000	134.28611	134.28611		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.61857	135.61857	0.00000	135.20338	135.20338		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.80036	138.80036	0.00000	138.37378	138.37378		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.69575	139.69575	0.00000	139.25852	139.25852		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 01/02/2024	Bond Future	0.00	115.55315	115.55315	0.00000	115.59885	115.59885		0.00	0.00	0.00	0	10,603.00
I2046	On 02/05/2024	Bond Future	0.00	115.96196	115.96196	0.00000	116.00919	116.00919		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.53491	118.53491	0.00000	118.58271	118.58271		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.11884	119.11884	0.00000	119.16621	119.16621		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.70078	121.70078	0.00000	121.74790	121.74790		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 01/02/2024	Bond Future	0.00	115.27134	115.27134	0.00000	115.31686	115.31686		0.00	0.00	0.00	0	9,650.00
I2050	On 02/05/2024	Bond Future	0.00	117.81731	117.81731	0.00000	117.86447	117.86447		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	118.13517	118.13517	0.00000	118.18258	118.18258		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.90690	120.90690	0.00000	120.95388	120.95388		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.17178	121.17178	0.00000	121.21852	121.21852		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	346.12200	346.12200	0.00000	345.62900	345.62900		0.00	0.00	0.00	0	15.00
IGOV	On 02/05/2024	Index Future	0.00	353.76700	353.76700	0.00000	353.26400	353.26400		0.00	0.00	3,537,670.00	1	623.00
IGOV	On 01/08/2024	Index Future	0.00	361.61700	361.61700	0.00000	361.10200	361.10200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	370.10600	370.10600	0.00000	369.57700	369.57700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	378.13400	378.13400	0.00000	377.59300	377.59300		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

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 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	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.34800	91.65200	0.00000	8.34700	91.65300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.22800	91.77200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.15200	91.84800	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.94100	92.05900	0.00000	7.90400	92.09600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.60800	92.39200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.54000	92.46000	0.00000	7.55600	92.44400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.35000	92.65000	0.00000	7.38200	92.61800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.39000	92.61000	0.00000	7.41000	92.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.45000	92.55000	0.00000	7.46800	92.53200		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.64493	105.95695	0.00000	8.69998	105.81557	2.89	0.00	226,747,873.00	2,140	32,954.00	
R186	On 02/05/2024		Bond Future	0.00	8.61935	108.27077	0.00000	8.68012	108.12694	2.79	0.00	275,007,755.80	2,540	92,667.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,648.29000	2.64829	0.00000	2,517.24000	2.51724	2,648.290	3.33	0.93	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	12.94000	0.01294	0.00000	16.28000	0.01628	12.940	3.68	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.58312	105.33887	0.00000	8.65140	105.19124	2.92	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.55915	107.78258	0.00000	8.63785	107.63022	2.62	0.00	0.00	0	44,528.00	
R186	On 06/02/2025		Bond Future	0.00	8.54093	104.77749	0.00000	8.63195	104.62077	2.49	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 01/02/2024		Bond Future	0.00	258.93184	258.93184	0.00000	258.82796	258.82796	0.00	0.00	0.00	0	4,741.00	
R202	On 02/05/2024		Bond Future	0.00	264.65085	264.65085	0.00000	264.54605	264.54605	0.00	0.00	0.00	0	4,858.00	
R202	On 01/08/2024		Bond Future	0.00	265.44584	265.44584	0.00000	265.33695	265.33695	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	271.67382	271.67382	0.00000	271.55915	271.55915	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	272.35245	272.35245	0.00000	272.23259	272.23259	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 01/02/2024		Bond Future	0.00	9.75063	92.33180	0.00000	9.76754	92.26024	6.33	0.00	203,129,960.00	2,200	40,529.00	
R2030	On 01/02/2024		Bond Future	9.57 Call	0.28000	0.00028	0.00000	2.59000	0.00259	0.280	5.83	0.00	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	592.06000	0.59206	0.00000	545.37000	0.54537	592.060	6.68	0.97	4,734,766.48	500	0.00
R2030	On 01/02/2024		Bond Future	9.93 Call	756.72000	0.75672	0.00000	698.11000	0.69811	756.720	6.78	0.99	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,048.42000	1.04842	0.00000	980.14000	0.98014	1,048.420	6.96	1.00	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,339.94000	1.33994	0.00000	1,269.03000	1.26903	1,339.940	7.12	1.00	3,920,300.00	400	0.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,713.15000	1.71315	0.00000	1,641.65000	1.64165	1,713.150	7.33	1.00	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,658.26000	2.65826	0.00000	2,586.70000	2.58670	2,658.260	7.83	1.00	4,900,375.00	500	0.00
R2030	On 01/02/2024		Bond Future	11.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000	9.03	0.00	0.00	0	700.00	
R2030	On 01/02/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000	9.57	0.00	0.00	0	1,360.00	
R2030	On 01/02/2024		Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000	10.34	0.00	0.00	0	200.00	
R2030	On 01/02/2024		Bond Future	11.85 Put	0.00000	0.00000	0.00000	0.00000	0.00000	10.34	0.00	0.00	0	500.00	
R2030	On 01/02/2024		Bond Future	11.86 Put	0.00000	0.00000	0.00000	0.00000	0.00000	10.34	0.00	0.00	0	500.00	

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 01/02/2024	Bond Future	12.10 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.34	0.00	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	9.80121	94.34813	0.00000	9.81894	94.27549			6.52	0.00	207,565,886.00	2,200	131,919.00
R2030	On 02/05/2024	Bond Future	9.66 Call	958.94000	0.95894	0.00000	934.43000	0.93443	958.940		6.48	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2,131.90000	2.13190	0.00000	2,088.94000	2.08894	2,131.900		6.79	0.68	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	3,567.81000	3.56781	0.00000	3,511.38000	3.51138	3,567.810		7.16	0.84	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	4,253.58000	4.25358	0.00000	4,192.95000	4.19295	4,253.580		7.33	0.89	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	5,319.07000	5.31907	0.00000	5,253.86000	5.25386	5,319.070		7.60	0.93	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	15.95000	0.01595	0.00000	17.51000	0.01751	15.950		8.15	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	3.91000	0.00391	0.00000	4.38000	0.00438	3.910		8.15	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.22000	0.00022	0.00000	0.26000	0.00026	0.220		8.15	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	9.85443	92.41347	0.00000	9.87333	92.33871			6.48	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.92114	94.55700	0.00000	9.94155	94.47935			6.44	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	9.99396	92.57439	0.00000	10.01590	92.49416			6.25	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 01/02/2024	Bond Future	0.00	10.62592	90.14466	0.00000	10.64371	90.05738			7.90	0.00	423,679,902.00	4,700	15,669.00
R2032	On 01/02/2024	Bond Future	10.01 Call	0.00000	0.00000	0.00000	0.00000	0.00000			6.16	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	81.61000	0.08161	0.00000	110.81000	0.11081	81.610		8.18	0.32	1,731,369.75	500	0.00
R2032	On 01/02/2024	Bond Future	10.76 Call	664.54000	0.66454	0.00000	617.61000	0.61761	664.540		8.70	0.95	12,109,888.99	1,200	0.00
R2032	On 01/02/2024	Bond Future	10.78 Call	757.71000	0.75771	0.00000	701.56000	0.70156	757.710		8.76	0.97	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.85 Put	0.62000	0.00062	0.00000	11.09000	0.01109	0.620		8.95	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	10.90 Call	1,332.38000	1.33238	0.00000	1,249.26000	1.24926	1,332.380		9.10	1.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09 Call	2,240.36000	2.24036	0.00000	2,153.13000	2.15313	2,240.360		9.61	1.00	5,335,505.00	500	0.00
R2032	On 01/02/2024	Bond Future	11.33 Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.23	0.00	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	11.35 Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.28	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.55 Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.78	0.00	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000			11.21	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73 Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.84	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00	10.70394	87.95159	0.00000	10.72244	87.86292			8.67	0.00	325,420,883.00	3,700	151,086.00
R2032	On 02/05/2024	Bond Future	10.36 Call	794.14000	0.79414	0.00000	772.08000	0.77208	794.140		8.33	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	1,202.83000	1.20283	0.00000	1,172.18000	1.17218	1,202.830		8.51	0.44	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,247.46000	1.24746	0.00000	1,215.95000	1.21595	1,247.460		8.52	0.45	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,387.11000	1.38711	0.00000	1,353.00000	1.35300	1,387.110		8.58	0.48	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1,941.42000	1.94142	0.00000	1,898.17000	1.89817	1,941.420		8.78	0.59	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,653.66000	2.65366	0.00000	2,600.90000	2.60090	2,653.660		9.03	0.69	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	677.48000	0.67748	0.00000	708.87000	0.70887	677.480		9.17	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,562.24000	3.56224	0.00000	3,500.13000	3.50013	3,562.240		9.34	0.78	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	234.38000	0.23438	0.00000	248.77000	0.24877	234.380		9.87	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	26.98000	0.02698	0.00000	29.44000	0.02944	26.980		10.98	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	12.37000	0.01237	0.00000	13.65000	0.01365	12.370		10.98	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	7.50000	0.00750	0.00000	8.33000	0.00833	7.500		10.98	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	10.78480	89.88188	0.00000	10.80427	89.79076			8.56	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.88879	87.80025	0.00000	10.90953	87.70586			8.70	0.00	0.00	0	1,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	4,842.00000	4.84200	0.00000	4,781.37000	4.78137	4,842.000		9.53	0.69	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	311.99000	0.31199	0.00000	321.93000	0.32193	311.990		10.60	(0.08)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.99605	89.68164	0.00000	11.01802	89.58435			7.46	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

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
R2035	On 01/02/2024	Bond Future	0.00	11.42118	88.11729	0.00000	11.43476	88.04270		10.20	0.00	215,887,360.50	2,450	13,251.00
R2035	On 01/02/2024	Bond Future	10.62 Call	0.00000	0.00000	0.00000	0.00000	0.00000		14.24	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	1.21000	0.00121	0.00000	11.19000	0.01119	1.210	14.24	0.01	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.24	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00	11.51521	85.53056	0.00000	11.52924	85.45485		10.43	0.00	209,549,872.00	2,450	163,560.00
R2035	On 01/08/2024	Bond Future	0.00	11.61110	87.40798	0.00000	11.62580	87.33010		10.41	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.73458	84.92099	0.00000	11.75016	84.84021		10.71	0.00	0.00	0	19,875.00
R2035	On 06/02/2025	Bond Future	0.00	11.86179	86.74119	0.00000	11.87823	86.65778		9.43	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 01/02/2024	Bond Future	0.00	11.85119	78.20117	0.00000	11.86980	78.09943		11.65	0.00	144,672,164.50	1,850	80,696.00
R2037	On 01/02/2024	Bond Future	12.09 Call	1,297.10000	1.29710	0.00000	1,232.99000	1.23299	1,297.100	16.15	0.98	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.15	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	11.95758	79.90886	0.00000	11.97681	79.80542		11.33	0.00	147,831,391.00	1,850	83,757.00
R2037	On 01/08/2024	Bond Future	0.00	12.06968	77.40686	0.00000	12.08977	77.30069		11.95	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	2,751.11000	2.75111	0.00000	2,702.39000	2.70239	2,751.110	12.11	0.53	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	924.74000	0.92474	0.00000	953.01000	0.95301	924.740	13.68	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	492.28000	0.49228	0.00000	509.54000	0.50954	492.280	14.61	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.19582	79.20166	0.00000	12.21695	79.09204		11.87	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.32367	76.63846	0.00000	12.34583	76.52566		12.30	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 01/02/2024	Bond Future	0.00	12.19125	77.91617	0.00000	12.17999	77.98081		12.38	0.00	120,770,063.50	1,550	23,428.00
R2040	On 02/05/2024	Bond Future	0.00	12.30352	79.61764	0.00000	12.29175	79.68416		12.05	0.00	123,407,342.00	1,550	136,871.00
R2040	On 01/08/2024	Bond Future	0.00	12.42172	76.85889	0.00000	12.40957	76.92639		12.75	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.55364	78.64079	0.00000	12.54116	78.70890		12.68	0.00	0.00	0	8,697.00
R2040	On 06/02/2025	Bond Future	0.00	12.68676	75.81472	0.00000	12.67392	75.88351		13.22	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 01/02/2024	Bond Future	0.00	12.28622	74.01457	0.00000	12.29488	73.96470		13.12	0.00	64,392,675.90	870	20,568.00
R2044	On 01/02/2024	Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.01000	0.00001		18.06	0.00	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.06	0.00	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.39524	75.63088	0.00000	12.40415	75.58034		12.78	0.00	65,798,865.60	870	81,432.00
R2044	On 01/08/2024	Bond Future	0.00	12.50977	72.90980	0.00000	12.51910	72.85773		13.57	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00	12.63702	74.60007	0.00000	12.64690	74.54587		13.51	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.76502	71.81260	0.00000	12.77543	71.75649		14.12	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 01/02/2024	Bond Future	0.00	12.20623	77.15060	0.00000	12.20994	77.12869		12.87	0.00	23,145,180.00	300	15,167.00
R2048	On 02/05/2024	Bond Future	0.00	12.30577	74.38793	0.00000	12.30953	74.36605		13.30	0.00	22,316,379.00	300	245,549.00
R2048	On 01/08/2024	Bond Future	0.00	12.40695	76.02071	0.00000	12.41093	75.99789		13.33	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.53173	73.33287	0.00000	12.53605	73.30853		14.08	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.65780	74.90427	0.00000	12.66243	74.87865		13.87	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 01/02/2024	Bond Future	0.00	12.23120	99.26085	0.00000	12.23480	99.23360		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.33608	95.56436	0.00000	12.33974	95.53710		13.50	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.44299	97.66159	0.00000	12.44687	97.63315		13.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.57068	94.05499	0.00000	12.57490	94.02466		14.30	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.69660	96.06905	0.00000	12.70114	96.03702		14.08	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

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
R209	On 01/02/2024	Bond Future	0.00	11.55604	67.99812	0.00000	11.56418	67.95879		11.62	0.00	13,599,624.00	200	3,872.00
R209	On 02/05/2024	Bond Future	0.00	11.64656	66.33026	0.00000	11.65491	66.29048		11.85	0.00	13,266,052.00	200	13,247.00
R209	On 01/08/2024	Bond Future	0.00	11.73928	67.78606	0.00000	11.74802	67.74501		11.88	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.85216	66.20190	0.00000	11.86144	66.15904		12.32	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.96479	67.62053	0.00000	11.97458	67.57604		11.57	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 01/02/2024	Bond Future	0.00	233.00330	233.00330	0.00000	233.10527	233.10527		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	234.90034	234.90034	0.00000	235.00590	235.00590		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	240.11262	240.11262	0.00000	240.21905	240.21905		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	242.41615	242.41615	0.00000	242.52201	242.52201		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	247.67158	247.67158	0.00000	247.77728	247.77728		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 01/02/2024	Bond Future	0.00	10.26586	86.94215	0.00000	10.27345	86.90860		7.25	0.00	195,619,837.50	2,250	14,430.00
R213	On 02/05/2024	Bond Future	0.00	10.32891	85.28280	0.00000	10.33675	85.24901		7.86	0.00	191,886,300.00	2,250	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.39233	87.15480	0.00000	10.40068	87.11975		7.65	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.48453	85.61629	0.00000	10.49361	85.57935		7.86	0.00	0.00	0	16,191.00
R213	On 06/02/2025	Bond Future	0.00	10.58366	87.45218	0.00000	10.59346	87.41355		7.03	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 01/02/2024	Bond Future	0.00	12.02616	63.15964	0.00000	12.02463	63.16713		12.83	0.00	12,631,928.00	200	5,793.00
R214	On 02/05/2024	Bond Future	0.00	12.11945	61.23511	0.00000	12.11780	61.24308		13.19	0.00	12,247,022.00	200	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,646.43000	1.64643	0.00000	1,659.44000	1.65944	1,646.430	13.42	0.51	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,698.51000	1.69851	0.00000	1,711.61000	1.71161	1,698.510	13.45	0.52	6,358,597.39	1,000	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	549.55000	0.54955	0.00000	554.96000	0.55496	549.550	14.83	(0.21)	(5,018,793.50)	2,000	15,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	198.71000	0.19871	0.00000	202.20000	0.20220	198.710	16.02	(0.09)	(1,034,639.84)	1,000	15,610.00
R214	On 01/08/2024	Bond Future	0.00	12.21402	62.57921	0.00000	12.21238	62.58704		13.23	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.33142	60.72435	0.00000	12.32989	60.73155		13.91	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.44999	62.02585	0.00000	12.44854	62.03257		13.71	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 :											3,756,333,506.56	44,471	1,924,763.00	
Grand Total:											3,756,333,506.56	44,471	1,924,763.00	