

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2024

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	962.41600	962.41600	0.00000	965.83600	965.83600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	983.55000	983.55000	0.00000	987.04000	987.04000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,006.39600	1,006.39600	0.00000	1,009.95500	1,009.95500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,028.06600	1,028.06600	0.00000	1,031.69300	1,031.69300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,047.82600	1,047.82600	0.00000	1,051.50800	1,051.50800	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	1,114.45800	1,114.45800	0.00000	1,118.94200	1,118.94200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,138.93200	1,138.93200	0.00000	1,143.50700	1,143.50700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,165.38600	1,165.38600	0.00000	1,170.05400	1,170.05400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,190.48000	1,190.48000	0.00000	1,195.23800	1,195.23800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,213.36100	1,213.36100	0.00000	1,218.19500	1,218.19500	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	963.64400	963.64400	0.00000	967.91000	967.91000	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	984.80500	984.80500	0.00000	989.16000	989.16000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,007.68000	1,007.68000	0.00000	1,012.12400	1,012.12400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,029.37800	1,029.37800	0.00000	1,033.90900	1,033.90900	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,049.16200	1,049.16200	0.00000	1,053.76700	1,053.76700	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	13.31000	71.95786	0.00000	13.31000	71.95786	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.41550	74.29378	0.00000	12.34411	74.61030	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.55278	75.94245	0.00000	12.47830	76.26583	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.72349	73.92013	0.00000	12.64546	74.25076	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.89793	75.52425	0.00000	12.81631	75.86179	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	13.08218	73.18570	0.00000	12.99704	73.52945	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	13.40000	69.25789	0.00000	13.40000	69.25789	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.03404	69.08288	0.00000	12.88482	69.84986	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.16687	70.61549	0.00000	13.01182	71.39937	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.32667	68.00221	0.00000	13.16480	68.80418	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.48212	69.47604	0.00000	13.31364	70.29522	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.65031	66.55469	0.00000	13.47506	67.38940	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	949.85200	949.85200	0.00000	954.03500	954.03500	0.00	0.00	0.00	0	723.00
GOVI	On 01/08/2024		GOVI	0.00	970.71000	970.71000	0.00000	974.98000	974.98000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	993.25800	993.25800	0.00000	997.61500	997.61500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,014.64500	1,014.64500	0.00000	1,019.08700	1,019.08700	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,034.14700	1,034.14700	0.00000	1,038.66000	1,038.66000	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

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 01/02/2024	Bond Future	0.00	175.85000	175.85000	0.00000	175.85000	175.85000		0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00	179.79002	179.79002	0.00000	179.81547	179.81547		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00	181.94745	181.94745	0.00000	181.97301	181.97301		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	186.21560	186.21560	0.00000	186.24098	186.24098		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	127.72000	127.72000	0.00000	127.72000	127.72000		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00	130.26492	130.26492	0.00000	130.28468	130.28468		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	133.15602	133.15602	0.00000	133.17591	133.17591		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.88122	134.88122	0.00000	134.90092	134.90092		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.81283	137.81283	0.00000	137.83248	137.83248		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	139.05650	139.05650	0.00000	139.07570	139.07570		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	121.47000	121.47000	0.00000	121.47000	121.47000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	123.44636	123.44636	0.00000	123.36377	123.36377		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	126.18622	126.18622	0.00000	126.10154	126.10154		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	127.65130	127.65130	0.00000	127.56395	127.56395		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	130.42591	130.42591	0.00000	130.33627	130.33627		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	131.42614	131.42614	0.00000	131.33390	131.33390		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	135.27000	135.27000	0.00000	135.27000	135.27000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	134.48181	134.48181	0.00000	134.65269	134.65269		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	135.40449	135.40449	0.00000	135.57877	135.57877		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	138.58023	138.58023	0.00000	138.75813	138.75813		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	139.47725	139.47725	0.00000	139.65811	139.65811		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	142.17857	142.17857	0.00000	142.36233	142.36233		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	121.73000	121.73000	0.00000	121.73000	121.73000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	115.55394	115.55394	0.00000	116.10765	116.10765		0.00	0.00	0.00	0	16,158.00
I2046	On 01/08/2024	Bond Future	0.00	118.11840	118.11840	0.00000	118.68412	118.68412		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.69125	118.69125	0.00000	119.26960	119.26960		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	121.27007	121.27007	0.00000	121.86052	121.86052		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.37526	121.37526	0.00000	121.97636	121.97636		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	124.57000	124.57000	0.00000	124.57000	124.57000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	117.36637	117.36637	0.00000	117.38197	117.38197		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	117.67432	117.67432	0.00000	117.69004	117.69004		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.43426	120.43426	0.00000	120.44966	120.44966		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	120.69437	120.69437	0.00000	120.70944	120.70944		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	123.03151	123.03151	0.00000	123.04631	123.04631		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	353.21700	353.21700	0.00000	353.65900	353.65900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	361.05800	361.05800	0.00000	361.50800	361.50800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.53300	369.53300	0.00000	369.98900	369.98900		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	
IGOV	On 06/02/2025		Index Future	0.00	377.57100	377.57100	0.00000	378.03300	378.03300	0.00	0.00	0.00	0	0.00	
IGOV	On 02/05/2025		Index Future	0.00	384.90200	384.90200	0.00000	385.36800	385.36800	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	
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	8.35000	91.65000	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	8.15000	91.85000	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	7.93900	92.06100	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	7.60700	92.39300	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	7.38800	92.61200	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	9.51000	103.76289	0.00000	9.51000	103.76289	2.89	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	8.74244	107.97970	0.00000	8.66488	108.16298	2.89	0.00	435,158,191.00	4,030	94,737.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,394.86000	2.39486	0.00000	2,565.50000	2.56550	2,394.860	3.56	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	23.37000	0.02337	0.00000	20.59000	0.02059	23.370	3.92	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.72064	105.04181	0.00000	8.63396	105.22892	2.86	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.71668	107.47789	0.00000	8.61785	107.66891	2.67	0.00	0.00	0	44,477.00	
R186	On 06/02/2025		Bond Future	0.00	8.71857	104.47192	0.00000	8.60526	104.66670	2.50	0.00	0.00	0	0.00	
R186	On 02/05/2025		Bond Future	0.00	8.78936	106.46771	0.00000	8.65845	106.66574	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 01/02/2024		Bond Future	0.00	261.65000	261.65000	0.00000	261.65000	261.65000	0.00	0.00	0.00	0	0.00	
R202	On 02/05/2024		Bond Future	0.00	264.75000	264.75000	0.00000	264.67958	264.67958	0.00	0.00	0.00	0	4,858.00	
R202	On 01/08/2024		Bond Future	0.00	265.54756	265.54756	0.00000	265.47504	265.47504	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	271.77619	271.77619	0.00000	271.70077	271.70077	0.00	0.00	0.00	0	6.00	
R202	On 06/02/2025		Bond Future	0.00	272.46966	272.46966	0.00000	272.39084	272.39084	0.00	0.00	0.00	0	0.00	
R202	On 02/05/2025		Bond Future	0.00	277.74672	277.74672	0.00000	277.66527	277.66527	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	

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	0.00		11.36000		85.82089	0.00000	11.36000	85.82089		6.33	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	0.00		9.89471		93.96585	0.00000	9.81099	94.30805		6.22	0.00	375,863,400.00	4,000	134,425.00
R2030	On 02/05/2024	Bond Future	9.66	Call	804.06000		0.80406	0.00000	963.13000	0.96313	804.060	6.67	0.38	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,893.13000		1.89313	0.00000	2,137.83000	2.13783	1,893.130	7.06	0.64	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,261.88000		3.26188	0.00000	3,558.33000	3.55833	3,261.880	7.45	0.81	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,926.51000		3.92651	0.00000	4,237.18000	4.23718	3,926.510	7.62	0.86	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,961.84000		4.96184	0.00000	5,287.25000	5.28725	4,961.840	7.77	0.92	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	12.06000		0.01206	0.00000	10.43000	0.01043	12.060	7.77	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	2.56000		0.00256	0.00000	2.22000	0.00222	2.560	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	0.09000	0.00009	0.100	7.77	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		9.95332		92.02313	0.00000	9.86474	92.37268		6.29	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.02651		94.15697	0.00000	9.93238	94.51423		6.10	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00		10.10459		92.17073	0.00000	10.00462	92.53540		6.08	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00		10.21809		93.93134	0.00000	10.11212	94.30258		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 01/02/2024	Bond Future	0.00		11.84000		84.43956	0.00000	11.84000	84.43956		7.90	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		10.77469		87.61309	0.00000	10.70247	87.95865		8.60	0.00	101,280,732.04	1,156	146,408.00
R2032	On 02/05/2024	Bond Future	10.36	Call	638.92000		0.63892	0.00000	768.23000	0.76823	638.920	8.25	0.29	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1,007.09000		1.00709	0.00000	1,176.48000	1.17648	1,007.090	8.43	0.40	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,048.02000		1.04802	0.00000	1,221.22000	1.22122	1,048.020	8.45	0.41	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,176.62000		1.17662	0.00000	1,361.13000	1.36113	1,176.620	8.50	0.44	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,696.74000		1.69674	0.00000	1,918.66000	1.91866	1,696.740	8.72	0.55	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,378.43000		2.37843	0.00000	2,635.36000	2.63536	2,378.430	8.98	0.66	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	727.24000		0.72724	0.00000	653.91000	0.65391	727.240	9.12	(0.29)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,261.04000		3.26104	0.00000	3,548.55000	3.54855	3,261.040	9.29	0.76	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	247.32000		0.24732	0.00000	222.46000	0.22246	247.320	9.84	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	26.70000		0.02670	0.00000	24.56000	0.02456	26.700	10.96	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	11.97000		0.01197	0.00000	11.07000	0.01107	11.970	10.96	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	7.14000		0.00714	0.00000	6.64000	0.00664	7.140	10.96	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.85878		89.53630	0.00000	10.78321	89.88933		8.41	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.96677		87.44602	0.00000	10.88734	87.80685		8.71	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,575.97000		4.57597	0.00000	4,837.39000	4.83739	4,575.970	9.53	0.68	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	330.37000		0.33037	0.00000	307.11000	0.30711	330.370	10.60	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.07683		89.32459	0.00000	10.99352	89.69286		8.32	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00		11.20549		86.87236	0.00000	11.11828	87.24729		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 01/02/2024	Bond Future	0.00		12.19000		84.03589	0.00000	12.19000	84.03589		10.20	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		11.58467		85.15666	0.00000	11.50273	85.59798		10.01	0.00	0.00	0	163,560.00
R2035	On 01/08/2024	Bond Future	0.00		11.68335		87.02619	0.00000	11.59808	87.47704		10.01	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.81022		84.52981	0.00000	11.72115	84.99071		10.44	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00		11.93985		86.34618	0.00000	11.84692	86.81674		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00		12.07600		83.48834	0.00000	11.97937	83.96752		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 01/02/2024	Bond Future	0.00		12.32000		75.69597	0.00000	12.32000	75.69597		11.65	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.02170		79.56474	0.00000	11.94507	79.97626		10.56	0.00	0.00	0	83,757.00
R2037	On 01/08/2024	Bond Future	0.00		12.13632		77.05547	0.00000	12.05664	77.47590		11.13	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,508.98000		2.50898	0.00000	2,749.73000	2.74973	2,508.980	12.00	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	943.44000		0.94344	0.00000	873.00000	0.87300	943.440	13.51	(0.22)	0.00	0	1,383.00

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	
R2037	On 01/08/2024	Bond Future	13.82	Put	443.83000	0.44383	0.00000	408.98000	0.40898	443.830	13.97	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.26539	78.84158	0.00000	12.18240	79.27140		11.05	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.39527	76.27485	0.00000	12.30893	76.71363		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00		12.54133	77.72943	0.00000	12.45168	78.17632		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 01/02/2024	Bond Future	0.00		12.34000	77.07002	0.00000	12.34000	77.07002		12.38	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.39853	79.08394	0.00000	12.31163	79.57186		11.31	0.00	0.00	0	136,340.00
R2040	On 01/08/2024	Bond Future	0.00		12.52045	76.31377	0.00000	12.43013	76.81222		11.96	0.00	0.00	0	2,992.00
R2040	On 07/11/2024	Bond Future	0.00		12.65660	78.08248	0.00000	12.56256	78.59217		11.90	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.79312	75.24855	0.00000	12.69530	75.76901		12.40	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00		12.94384	76.68280	0.00000	12.84231	77.21288		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
R2044	On 01/02/2024	Bond Future	0.00		12.28000	74.05042	0.00000	12.28000	74.05042		13.12	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.52657	74.89171	0.00000	12.42933	75.43781		12.07	0.00	0.00	0	81,657.00
R2044	On 01/08/2024	Bond Future	0.00		12.64618	72.15468	0.00000	12.54516	72.71262		12.81	0.00	0.00	0	26,240.00
R2044	On 07/11/2024	Bond Future	0.00		12.77914	73.82688	0.00000	12.67401	74.39749		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.91207	71.02677	0.00000	12.80278	71.60943		13.34	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00		13.05780	72.38026	0.00000	12.94440	72.97375		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 01/02/2024	Bond Future	0.00		12.15000	77.48400	0.00000	12.15000	77.48400		12.87	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00		12.43177	73.66088	0.00000	12.33979	74.19035		12.73	0.00	0.00	0	245,525.00
R2048	On 01/08/2024	Bond Future	0.00		12.53762	75.27801	0.00000	12.44221	75.81897		12.79	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.66793	72.57247	0.00000	12.56859	73.12566		13.50	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.79877	74.13151	0.00000	12.69547	74.69631		13.33	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00		12.93160	71.10259	0.00000	12.82448	71.67793		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 01/02/2024	Bond Future	0.00		12.93000	94.22831	0.00000	12.93000	94.22831		13.07	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.44167	94.78368	0.00000	12.34948	95.46463		12.94	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.55262	96.86423	0.00000	12.45687	97.55994		12.98	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.68516	93.23845	0.00000	12.58531	93.94990		13.71	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.81503	95.24013	0.00000	12.71114	95.96654		13.54	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00		12.95393	91.19631	0.00000	12.84597	91.93623		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 01/02/2024	Bond Future	0.00		12.13000	65.30298	0.00000	12.13000	65.30298		11.62	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00		11.72653	65.95067	0.00000	11.65509	66.28962		11.36	0.00	0.00	0	13,247.00
R209	On 01/08/2024	Bond Future	0.00		11.82213	67.39837	0.00000	11.74810	67.74464		11.41	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		11.93846	65.80481	0.00000	11.86149	66.15881		11.89	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.05362	67.21841	0.00000	11.97375	67.57981		11.74	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00		12.17975	65.35200	0.00000	12.09703	65.71999		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 01/02/2024	Bond Future	0.00		240.25000	240.25000	0.00000	240.25000	240.25000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00		235.24557	235.24557	0.00000	235.46365	235.46365		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		240.46645	240.46645	0.00000	240.68895	240.68895		0.00	0.00	0.00	0	300.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	242.77576	242.77576	0.00000	243.00220	243.00220		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	248.05170	248.05170	0.00000	248.28225	248.28225		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	249.45739	249.45739	0.00000	249.69065	249.69065		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	11.71000	80.85133	0.00000	11.71000	80.85133		7.25	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	10.41571	84.90964	0.00000	10.34330	85.22079		7.94	0.00	0.00	0	26,520.00
R213	On 01/08/2024	Bond Future	0.00	10.48334	86.77380	0.00000	10.40738	87.09164		7.81	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.58075	85.22587	0.00000	10.50065	85.55072		8.06	0.00	0.00	0	16,163.00
R213	On 06/02/2025	Bond Future	0.00	10.68394	87.05795	0.00000	10.59957	87.38948		7.78	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.80128	85.16798	0.00000	10.71270	85.50547		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 01/02/2024	Bond Future	0.00	12.15000	62.55868	0.00000	12.15000	62.55868		12.83	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.21956	60.75441	0.00000	12.13287	61.17032		12.64	0.00	0.00	0	20,992.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,301.05000	1.30105	0.00000	1,528.75000	1.52875	1,301.050	12.87	0.46	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,348.28000	1.34828	0.00000	1,580.24000	1.58024	1,348.280	12.90	0.47	0.00	0	5,610.00
R214	On 02/05/2024	Bond Future	12.87 Put	569.43000	0.56943	0.00000	502.23000	0.50223	569.430	14.29	(0.22)	0.00	0	15,610.00
R214	On 02/05/2024	Bond Future	13.52 Put	193.89000	0.19389	0.00000	171.32000	0.17132	193.890	15.48	(0.09)	0.00	0	15,610.00
R214	On 01/08/2024	Bond Future	0.00	12.31758	62.08821	0.00000	12.22788	62.51314		12.70	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.43907	60.22159	0.00000	12.34595	60.65611		13.34	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.56094	61.51558	0.00000	12.46439	61.95924		13.18	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00	12.68526	59.38939	0.00000	12.58545	59.84124		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 :											912,302,323.04	9,186	1,517,994.00	
Grand Total:											912,302,323.04	9,186	1,517,994.00	