

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2024

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	948.86900	948.86900	0.00000	951.15400	951.15400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.75100	969.75100	0.00000	972.08500	972.08500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	992.35600	992.35600	0.00000	994.74000	994.74000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,013.75400	1,013.75400	0.00000	1,016.18700	1,016.18700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2025		Index Future	0.00	1,039.24300	1,039.24300	0.00000	1,039.24300	1,039.24300	0.00	0.00	0.00	0	0.00
AL7T	On 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	1,096.17100	1,096.17100	0.00000	1,099.73900	1,099.73900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,120.29400	1,120.29400	0.00000	1,123.94000	1,123.94000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,146.40800	1,146.40800	0.00000	1,150.13400	1,150.13400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,171.12800	1,171.12800	0.00000	1,174.93200	1,174.93200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2025		Index Future	0.00	1,201.41600	1,201.41600	0.00000	1,201.41600	1,201.41600	0.00	0.00	0.00	0	0.00
ALBI	On 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	950.55500	950.55500	0.00000	952.05300	952.05300	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	971.47300	971.47300	0.00000	973.00400	973.00400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	994.11800	994.11800	0.00000	995.68100	995.68100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.55400	1,015.55400	0.00000	1,017.14800	1,017.14800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2025		Index Future	0.00	1,040.22200	1,040.22200	0.00000	1,040.22200	1,040.22200	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.68504	73.11503	0.00000	12.65392	73.24982	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.83327	74.74151	0.00000	12.80083	74.87905	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.01604	72.69807	0.00000	12.98222	72.83795	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.20353	74.27867	0.00000	13.16829	74.42085	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2025		Bond Future	0.00	12.73000	74.62168	0.00000	12.73000	74.62168	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.24158	68.03900	0.00000	13.24123	68.04074	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.38187	69.55239	0.00000	13.38155	69.55395	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.54999	66.92080	0.00000	13.54983	66.92156	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.71415	68.37403	0.00000	13.71414	68.37408	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2025		Bond Future	0.00	13.25000	68.48670	0.00000	13.25000	68.48670	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 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	936.75200	936.75200	0.00000	938.31600	938.31600	0.00	0.00	0.00	0	726.00
GOVI	On 01/08/2024		GOVI	0.00	957.36700	957.36700	0.00000	958.96500	958.96500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	979.68300	979.68300	0.00000	981.31500	981.31500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.80800	1,000.80800	0.00000	1,002.47200	1,002.47200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2025		GOVI	0.00	1,025.21900	1,025.21900	0.00000	1,025.21900	1,025.21900	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024		Bond Future	0.00	179.49026	179.49026	0.00000	179.63287	179.63287	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.65079	181.65079	0.00000	181.79590	181.79590	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	185.92878	185.92878	0.00000	186.07519	186.07519		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	129.78490	129.78490	0.00000	129.78088	129.78088		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00	132.67218	132.67218	0.00000	132.66767	132.66767		0.00	0.00	0.00	0	728.00
I2029	On 07/11/2024	Bond Future	0.00	134.39870	134.39870	0.00000	134.39241	134.39241		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	137.32503	137.32503	0.00000	137.31728	137.31728		0.00	0.00	0.00	0	0.00
I2029	On 02/05/2025	Bond Future	0.00	137.85000	137.85000	0.00000	137.85000	137.85000		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	122.06005	122.06005	0.00000	122.50452	122.50452		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.77549	124.77549	0.00000	125.22945	125.22945		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	126.21947	126.21947	0.00000	126.68248	126.68248		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.96792	128.96792	0.00000	129.43971	129.43971		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	130.62000	130.62000	0.00000	130.62000	130.62000		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.98332	132.98332	0.00000	133.86699	133.86699		0.00	0.00	0.00	0	5,213.00
I2038	On 01/08/2024	Bond Future	0.00	133.88008	133.88008	0.00000	134.78287	134.78287		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.03261	137.03261	0.00000	137.95517	137.95517		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.90242	137.90242	0.00000	138.84326	138.84326		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2025	Bond Future	0.00	139.68000	139.68000	0.00000	139.68000	139.68000		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.39416	114.39416	0.00000	114.52827	114.52827		0.00	0.00	0.00	0	16,140.00
I2046	On 01/08/2024	Bond Future	0.00	116.93905	116.93905	0.00000	117.07575	117.07575		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.49580	117.49580	0.00000	117.63411	117.63411		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.05311	120.05311	0.00000	120.19334	120.19334		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2025	Bond Future	0.00	121.97000	121.97000	0.00000	121.97000	121.97000		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.18957	116.18957	0.00000	116.43290	116.43290		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.47794	116.47794	0.00000	116.72623	116.72623		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.22068	119.22068	0.00000	119.47339	119.47339		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.46030	119.46030	0.00000	119.71685	119.71685		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2025	Bond Future	0.00	121.16000	121.16000	0.00000	121.16000	121.16000		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 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	350.00900	350.00900	0.00000	350.81400	350.81400		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	357.79500	357.79500	0.00000	358.61800	358.61800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.22400	366.22400	0.00000	367.06500	367.06500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	374.20100	374.20100	0.00000	375.05900	375.05900		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2025	Index Future	0.00	383.30400	383.30400	0.00000	383.30400	383.30400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00

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	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.32000	91.68000		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	8.31000	91.69000		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	8.25000	91.75000		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	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.11000	91.89000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.75000	92.25000	0.00000	7.78000	92.22000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.66000	92.34000	0.00000	7.71000	92.29000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.52000	92.48000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.57000	92.43000	0.00000	7.62000	92.38000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.59000	92.41000	0.00000	7.62000	92.38000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.93368	107.52951	0.00000	8.92884	107.54087	2.87		0.00	626,251,866.24	5,824	92,679.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,970.89000	1.97089	0.00000	1,983.12000	1.98312	1,970.890	3.48	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	28.00000	0.02800	0.00000	28.57000	0.02857	28.000	3.86	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.93202	104.58732	0.00000	8.92674	104.59864		2.84	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.95314	107.02272	0.00000	8.94773	107.03311		2.67	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.98779	104.01110	0.00000	8.98218	104.02067		2.52	0.00	0.00	0	0.00
R186	On 02/05/2025		Bond Future	0.00	8.48000	106.93652	0.00000	8.48000	106.93652		2.17	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	261.57391	261.57391	0.00000	262.09952	262.09952		0.00	0.00	0.00	0	4,858.00
R202	On 01/08/2024		Bond Future	0.00	262.31551	262.31551	0.00000	262.85171	262.85171		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	268.49269	268.49269	0.00000	269.03846	269.03846		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	269.12730	269.12730	0.00000	269.68173	269.68173		0.00	0.00	0.00	0	0.00
R202	On 02/05/2025		Bond Future	0.00	272.31000	272.31000	0.00000	272.31000	272.31000		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.22515	92.63048	0.00000	10.17008	92.85135	6.27		0.00	58,357,202.40	630	133,584.00
R2030	On 02/05/2024		Bond Future	9.66 Call	339.80000	0.33980	0.00000	395.40000	0.39540	339.800	6.58	0.21	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,076.24000	1.07624	0.00000	1,191.39000	1.19139	1,076.240	7.03	0.47	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,194.70000	2.19470	0.00000	2,357.87000	2.35787	2,194.700	7.45	0.70	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,783.94000	2.78394	0.00000	2,962.61000	2.96261	2,783.940	7.63	0.77	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,746.34000	3.74634	0.00000	3,942.00000	3.94200	3,746.340	7.90	0.86	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	29.69000	0.02969	0.00000	26.07000	0.02607	29.690	8.02	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	6.97000	0.00697	0.00000	6.05000	0.00605	6.970	8.02	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.34000	0.00034	0.00000	0.29000	0.00029	0.340	8.02	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.30197	90.66318	0.00000	10.24372	90.88864		6.32	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	10.39521	92.77397	0.00000	10.33349	93.00368		6.16	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.49556	90.76155	0.00000	10.43019	90.99530		6.17	0.00	0.00	0	0.00
R2030	On 02/05/2025	Bond Future	0.00	9.93000	94.94492	0.00000	9.93000	94.94492		5.89	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00	11.10926	86.03517	0.00000	11.02420	86.43279		8.61	0.00	2,530,638,490.38	29,414	133,539.00
R2032	On 02/05/2024	Bond Future	10.30 Call	193.14000	0.19314	0.00000	252.16000	0.25216	193.140	8.10	0.12	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	235.59000	0.23559	0.00000	303.90000	0.30390	235.590	8.17	0.14	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	439.58000	0.43958	0.00000	545.75000	0.54575	439.580	8.39	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	464.14000	0.46414	0.00000	574.30000	0.57430	464.140	8.42	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	543.34000	0.54334	0.00000	665.72000	0.66572	543.340	8.49	0.27	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	889.91000	0.88991	0.00000	1,057.15000	1.05715	889.910	8.76	0.38	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,394.03000	1.39403	0.00000	1,610.11000	1.61011	1,394.030	9.06	0.50	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,237.77000	1.23777	0.00000	1,080.06000	1.08006	1,237.770	9.23	(0.44)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,110.39000	1.11039	0.00000	965.79000	0.96579	1,110.390	9.32	(0.41)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,106.90000	2.10690	0.00000	2,372.36000	2.37236	2,106.900	9.42	0.63	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	462.45000	0.46245	0.00000	394.20000	0.39420	462.450	10.06	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	57.09000	0.05709	0.00000	47.37000	0.04737	57.090	11.31	(0.03)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	26.91000	0.02691	0.00000	22.05000	0.02205	26.910	11.31	(0.02)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	16.54000	0.01654	0.00000	13.46000	0.01346	16.540	11.31	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.20806	87.92840	0.00000	11.11904	88.33452		8.48	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.33256	85.80897	0.00000	11.23907	86.22356		8.78	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,448.47000	3.44847	0.00000	3,704.37000	3.70437	3,448.470	9.38	0.59	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	491.24000	0.49124	0.00000	445.80000	0.44580	491.240	10.72	(0.12)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.46014	87.65572	0.00000	11.36215	88.07839		8.37	0.00	0.00	0	0.00
R2032	On 02/05/2025	Bond Future	0.00	10.91000	88.15116	0.00000	10.91000	88.15116		8.43	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	11.85150	83.74172	0.00000	11.82519	83.87975		9.99	0.00	178,537,347.04	2,132	165,352.00
R2035	On 01/08/2024	Bond Future	0.00	11.96036	85.58461	0.00000	11.93300	85.72545		9.98	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.09833	83.06285	0.00000	12.06994	83.20580		10.42	0.00	0.00	0	19,854.00
R2035	On 06/02/2025	Bond Future	0.00	12.24002	84.85114	0.00000	12.21056	84.99621		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2025	Bond Future	0.00	11.78000	84.96838	0.00000	11.78000	84.96838		10.45	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	12.27326	78.23581	0.00000	12.24112	78.40374		10.53	0.00	38,883,197.57	497	83,330.00
R2037	On 01/08/2024	Bond Future	0.00	12.39731	75.70134	0.00000	12.36390	75.87274		11.10	0.00	0.00	0	72,241.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,811.07000	1.81107	0.00000	1,891.39000	1.89139	1,811.070	11.99	0.42	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,218.69000	1.21869	0.00000	1,179.54000	1.17954	1,218.690	13.53	(0.27)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	585.51000	0.58551	0.00000	565.12000	0.56512	585.510	14.00	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.53612	77.46325	0.00000	12.50144	77.63780		11.02	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.67663	74.86982	0.00000	12.64065	75.04740		11.46	0.00	0.00	0	0.00
R2037	On 02/05/2025	Bond Future	0.00	12.25000	79.19556	0.00000	12.25000	79.19556		11.11	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	12.60777	77.92866	0.00000	12.60685	77.93368		11.27	0.00	554,072,772.60	7,110	143,551.00
R2040	On 01/08/2024	Bond Future	0.00	12.73737	75.13707	0.00000	12.73645	75.14200		11.92	0.00	107,821,695.45	1,435	2,992.00
R2040	On 07/11/2024	Bond Future	0.00	12.88134	76.88566	0.00000	12.88055	76.88982		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.02651	74.02898	0.00000	13.02583	74.03249		12.39	0.00	0.00	0	0.00
R2040	On 02/05/2025	Bond Future	0.00	12.63000	78.34034	0.00000	12.63000	78.34034		12.03	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
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024		Bond Future	0.00	12.72557	73.79519	12.72974	73.77251		12.00	0.00	19,408,134.97	263	81,581.00
R2044	On 02/05/2024		Bond Future	12.50 Put	2,463.07000	2.46307	2,487.54000	2.48754	2,463.070	12.91	(0.60)	0.00	0	4,200.00
R2044	On 02/05/2024		Bond Future	12.75 Put	1,752.08000	1.75208	1,774.50000	1.77450	1,752.080	13.37	(0.48)	0.00	0	10,030.00
R2044	On 02/05/2024		Bond Future	13.00 Put	1,220.84000	1.22084	1,240.48000	1.24048	1,220.840	13.83	(0.36)	0.00	0	10,030.00
R2044	On 01/08/2024		Bond Future	0.00	12.85239	71.03779	12.85676	71.01444		12.73	0.00	0.00	0	26,240.00
R2044	On 07/11/2024		Bond Future	0.00	12.99266	72.69096	12.99738	72.66619		12.68	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	13.13371	69.86924	13.13876	69.84323		13.29	0.00	0.00	0	0.00
R2044	On 02/05/2025		Bond Future	0.00	12.72000	74.17306	12.72000	74.17306		12.91	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024		Bond Future	0.00	12.63476	72.51622	12.63457	72.51727		12.62	0.00	2,248,002.82	31	245,556.00
R2048	On 01/08/2024		Bond Future	0.00	12.74767	74.11204	12.74751	74.11291		12.66	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	12.88558	71.38653	12.88561	71.38637		13.37	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	13.02480	72.92306	13.02499	72.92206		13.23	0.00	0.00	0	0.00
R2048	On 02/05/2025		Bond Future	0.00	12.60000	72.91114	12.60000	72.91114		13.64	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.59460	93.67388	12.60901	93.57056		12.80	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.71087	95.73511	12.72588	95.62933		12.83	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.84908	92.09215	12.86492	91.98278		13.55	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	12.98521	94.07292	13.00185	93.96028		13.40	0.00	0.00	0	0.00
R2053	On 02/05/2025		Bond Future	0.00	12.64000	93.37941	12.64000	93.37941		13.82	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024		Bond Future	0.00	11.99982	64.67603	11.96730	64.82589		11.35	0.00	7,761,123.60	120	13,127.00
R209	On 01/08/2024		Bond Future	0.00	12.10476	66.09923	12.07107	66.25221		11.38	0.00	0.00	0	1,690.00
R209	On 07/11/2024		Bond Future	0.00	12.23130	64.48163	12.19639	64.63743		11.87	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.35717	65.86940	12.32106	66.02787		11.75	0.00	0.00	0	0.00
R209	On 02/05/2025		Bond Future	0.00	11.89000	66.65348	11.89000	66.65348		11.95	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	234.19755	234.19755	234.52757	234.52757		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024		Bond Future	0.00	239.40763	239.40763	239.74423	239.74423		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024		Bond Future	0.00	241.71533	241.71533	242.05670	242.05670		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	246.97752	246.97752	247.32398	247.32398		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025		Bond Future	0.00	248.03000	248.03000	248.03000	248.03000		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.74061	83.53110	10.66612	83.84464		7.97	0.00	0.00	0	26,520.00
R213	On 01/08/2024		Bond Future	0.00	10.82333	85.36936	10.74519	85.68953		7.86	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.93773	83.79685	10.85549	84.12336		8.12	0.00	0.00	0	16,163.00
R213	On 06/02/2025		Bond Future	0.00	11.05952	85.60157	10.97302	85.93420		7.85	0.00	0.00	0	0.00
R213	On 02/05/2025		Bond Future	0.00	10.52000	86.24548	10.52000	86.24548		7.82	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.42836	59.77081	12.42777	59.77355		12.57	0.00	0.00	0	22,992.00
R214	On 02/05/2024		Bond Future	12.12 Call	767.07000	0.76707	776.07000	0.77607	767.070	12.34	0.35	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	802.69000	0.80269	811.82000	0.81182	802.690	12.37	0.36	2,209,845.50	500	5,110.00

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	12.87	Put	699.99000	0.69999	0.00000	707.47000	0.70747	699.990	13.76	(0.29)	(3,533,525.01)	1,000	15,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	224.59000	0.22459	0.00000	229.26000	0.22926	224.590	14.98	(0.11)	(675,763.45)	500	15,110.00
R214	On 01/08/2024	Bond Future	0.00		12.53310	61.08618	0.00000	12.53253	61.08880		12.62	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.66178	59.20205	0.00000	12.66137	59.20390		13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.79151	60.47660	0.00000	12.79124	60.47780		13.13	0.00	0.00	0	0.00
R214	On 02/05/2025	Bond Future	0.00		12.40000	60.69515	0.00000	12.40000	60.69515		13.47	0.00	0.00	0	0.00
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 :										4,121,980,390.11		49,456	1,560,882.00		
Grand Total:										4,121,980,390.11		49,456	1,560,882.00		