

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2024

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	953.16600	953.16600	0.00000	952.98200	952.98200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	974.10100	974.10100	0.00000	973.91200	973.91200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.01600	997.01600	0.00000	996.82000	996.82000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,018.31700	1,018.31700	0.00000	1,018.11400	1,018.11400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,039.45100	1,039.45100	0.00000	1,039.23800	1,039.23800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,103.88100	1,103.88100	0.00000	1,103.81400	1,103.81400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.12600	1,128.12600	0.00000	1,128.05700	1,128.05700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.66500	1,154.66500	0.00000	1,154.59100	1,154.59100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.33400	1,179.33400	0.00000	1,179.25500	1,179.25500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,203.81000	1,203.81000	0.00000	1,203.72300	1,203.72300	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	956.62900	956.62900	0.00000	956.45300	956.45300	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	977.64000	977.64000	0.00000	977.46000	977.46000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,000.63800	1,000.63800	0.00000	1,000.45100	1,000.45100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,022.01700	1,022.01700	0.00000	1,021.82200	1,021.82200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,043.22700	1,043.22700	0.00000	1,043.02400	1,043.02400	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	12.66522	73.20084	0.00000	12.56230	73.64862	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.81326	74.82631	0.00000	12.70581	75.28395	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.99102	72.80152	0.00000	12.87846	73.26936	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.18084	74.37017	0.00000	13.06317	74.84721	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.38796	72.12091	0.00000	13.26495	72.60687	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	13.12721	68.61101	0.00000	13.13194	68.58720	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.26346	70.13449	0.00000	13.26840	70.11004	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42296	67.53242	0.00000	13.42826	67.50672	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.58464	68.98543	0.00000	13.59034	68.95833	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.76602	66.15703	0.00000	13.77220	66.12829	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	942.80700	942.80700	0.00000	942.55400	942.55400	0.00	0.00	0.00	0	725.00
GOVI	On 01/08/2024		GOVI	0.00	963.51400	963.51400	0.00000	963.25500	963.25500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	986.18000	986.18000	0.00000	985.91300	985.91300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,007.25000	1,007.25000	0.00000	1,006.97300	1,006.97300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,028.15400	1,028.15400	0.00000	1,027.86700	1,027.86700	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	179.05852	179.05852	0.00000	179.10249	179.10249	0.00	0.00	10,743,511.20	60	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.20221	181.20221	0.00000	181.24692	181.24692	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.50940	185.50940	0.00000	185.55358	185.55358	0.00	0.00	13,913,205.00	75	0.00
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	128.97702	128.97702	0.00000	129.02202	129.02202	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.84106	131.84106	0.00000	131.88689	131.88689	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	133.57695	133.57695	0.00000	133.62275	133.62275		0.00	0.00	8,816,078.70	66	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.45914	136.45914	0.00000	136.50434	136.50434		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.88893	137.88893	0.00000	137.93313	137.93313		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	121.15987	121.15987	0.00000	121.19732	121.19732		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.85040	123.85040	0.00000	123.88845	123.88845		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.29957	125.29957	0.00000	125.33746	125.33746		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.00329	128.00329	0.00000	128.04055	128.04055		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.15552	129.15552	0.00000	129.19176	129.19176		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	131.82849	131.82849	0.00000	131.86713	131.86713		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.69433	132.69433	0.00000	132.73368	132.73368		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.84808	135.84808	0.00000	135.88725	135.88725		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.66586	136.66586	0.00000	136.70417	136.70417		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.52636	139.52636	0.00000	139.56358	139.56358		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	112.96671	112.96671	0.00000	113.00064	113.00064		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.47516	115.47516	0.00000	115.50977	115.50977		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.02292	116.02292	0.00000	116.05737	116.05737		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.52554	118.52554	0.00000	118.55921	118.55921		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.76171	118.76171	0.00000	118.79435	118.79435		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	114.33928	114.33928	0.00000	114.37272	114.37272		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.58203	114.58203	0.00000	114.61608	114.61608		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.30542	117.30542	0.00000	117.33914	117.33914		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.48064	117.48064	0.00000	117.51389	117.51389		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.93898	119.93898	0.00000	119.97124	119.97124		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	346.67400	346.67400	0.00000	346.71000	346.71000		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.37200	354.37200	0.00000	354.40800	354.40800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.79700	362.79700	0.00000	362.83300	362.83300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.62900	370.62900	0.00000	370.66400	370.66400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.39900	378.39900	0.00000	378.43400	378.43400		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	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	8.36800	91.63200	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	8.33800	91.66200	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	8.36800	91.63200	0.00000	8.37000	91.63000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.29800	91.70200	0.00000	8.30000	91.70000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	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	8.29000	91.71000	0.00000	8.29000	91.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.20000	91.80000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.92800	92.07200	0.00000	7.93000	92.07000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.82000	92.18000	0.00000	7.82000	92.18000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.72000	92.28000	0.00000	7.72000	92.28000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.72800	92.27200	0.00000	7.73000	92.27000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.78800	92.21200	0.00000	7.79000	92.21000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.92319	107.55414	0.00000	8.93457	107.52742			2.93	0.00	0.00	0	93,097.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,946.20000	1.94620	0.00000	1,924.66000	1.92466	1,946.200	3.53	0.90	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	13.17000	0.01317	0.00000	14.52000	0.01452	13.170	4.00	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.92234	104.60807	0.00000	8.93513	104.58065			2.95	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.92988	107.06738	0.00000	8.94497	107.03841			2.84	0.00	0.00	0	35,599.00
R186	On 06/02/2025	Bond Future	0.00	8.97338	104.03569	0.00000	8.99147	104.00482			2.66	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.08014	106.18500	0.00000	9.10236	106.15195			2.27	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	259.65060	259.65060	0.00000	259.72913	259.72913			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.33904	260.33904	0.00000	260.41925	260.41925			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.52723	266.52723	0.00000	266.60693	266.60693			0.00	0.00	1,599,163.38	6	0.00
R202	On 06/02/2025	Bond Future	0.00	267.06793	267.06793	0.00000	267.14617	267.14617			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.65815	272.65815	0.00000	272.73420	272.73420			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	10.12608	93.02830	0.00000	10.13381	92.99718			6.08	0.00	348,949,153.30	3,751	127,088.00
R2030	On 02/05/2024	Bond Future	9.66 Call	271.47000	0.27147	0.00000	270.74000	0.27074	271.470	6.27	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,073.86000	1.07386	0.00000	1,066.30000	1.06630	1,073.860	6.85	0.53	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,327.48000	2.32748	0.00000	2,310.78000	2.31078	2,327.480	7.40	0.77	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,974.35000	2.97435	0.00000	2,954.10000	2.95410	2,974.350	7.62	0.84	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	4,009.46000	4.00946	0.00000	3,985.04000	3.98504	4,009.460	7.96	0.92	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	9.58000	0.00958	0.00000	10.56000	0.01056	9.580	8.39	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	1.57000	0.00157	0.00000	1.79000	0.00179	1.570	8.39	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.04000	0.00004	0.00000	0.04000	0.00004	0.040	8.39	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.19810	91.06571	0.00000	10.20630	91.03385			6.33	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.27920	93.20633	0.00000	10.28814	93.17292			6.28	0.00	0.00	0	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.37739	91.18464	0.00000	10.38721	91.14939			5.65	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.51235	93.06800	0.00000	10.52320	93.03071			5.41	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

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	10.96877	86.69319	0.00000	10.97721	86.65348		8.10	0.00	1,647,170.61	19	126,973.00
R2032	On 02/05/2024	Bond Future	10.30 Call	101.81000	0.10181	0.00000	101.57000	0.10157	101.810	6.92	0.09	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	136.10000	0.13610	0.00000	135.57000	0.13557	136.100	6.99	0.12	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	329.23000	0.32923	0.00000	326.76000	0.32676	329.230	7.29	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	354.93000	0.35493	0.00000	352.19000	0.35219	354.930	7.33	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	439.86000	0.43986	0.00000	436.21000	0.43621	439.860	7.43	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	835.14000	0.83514	0.00000	827.34000	0.82734	835.140	7.83	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,434.30000	1.43430	0.00000	1,420.81000	1.42081	1,434.300	8.28	0.59	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	679.02000	0.67902	0.00000	702.13000	0.70213	679.020	8.51	(0.34)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	587.37000	0.58737	0.00000	608.71000	0.60871	587.370	8.65	(0.30)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,277.60000	2.27760	0.00000	2,257.50000	2.25750	2,277.600	8.79	0.73	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	186.15000	0.18615	0.00000	196.39000	0.19639	186.150	9.66	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	15.35000	0.01535	0.00000	16.86000	0.01686	15.350	11.54	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	6.55000	0.00655	0.00000	7.30000	0.00730	6.550	11.71	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	3.52000	0.00352	0.00000	3.96000	0.00396	3.520	11.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.06175	88.59721	0.00000	11.07060	88.55657		8.55	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.17418	86.51285	0.00000	11.18367	86.47046		8.93	0.00	96,288,802.05	1,113	1,130.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,753.65000	3.75365	0.00000	3,731.70000	3.73170	3,753.650	9.30	0.64	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	381.61000	0.38161	0.00000	388.66000	0.38866	381.610	10.93	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.29778	88.35752	0.00000	11.30800	88.31313		7.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.44308	86.01817	0.00000	11.45413	85.97159		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	11.72964	84.38374	0.00000	11.73825	84.33815		9.91	0.00	0.00	0	160,734.00
R2035	On 01/08/2024	Bond Future	0.00	11.83415	86.23708	0.00000	11.84313	86.19042		9.81	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.96266	83.74912	0.00000	11.97220	83.70060		10.76	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.10171	85.53533	0.00000	12.11187	85.48480		8.77	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.25141	82.78856	0.00000	12.26227	82.73575		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	12.14892	78.88848	0.00000	12.15802	78.84044		10.85	0.00	709,996.32	9	72,758.00
R2037	On 01/08/2024	Bond Future	0.00	12.26856	76.36499	0.00000	12.27804	76.31584		11.34	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,925.85000	1.92585	0.00000	1,911.13000	1.91113	1,925.850	11.88	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	902.53000	0.90253	0.00000	920.49000	0.92049	902.530	13.48	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	429.67000	0.42967	0.00000	440.38000	0.44038	429.670	14.33	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.39843	78.15973	0.00000	12.40846	78.10868		11.85	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.53633	75.56572	0.00000	12.54696	75.51267		10.18	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.69601	77.12437	0.00000	12.70732	77.06909		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	12.48218	78.61879	0.00000	12.49145	78.56752		11.54	0.00	0.00	0	145,053.00
R2040	On 01/08/2024	Bond Future	0.00	12.60734	75.83900	0.00000	12.61699	75.78655		12.11	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00	12.74255	77.62126	0.00000	12.75274	77.56686		12.67	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.88497	74.76488	0.00000	12.89575	74.70843		10.89	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.04767	76.30637	0.00000	13.05912	76.24763		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	12.59031	74.53744	0.00000	12.59435	74.51508		12.22	0.00	0.00	0	77,730.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,812.20000	1.81220	0.00000	1,837.72000	1.83772	1,812.200	13.13	(0.54)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,188.13000	1.18813	0.00000	1,210.70000	1.21070	1,188.130	13.59	(0.40)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	754.81000	0.75481	0.00000	773.50000	0.77350	754.810	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	12.71233	71.79320	0.00000	12.71654	71.77030		12.86	0.00	0.00	0	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	12.84368	73.48031	0.00000	12.84819	73.45619		13.48	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.98146	70.66094	0.00000	12.98632	70.63543		11.60	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.13799	72.11751	0.00000	13.14326	72.09041		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	12.50187	73.26191	0.00000	12.50546	73.24158		12.68	0.00	0.00	0	246,040.00
R2048	On 01/08/2024	Bond Future	0.00	12.61025	74.87100	0.00000	12.61399	74.85016		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.73938	72.17924	0.00000	12.74339	72.15728		14.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.87527	73.71834	0.00000	12.87961	73.69503		11.38	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.01800	70.78998	0.00000	13.02271	70.76517		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	12.43963	94.79865	0.00000	12.44352	94.77010		12.89	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55034	96.88068	0.00000	12.55439	96.85146		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.67847	93.28581	0.00000	12.68281	93.25508		14.23	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81019	95.27373	0.00000	12.81489	95.24110		11.58	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.95590	91.37076	0.00000	12.96101	91.33602		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	11.85822	65.33214	0.00000	11.86685	65.29189		11.65	0.00	783,985.68	12	13,185.00
R209	On 01/08/2024	Bond Future	0.00	11.95851	66.76701	0.00000	11.96747	66.72582		11.59	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.07579	65.17967	0.00000	12.08525	65.13691		12.73	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.19856	66.56947	0.00000	12.20857	66.52498		10.40	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.33645	64.78960	0.00000	12.34708	64.74321		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	233.34041	233.34041	0.00000	233.42197	233.42197		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.52196	238.52196	0.00000	238.60500	238.60500		0.00	0.00	7,632,702.72	32	300.00
R210	On 07/11/2024	Bond Future	0.00	240.86134	240.86134	0.00000	240.94418	240.94418		0.00	0.00	14,451,680.40	60	0.00
R210	On 06/02/2025	Bond Future	0.00	246.05765	246.05765	0.00000	246.13943	246.13943		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.80734	247.80734	0.00000	247.88734	247.88734		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	10.61890	84.04417	0.00000	10.62157	84.03287		7.12	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.69644	85.89007	0.00000	10.69927	85.87841		7.35	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.79911	84.34814	0.00000	10.80228	84.33548		7.64	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.91769	86.14783	0.00000	10.92129	86.13391		6.59	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.05213	84.36908	0.00000	11.05625	84.35367		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	12.32292	60.26433	0.00000	12.32630	60.24841		12.61	0.00	8,617,799.19	143	23,361.00
R214	On 02/05/2024	Bond Future	12.12 Call	847.64000	0.84764	0.00000	852.04000	0.85204	847.640	13.30	0.39	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	887.49000	0.88749	0.00000	891.82000	0.89182	887.490	13.34	0.40	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	467.85000	0.46785	0.00000	480.66000	0.48066	467.850	14.70	(0.22)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	117.68000	0.11768	0.00000	123.23000	0.12323	117.680	15.86	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.42447	61.58794	0.00000	12.42799	61.57157		12.55	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.54597	59.72878	0.00000	12.54974	59.71152		13.86	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.67398	61.00262	0.00000	12.67805	60.98428		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On 08/05/2025	Bond Future	0.00	12.80877	58.95682	0.00000	12.81319	58.93722	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 :										514,153,248.55	5,346	1,533,780.00	
Grand Total:										514,153,248.55	5,346	1,533,780.00	