

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2024

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 02/05/2024		Index Future	0.00	955.69500	955.69500	0.00000	951.59100	951.59100		0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	976.66900	976.66900	0.00000	972.47500	972.47500		0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	999.48200	999.48200	0.00000	995.18600	995.18600		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,020.91100	1,020.91100	0.00000	1,016.52000	1,016.52000		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	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,109.62400	1,109.62400	0.00000	1,102.31700	1,102.31700		0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,133.97600	1,133.97600	0.00000	1,126.50800	1,126.50800		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,160.46400	1,160.46400	0.00000	1,152.81700	1,152.81700		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,185.34400	1,185.34400	0.00000	1,177.53000	1,177.53000		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	0.00
ALBI	On 02/05/2024		Index Future	0.00	964.93300	964.93300	0.00000	957.64100	957.64100		0.00	0.00	0	97.00
ALBI	On 01/08/2024		Index Future	0.00	986.10900	986.10900	0.00000	978.65700	978.65700		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,009.14300	1,009.14300	0.00000	1,001.51300	1,001.51300		0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,030.77900	1,030.77900	0.00000	1,022.98300	1,022.98300		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	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	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.43642	74.20137	0.00000	12.57588	73.58933		0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.57470	75.84764	0.00000	12.72035	75.22180		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.74385	73.83419	0.00000	12.89682	73.19277		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.92070	75.43045	0.00000	13.08109	74.77429		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	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	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	0.00
ES42	On 02/05/2024		Bond Future	0.00	12.88585	69.84452	0.00000	13.06579	68.92148		0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.01288	71.39396	0.00000	13.19993	70.45023		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.16373	68.80953	0.00000	13.35923	67.84275		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.31363	70.29527	0.00000	13.51734	69.30683		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	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	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	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	0.00
GOVI	On 02/05/2024		GOVI	0.00	950.71800	950.71800	0.00000	943.62100	943.62100		0.00	0.00	0	724.00
GOVI	On 01/08/2024		GOVI	0.00	971.58300	971.58300	0.00000	964.32900	964.32900		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	994.27700	994.27700	0.00000	986.85100	986.85100		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,015.59400	1,015.59400	0.00000	1,008.00600	1,008.00600		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	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	0.00
I2025	On 02/05/2024		Bond Future	0.00	179.32406	179.32406	0.00000	179.42420	179.42420		0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.47004	181.47004	0.00000	181.57192	181.57192		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.75280	185.75280	0.00000	185.85522	185.85522		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	0.00
I2029	On 02/05/2024		Bond Future	0.00	129.39226	129.39226	0.00000	129.41874	129.41874		0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.26304	132.26304	0.00000	132.28978	132.28978		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	133.98632	133.98632	0.00000	134.01229	134.01229		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.88723	136.88723	0.00000	136.91237	136.91237		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	122.32927	122.32927	0.00000	121.49755	121.49755		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	125.04338	125.04338	0.00000	124.19295	124.19295		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	126.49963	126.49963	0.00000	125.62778	125.62778		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.23865	129.23865	0.00000	128.34662	128.34662		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	133.68064	133.68064	0.00000	132.90363	132.90363		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	134.58484	134.58484	0.00000	133.79018	133.79018		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.76065	137.76065	0.00000	136.94604	136.94604		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.62886	138.62886	0.00000	137.79501	137.79501		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	114.54278	114.54278	0.00000	113.71024	113.71024		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	117.08403	117.08403	0.00000	116.23280	116.23280		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.64974	117.64974	0.00000	116.77717	116.77717		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.19619	120.19619	0.00000	119.30346	119.30346		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	116.07453	116.07453	0.00000	115.82453	115.82453		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	116.35341	116.35341	0.00000	116.09762	116.09762		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.09905	119.09905	0.00000	118.83603	118.83603		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.32096	119.32096	0.00000	119.05080	119.05080		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 02/05/2024	Index Future	0.00	350.50700	350.50700	0.00000	348.85900	348.85900		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	358.28400	358.28400	0.00000	356.59900	356.59900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.74200	366.74200	0.00000	365.01500	365.01500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	374.68500	374.68500	0.00000	372.92000	372.92000		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
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	ContractsTraded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35600	91.64400	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	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	8.30000	91.70000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.30000	91.70000		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	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024		Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	8.00000	8.00000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.76000	92.24000	0.00000	7.75000	92.25000		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	7.66000	92.34000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.46000	92.54000	0.00000	7.52000	92.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.48000	92.52000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.52000	92.48000	0.00000	7.59000	92.41000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.77290	107.90783	0.00000	8.85474	107.71504		2.69	0.00	0.00	0	94,597.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,283.41000	2.28341	0.00000	2,109.49000	2.10949	2,283.410	3.36	0.92	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	10.51000	0.01051	0.00000	14.76000	0.01476	10.510	3.77	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.75506	104.96762	0.00000	8.84674	104.77037		2.85	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.74805	107.41736	0.00000	8.85339	107.21442		2.61	0.00	0.00	0	44,477.00
R186	On 06/02/2025		Bond Future	0.00	8.75980	104.40117	0.00000	8.88147	104.19276		2.49	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	262.56861	262.56861	0.00000	260.57740	260.57740		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	263.31648	263.31648	0.00000	261.28056	261.28056		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.53064	269.53064	0.00000	267.44380	267.44380		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	270.15404	270.15404	0.00000	268.01909	268.01909		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	10.05894	93.29913	0.00000	10.16068	92.88911		5.99	0.00	41,984,608.50	450	135,060.00
R2030	On 02/05/2024		Bond Future	9.66 Call	400.66000	0.40066	0.00000	307.68000	0.30768	400.660	6.12	0.27	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,296.88000	1.29688	0.00000	1,084.89000	1.08489	1,296.880	6.60	0.57	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,591.42000	2.59142	0.00000	2,284.34000	2.28434	2,591.420	7.06	0.79	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	3,245.66000	3.24566	0.00000	2,909.11000	2.90911	3,245.660	7.26	0.85	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	4,284.60000	4.28460	0.00000	3,916.89000	3.91689	4,284.600	7.56	0.92	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	11.45000	0.01145	0.00000	17.25000	0.01725	11.450	7.94	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.12000	0.00212	0.00000	3.45000	0.00345	2.120	7.94	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.06000	0.00006	0.00000	0.12000	0.00012	0.060	7.94	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.12742	91.34089	0.00000	10.23520	90.92168		6.08	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.20818	93.47228	0.00000	10.32312	93.04234		6.07	0.00	0.00	0	1,652.00
R2030	On 06/02/2025		Bond Future	0.00	10.29993	91.46330	0.00000	10.42240	91.02320		5.92	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

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
R2032	On 02/05/2024	Bond Future	0.00		10.89028	87.06369	0.00000	10.99719	86.55955		8.31	0.00	43,531,845.00	500	126,409.00
R2032	On 02/05/2024	Bond Future	10.30	Call	251.04000	0.25104	0.00000	181.37000	0.18137	251.040	7.45	0.17	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	307.20000	0.30720	0.00000	225.03000	0.22503	307.200	7.50	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	578.39000	0.57839	0.00000	443.53000	0.44353	578.390	7.71	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	611.20000	0.61120	0.00000	470.68000	0.47068	611.200	7.74	0.32	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	716.87000	0.71687	0.00000	558.93000	0.55893	716.870	7.81	0.36	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,171.83000	1.17183	0.00000	950.19000	0.95019	1,171.830	8.10	0.49	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,810.39000	1.81039	0.00000	1,521.09000	1.52109	1,810.390	8.45	0.62	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	696.04000	0.69604	0.00000	878.90000	0.87890	696.040	8.63	(0.32)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	608.80000	0.60880	0.00000	774.42000	0.77442	608.800	8.74	(0.29)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,672.94000	2.67294	0.00000	2,318.33000	2.31833	2,672.940	8.85	0.74	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	211.13000	0.21113	0.00000	282.41000	0.28241	211.130	9.57	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	21.03000	0.02103	0.00000	30.47000	0.03047	21.030	11.17	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	9.68000	0.00968	0.00000	14.46000	0.01446	9.680	11.32	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	5.52000	0.00552	0.00000	8.45000	0.00845	5.520	11.32	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		10.97990	88.97433	0.00000	11.09188	88.45893		8.51	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.09138	86.88382	0.00000	11.20945	86.35545		8.86	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,040.90000	4.04090	0.00000	3,706.76000	3.70676	4,040.900	9.22	0.66	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	371.64000	0.37164	0.00000	428.18000	0.42818	371.640	10.84	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.20933	88.74298	0.00000	11.33354	88.20231		7.47	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		11.62190	84.95721	0.00000	11.75976	84.22441		10.41	0.00	59,724,918.63	703	158,927.00
R2035	On 01/08/2024	Bond Future	0.00		11.72224	86.82169	0.00000	11.86583	86.07263		10.30	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.84844	84.33311	0.00000	11.99876	83.56573		10.76	0.00	0.00	0	19,784.00
R2035	On 06/02/2025	Bond Future	0.00		11.98113	86.13833	0.00000	12.13830	85.35355		9.34	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		12.01241	79.61446	0.00000	12.15032	78.88109		10.96	0.00	0.00	0	83,373.00
R2037	On 01/08/2024	Bond Future	0.00		12.12680	77.10553	0.00000	12.27031	76.35592		11.44	0.00	111,803,018.50	1,450	73,191.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,410.22000	2.41022	0.00000	2,053.50000	2.05350	2,410.220	11.97	0.51	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	840.71000	0.84071	0.00000	1,013.32000	1.01332	840.710	13.54	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	412.16000	0.41216	0.00000	507.48000	0.50748	412.160	14.38	(0.11)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.25324	78.90429	0.00000	12.40302	78.13636		11.37	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.38395	76.33217	0.00000	12.54009	75.54695		11.79	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		12.24872	79.92810	0.00000	12.42785	78.92040		11.70	0.00	34,369,083.00	430	151,557.00
R2040	On 01/08/2024	Bond Future	0.00		12.36484	77.17570	0.00000	12.55111	76.14571		12.26	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.49239	78.97596	0.00000	12.68658	77.92110		12.20	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.62350	76.15460	0.00000	12.82573	75.07627		12.72	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
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		12.34623	75.90995	0.00000	12.52516	74.89958		12.42	0.00	56,097,453.05	739	81,339.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,368.86000	1.36886	0.00000	1,841.55000	1.84155	1,368.860	13.33	(0.41)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	907.02000	0.90702	0.00000	1,262.18000	1.26218	907.020	13.79	(0.30)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	589.91000	0.58991	0.00000	847.62000	0.84762	589.910	14.24	(0.21)	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	ContractsTraded	Open Interest
R2044	On 01/08/2024	Bond Future	0.00	12.45894	73.19456	0.00000	12.64488	72.16181		13.05	0.00	0.00	0	31,914.00
R2044	On 07/11/2024	Bond Future	0.00	12.58223	74.90188	0.00000	12.77591	73.84430		13.01	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.70849	72.11857	0.00000	12.91004	71.03752		13.60	0.00	0.00	0	0.00
R2044	On 02/05/2025	Bond Future	0.00	12.72000	74.17306	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.25621	74.67746	0.00000	12.43476	73.64378		13.04	0.00	298,709.84	4	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.35559	76.31636	0.00000	12.54085	75.25983		12.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.47638	73.64600	0.00000	12.66945	72.56406		13.69	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.60060	75.22211	0.00000	12.80160	74.11615		13.50	0.00	0.00	0	0.00
R2048	On 02/05/2025	Bond Future	0.00	12.60000	72.91114	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.21016	96.51116	0.00000	12.38904	95.17131		13.20	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.31225	98.62911	0.00000	12.49805	97.25955		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.43248	95.05868	0.00000	12.62636	93.65619		13.84	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.55319	97.09162	0.00000	12.75508	95.65800		13.64	0.00	0.00	0	0.00
R2053	On 02/05/2025	Bond Future	0.00	12.64000	93.37941	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	11.75585	65.81226	0.00000	11.89310	65.16966		11.82	0.00	0.00	0	13,127.00
R209	On 01/08/2024	Bond Future	0.00	11.85262	67.25649	0.00000	11.99496	66.59968		11.74	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	11.96807	65.66933	0.00000	12.11638	64.99647		12.26	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.08559	67.07451	0.00000	12.23978	66.38653		11.47	0.00	0.00	0	0.00
R209	On 02/05/2025	Bond Future	0.00	11.89000	66.65348	0.00000	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	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	234.20517	234.20517	0.00000	234.35453	234.35453		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.40142	239.40142	0.00000	239.55345	239.55345		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.72050	241.72050	0.00000	241.87359	241.87359		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.95319	246.95319	0.00000	247.10699	247.10699		0.00	0.00	0.00	0	0.00
R210	On 02/05/2025	Bond Future	0.00	248.03000	248.03000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	10.53766	84.38885	0.00000	10.64443	83.93621		7.60	0.00	0.00	0	26,826.00
R213	On 01/08/2024	Bond Future	0.00	10.61151	86.24088	0.00000	10.72364	85.77810		7.64	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.71300	84.69290	0.00000	10.83160	84.21851		7.97	0.00	0.00	0	16,004.00
R213	On 06/02/2025	Bond Future	0.00	10.82521	86.50644	0.00000	10.95052	86.02099		7.09	0.00	0.00	0	0.00
R213	On 02/05/2025	Bond Future	0.00	10.52000	86.24548	0.00000	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	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	12.07673	61.44207	0.00000	12.25478	60.58670		13.03	0.00	0.00	0	21,519.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,488.15000	1.48815	0.00000	1,081.87000	1.08187	1,488.150	12.80	0.54	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,542.05000	1.54205	0.00000	1,126.27000	1.12627	1,542.050	12.83	0.55	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	322.07000	0.32207	0.00000	487.32000	0.48732	322.070	14.22	(0.16)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	87.52000	0.08752	0.00000	143.43000	0.14343	87.520	15.44	(0.05)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.16986	62.79049	0.00000	12.35417	61.91622		12.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.28372	60.94924	0.00000	12.47528	60.05395		13.63	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.40089	62.25385	0.00000	12.59974	61.33873		13.45	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest	
R214	On 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 :										347,809,636.52		4,276	1,563,951.00
Grand Total:										347,809,636.52		4,276	1,563,951.00