

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2024

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	956.32900	956.32900	0.00000	955.69500	955.69500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	977.31800	977.31800	0.00000	976.66900	976.66900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,000.14900	1,000.14900	0.00000	999.48200	999.48200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,021.59500	1,021.59500	0.00000	1,020.91100	1,020.91100	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 02/05/2024		Index Future	0.00	1,108.33700	1,108.33700	0.00000	1,109.62400	1,109.62400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,132.66100	1,132.66100	0.00000	1,133.97600	1,133.97600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,159.12200	1,159.12200	0.00000	1,160.46400	1,160.46400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,183.97700	1,183.97700	0.00000	1,185.34400	1,185.34400	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 02/05/2024		Index Future	0.00	961.05100	961.05100	0.00000	964.93300	964.93300	0.00	0.00	0.00	0	97.00
ALBI	On 01/08/2024		Index Future	0.00	982.14300	982.14300	0.00000	986.10900	986.10900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,005.08700	1,005.08700	0.00000	1,009.14300	1,009.14300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,026.64000	1,026.64000	0.00000	1,030.77900	1,030.77900	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	12.48126	74.00383	0.00000	12.43642	74.20137	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.62150	75.64576	0.00000	12.57470	75.84764	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.79287	73.62782	0.00000	12.74385	73.83419	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.97196	75.21988	0.00000	12.92070	75.43045	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	13.02869	69.11014	0.00000	12.88585	69.84452	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.16131	70.64334	0.00000	13.01288	71.39396	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.31868	68.04144	0.00000	13.16373	68.80953	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.47489	69.51086	0.00000	13.31363	70.29527	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 02/05/2024		GOVI	0.00	947.05200	947.05200	0.00000	950.71800	950.71800	0.00	0.00	9,470,520.00	1	724.00
GOVI	On 01/08/2024		GOVI	0.00	967.83600	967.83600	0.00000	971.58300	971.58300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	990.44600	990.44600	0.00000	994.27700	994.27700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,011.68500	1,011.68500	0.00000	1,015.59400	1,015.59400	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	179.33916	179.33916	0.00000	179.32406	179.32406	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.48566	181.48566	0.00000	181.47004	181.47004	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.76943	185.76943	0.00000	185.75280	185.75280	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	129.43480	129.43480	0.00000	129.39226	129.39226	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.30663	132.30663	0.00000	132.26304	132.26304	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	134.03148	134.03148	0.00000	133.98632	133.98632		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.93379	136.93379	0.00000	136.88723	136.88723		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	121.72619	121.72619	0.00000	122.32927	122.32927		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.42707	124.42707	0.00000	125.04338	125.04338		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.86933	125.86933	0.00000	126.49963	126.49963		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.59504	128.59504	0.00000	129.23865	129.23865		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	133.06001	133.06001	0.00000	133.68064	133.68064		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.95063	133.95063	0.00000	134.58484	134.58484		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.11202	137.11202	0.00000	137.76065	137.76065		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.96684	137.96684	0.00000	138.62886	138.62886		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	114.00025	114.00025	0.00000	114.54278	114.54278		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.52949	116.52949	0.00000	117.08403	117.08403		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.08262	117.08262	0.00000	117.64974	117.64974		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.61720	119.61720	0.00000	120.19619	120.19619		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	115.47073	115.47073	0.00000	116.07453	116.07453		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.73625	115.73625	0.00000	116.35341	116.35341		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.46773	118.46773	0.00000	119.09905	119.09905		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.67665	118.67665	0.00000	119.32096	119.32096		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	349.03100	349.03100	0.00000	350.50700	350.50700		0.00	0.00	10,470,930.00	3	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.77600	356.77600	0.00000	358.28400	358.28400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.19900	365.19900	0.00000	366.74200	366.74200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.11000	373.11000	0.00000	374.68500	374.68500		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	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	8.35400	91.64600	0.00000	8.36000	91.64000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.30000	91.70000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.28000	91.72000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.31000	91.69000	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	8.24500	91.75500	0.00000	8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024	Jibar Tradeable Future	0.00	8.23500	91.76500	0.00000	8.00000	92.00000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.06400	91.93600	0.00000	8.04000	91.96000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.75500	92.24500	0.00000	7.76000	92.24000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.62800	92.37200	0.00000	7.54000	92.46000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.52300	92.47700	0.00000	7.46000	92.54000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.57800	92.42200	0.00000	7.48000	92.52000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.64200	92.35800	0.00000	7.52000	92.48000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.79994	107.84408	0.00000	8.77290	107.90783			2.69	0.00	0.00	0	94,597.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,223.12000	2.22312	0.00000	2,283.41000	2.28341	2,223.120	3.36	0.92	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	11.05000	0.01105	0.00000	10.51000	0.01051	11.050	3.77	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.78528	104.90255	0.00000	8.75506	104.96762			2.85	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.78240	107.35112	0.00000	8.74805	107.41736			2.61	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.79904	104.33390	0.00000	8.75980	104.40117			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	260.64835	260.64835	0.00000	262.56861	262.56861			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	261.35425	261.35425	0.00000	263.31648	263.31648			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.52269	267.52269	0.00000	269.53064	269.53064			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.10400	268.10400	0.00000	270.15404	270.15404			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	10.04249	93.36564	0.00000	10.05894	93.29913			5.99	0.00	144,249,913.80	1,545	133,605.00
R2030	On 02/05/2024	Bond Future	9.66 Call	412.66000	0.41266	0.00000	400.66000	0.40066	412.660	6.12	0.27	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,327.29000	1.32729	0.00000	1,296.88000	1.29688	1,327.290	6.60	0.58	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,638.07000	2.63807	0.00000	2,591.42000	2.59142	2,638.070	7.06	0.79	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	3,297.66000	3.29766	0.00000	3,245.66000	3.24566	3,297.660	7.26	0.86	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	4,342.48000	4.34248	0.00000	4,284.60000	4.28460	4,342.480	7.56	0.92	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	10.21000	0.01021	0.00000	11.45000	0.01145	10.210	7.94	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	1.84000	0.00184	0.00000	2.12000	0.00212	1.840	7.94	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	7.94	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.10999	91.40891	0.00000	10.12742	91.34089			6.08	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.18955	93.54220	0.00000	10.20818	93.47228			6.07	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.28003	91.53506	0.00000	10.29993	91.46330			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
R2044	On 01/08/2024	Bond Future	0.00	12.60194	72.39814	0.00000	12.45894	73.19456		13.05	0.00	0.00	0	31,914.00
R2044	On 07/11/2024	Bond Future	0.00	12.73102	74.08712	0.00000	12.58223	74.90188		13.01	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.86315	71.28660	0.00000	12.70849	72.11857		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	12.40403	73.81984	0.00000	12.25621	74.67746		13.04	0.00	0.00	0	245,556.00
R2048	On 01/08/2024	Bond Future	0.00	12.50892	75.43998	0.00000	12.35559	76.31636		12.95	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.63601	72.74939	0.00000	12.47638	73.64600		13.69	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.76660	74.30654	0.00000	12.60060	75.22211		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	12.34793	95.47615	0.00000	12.21016	96.51116		13.20	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.45530	97.57143	0.00000	12.31225	98.62911		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.58158	93.97667	0.00000	12.43248	95.05868		13.84	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.70827	95.98675	0.00000	12.55319	97.09162		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	11.80099	65.59995	0.00000	11.75585	65.81226		11.82	0.00	3,279,997.50	50	13,177.00
R209	On 01/08/2024	Bond Future	0.00	11.89941	67.03957	0.00000	11.85262	67.25649		11.74	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.01672	65.44755	0.00000	11.96807	65.66933		12.26	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.13605	66.84826	0.00000	12.08559	67.07451		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	234.08081	234.08081	0.00000	234.20517	234.20517		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.27454	239.27454	0.00000	239.40142	239.40142		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.59153	241.59153	0.00000	241.72050	241.72050		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.82232	246.82232	0.00000	246.95319	246.95319		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	10.54706	84.34888	0.00000	10.53766	84.38885		7.60	0.00	0.00	0	26,826.00
R213	On 01/08/2024	Bond Future	0.00	10.62136	86.20010	0.00000	10.61151	86.24088		7.64	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.72332	84.65149	0.00000	10.71300	84.69290		7.97	0.00	0.00	0	16,004.00
R213	On 06/02/2025	Bond Future	0.00	10.83603	86.46439	0.00000	10.82521	86.50644		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	12.21924	60.75593	0.00000	12.07673	61.44207		13.03	0.00	0.00	0	21,519.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,138.35000	1.13835	0.00000	1,488.15000	1.48815	1,138.350	12.80	0.46	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,184.53000	1.18453	0.00000	1,542.05000	1.54205	1,184.530	12.83	0.47	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	436.68000	0.43668	0.00000	322.07000	0.32207	436.680	14.22	(0.20)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	123.56000	0.12356	0.00000	87.52000	0.08752	123.560	15.44	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.31734	62.08935	0.00000	12.16986	62.79049		12.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.43685	60.23189	0.00000	12.28372	60.94924		13.63	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.55968	61.52134	0.00000	12.40089	62.25385		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	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 :										286,517,111.55		3,014	1,563,314.00
Grand Total:										286,517,111.55		3,014	1,563,314.00