

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option				
Derivatives														
AL37	On 02/05/2024	Index Future	0.00		947.74300	947.74300	0.00000	948.15300	948.15300		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		968.56700	968.56700	0.00000	969.00600	969.00600		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		991.22200	991.22200	0.00000	991.64300	991.64300		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,012.25400	1,012.25400	0.00000	1,012.68200	1,012.68200		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,033.14600	1,033.14600	0.00000	1,032.19000	1,032.19000		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,096.20400	1,096.20400	0.00000	1,096.28900	1,096.28900		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,120.29000	1,120.29000	0.00000	1,120.39900	1,120.39900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,146.49300	1,146.49300	0.00000	1,146.57300	1,146.57300		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,170.82000	1,170.82000	0.00000	1,170.89900	1,170.89900		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,194.98500	1,194.98500	0.00000	1,193.46000	1,193.46000		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		950.87200	950.87200	0.00000	950.04300	950.04300		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		971.76500	971.76500	0.00000	970.93700	970.93700		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		994.49400	994.49400	0.00000	993.62000	993.62000		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,015.59600	1,015.59600	0.00000	1,014.70000	1,014.70000		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,036.55700	1,036.55700	0.00000	1,034.25000	1,034.25000		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		12.69314	73.08000	0.00000	12.69471	73.07322		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.84231	74.70325	0.00000	12.84359	74.69783		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.02410	72.66479	0.00000	13.02598	72.65703		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.21845	74.21859	0.00000	13.22047	74.21046		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.42979	71.95665	0.00000	15.51006	64.38664		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		13.22512	68.12084	0.00000	13.26265	67.93448		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.36520	69.63384	0.00000	13.40395	69.44475		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.53140	67.00973	0.00000	13.57234	66.81413		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.70000	68.44038	0.00000	13.74272	68.24040		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.88842	65.59165	0.00000	15.64526	58.28752		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		937.01900	937.01900	0.00000	936.24000	936.24000		0.00	0.00	0	726.00
GOVI	On 01/08/2024	GOVI	0.00		957.60800	957.60800	0.00000	956.83000	956.83000		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		980.00600	980.00600	0.00000	979.18300	979.18300		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,000.80000	1,000.80000	0.00000	999.95700	999.95700		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,021.45600	1,021.45600	0.00000	1,019.23000	1,019.23000		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		179.19673	179.19673	0.00000	179.25597	179.25597		0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.34459	181.34459	0.00000	181.40888	181.40888		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.62914	185.62914	0.00000	185.68964	185.68964		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		129.06822	129.06822	0.00000	129.08861	129.08861		0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.93506	131.93506	0.00000	131.95863	131.95863		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	133.65424	133.65424	0.00000	133.67455	133.67455		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.51717	136.51717	0.00000	136.53755	136.53755		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.93087	137.93087	0.00000	124.20733	124.20733		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	121.48121	121.48121	0.00000	121.30457	121.30457		0.00	0.00	2,672,586.62	22	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	124.17963	124.17963	0.00000	124.00152	124.00152		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.61894	125.61894	0.00000	125.43302	125.43302		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.30997	128.30997	0.00000	128.11973	128.11973		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.45232	129.45232	0.00000	116.38512	116.38512		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	132.40720	132.40720	0.00000	132.42573	132.42573		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.28669	133.28669	0.00000	133.30845	133.30845		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.43542	136.43542	0.00000	136.45378	136.45378		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.24404	137.24404	0.00000	137.26245	137.26245		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.09941	140.09941	0.00000	126.13267	126.13267		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	114.30421	114.30421	0.00000	113.96978	113.96978		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.84319	116.84319	0.00000	116.50364	116.50364		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.40648	117.40648	0.00000	117.05564	117.05564		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.92033	119.92033	0.00000	119.56159	119.56159		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.17027	120.17027	0.00000	107.72658	107.72658		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	115.03455	115.03455	0.00000	115.05054	115.05054		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.29329	115.29329	0.00000	115.31212	115.31212		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.01695	118.01695	0.00000	118.03295	118.03295		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.18891	118.18891	0.00000	118.20481	118.20481		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.64727	120.64727	0.00000	108.59563	108.59563		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	348.16700	348.16700	0.00000	348.11200	348.11200		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	355.90100	355.90100	0.00000	355.85200	355.85200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.31400	364.31400	0.00000	364.25300	364.25300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.12500	372.12500	0.00000	372.06200	372.06200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.88400	379.88400	0.00000	378.90000	378.90000		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	8.35300	91.64700	0.00000	8.35300	91.64700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.35900	91.64100	0.00000	8.35900	91.64100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.32900	91.67100	0.00000	8.32900	91.67100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.31300	91.68700	0.00000	8.31300	91.68700			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	8.24500	91.75500			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	8.23500	91.76500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.06300	91.93700	0.00000	8.06300	91.93700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.75600	92.24400	0.00000	7.75600	92.24400			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	7.62800	92.37200			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	7.52300	92.47700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.57500	92.42500	0.00000	7.57500	92.42500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.63800	92.36200	0.00000	7.63800	92.36200			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.02176	107.32300	0.00000	8.98372	107.41212			2.66	0.00	0.00	0	94,597.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,735.32000	1.73532	0.00000	1,825.55000	1.82555	1,735.320	3.23	0.87	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	17.19000	0.01719	0.00000	17.75000	0.01775	17.190	3.69	(0.03)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.03228	104.37264	0.00000	8.98869	104.46590			2.83	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.06348	106.81122	0.00000	9.01528	106.90354			2.61	0.00	2,175,637,740.18	20,369	35,853.00
R186	On 06/02/2025	Bond Future	0.00	9.13671	103.75736	0.00000	9.08149	103.85135			2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.28052	105.88753	0.00000	17.04899	95.20687			2.18	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	259.81398	259.81398	0.00000	260.57886	260.57886			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.50764	260.50764	0.00000	261.29496	261.29496			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.66227	266.66227	0.00000	267.46055	267.46055			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	267.16362	267.16362	0.00000	267.97826	267.97826			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.72215	272.72215	0.00000	246.26340	246.26340			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	10.25385	92.51565	0.00000	10.24409	92.55468			5.92	0.00	462,578.25	5	131,904.00
R2030	On 02/05/2024	Bond Future	9.66 Call	199.46000	0.19946	0.00000	200.99000	0.20099	199.460	6.09	0.16	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	859.48000	0.85948	0.00000	866.24000	0.86624	859.480	6.64	0.45	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	1,979.05000	1.97905	0.00000	1,994.46000	1.99446	1,979.050	7.16	0.70	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,581.48000	2.58148	0.00000	2,601.40000	2.60140	2,581.480	7.38	0.79	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,567.65000	3.56765	0.00000	3,593.63000	3.59363	3,567.650	7.71	0.88	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	19.64000	0.01964	0.00000	17.14000	0.01714	19.640	8.13	(0.02)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	3.85000	0.00385	0.00000	3.20000	0.00320	3.850	8.13	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.12000	0.00012	0.00000	0.09000	0.00009	0.120	8.13	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.33322	90.54250	0.00000	10.32238	90.58434			6.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.42655	92.65760	0.00000	10.41575	92.69768			6.08	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.53817	90.60959	0.00000	10.52676	90.65025			5.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.68718	92.46939	0.00000	13.63118	83.08527			5.72	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 31/01/2030	Price Contribution	0.00	100.00000	0.00000	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	11.10345	86.06225	0.00000	11.08888	86.13022			8.13	0.00	516,373.50	6	127,431.00
R2032	On 02/05/2024	Bond Future	10.30 Call	82.16000	0.08216	0.00000	89.02000	0.08902	82.160		7.06	0.07	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	108.84000	0.10884	0.00000	116.98000	0.11698	108.840		7.13	0.09	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	259.50000	0.25950	0.00000	273.11000	0.27311	259.500		7.40	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	279.78000	0.27978	0.00000	293.95000	0.29395	279.780		7.43	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	347.09000	0.34709	0.00000	363.13000	0.36313	347.090		7.53	0.22	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	666.78000	0.66678	0.00000	689.88000	0.68988	666.780		7.88	0.35	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,171.26000	1.17126	0.00000	1,201.97000	1.20197	1,171.260		8.30	0.50	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	998.75000	0.99875	0.00000	965.25000	0.96525	998.750		8.52	(0.43)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	880.14000	0.88014	0.00000	848.59000	0.84859	880.140		8.65	(0.39)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	1,913.46000	1.91346	0.00000	1,951.63000	1.95163	1,913.460		8.77	0.65	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	319.04000	0.31904	0.00000	301.53000	0.30153	319.040		9.60	(0.17)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	34.11000	0.03411	0.00000	30.53000	0.03053	34.110		11.40	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	16.06000	0.01606	0.00000	14.11000	0.01411	16.060		11.56	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	9.30000	0.00930	0.00000	8.07000	0.00807	9.300		11.56	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.20263	87.95310	0.00000	11.18698	88.02435			8.46	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.32531	85.84102	0.00000	11.30941	85.91139			8.83	0.00	107,988,003.16	1,258	1,135.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,352.77000	3.35277	0.00000	3,427.73000	3.42773	3,352.770		9.20	0.60	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	467.25000	0.46725	0.00000	438.32000	0.43832	467.250		10.85	(0.12)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.45973	87.65749	0.00000	11.44308	87.72912			7.64	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.61608	85.29253	0.00000	13.88171	76.48298			7.94	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	11.85418	83.72768	0.00000	11.86551	83.66836			9.95	0.00	248,838,664.96	2,972	161,001.00
R2035	On 01/08/2024	Bond Future	0.00	11.96374	85.56724	0.00000	11.97520	85.50837			9.87	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.10058	83.05154	0.00000	12.11306	82.98882			10.32	0.00	1,180,992,898.80	14,220	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.24846	84.80965	0.00000	12.26154	84.74540			9.14	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.40681	82.03737	0.00000	14.33577	73.46503			9.44	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	12.28534	78.17283	0.00000	12.31229	78.03261			10.89	0.00	781,728.30	10	80,423.00
R2037	On 01/08/2024	Bond Future	0.00	12.41043	75.63418	0.00000	12.43816	75.49252			11.41	0.00	0.00	0	73,191.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,609.38000	1.60938	0.00000	1,605.01000	1.60501	1,609.380		11.57	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,090.34000	1.09034	0.00000	1,169.80000	1.16980	1,090.340		13.18	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	546.46000	0.54646	0.00000	583.95000	0.58395	546.460		14.14	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.54860	77.40058	0.00000	12.57799	77.25329			11.36	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.69526	74.77811	0.00000	12.72593	74.62749			11.84	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.86370	76.31075	0.00000	14.67271	68.29377			11.33	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	12.57801	78.09131	0.00000	12.61528	77.88770			11.56	0.00	2,498,921.92	32	148,534.00
R2040	On 01/08/2024	Bond Future	0.00	12.70691	75.30059	0.00000	12.74540	75.09406			12.15	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00	12.84844	77.05902	0.00000	12.88900	76.84539			12.12	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.99758	74.17847	0.00000	13.03988	73.96005			12.69	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.16692	75.69811	0.00000	14.90559	67.65113			12.27	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	12.69093	73.98405	0.00000	12.72817	73.78104			12.21	0.00	1,553,665.05	21	79,269.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,171.58000	2.17158	0.00000	2,350.18000	2.35018	2,171.580		12.66	(0.59)	0.00	0	4,200.00

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 02/05/2024	Bond Future	12.75	Put	1,474.65000	1.47465	0.00000	1,627.65000	1.62765	1,474.650	13.12	(0.46)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	973.16000	0.97316	0.00000	1,097.28000	1.09728	973.160	13.58	(0.34)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.81684	71.22826	0.00000	12.85529	71.02229		12.88	0.00	0.00	0	31,914.00
R2044	On 07/11/2024	Bond Future	0.00		12.95454	72.89153	0.00000	12.99502	72.67857		12.86	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.09908	70.04800	0.00000	13.14126	69.83036		13.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.26230	71.48274	0.00000	14.92251	63.85973		13.07	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		12.59063	72.76232	0.00000	12.63796	72.49843		12.66	0.00	291,049.28	4	245,790.00
R2048	On 01/08/2024	Bond Future	0.00		12.70231	74.36097	0.00000	12.75118	74.09284		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.83725	71.64683	0.00000	12.88861	71.37027		13.35	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.97934	73.16314	0.00000	13.03289	72.88049		13.22	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.12806	70.21422	0.00000	14.75774	62.59746		13.57	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		12.53979	94.06883	0.00000	12.58215	93.76332		12.88	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.65433	96.13560	0.00000	12.69810	95.82528		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.78897	92.50942	0.00000	12.83507	92.18909		13.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.92750	94.46562	0.00000	12.97558	94.13823		13.42	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.08004	90.53384	0.00000	14.73792	80.60769		13.80	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		11.99288	64.70797	0.00000	12.01449	64.60858		11.71	0.00	517,663.76	8	13,185.00
R209	On 01/08/2024	Bond Future	0.00		12.09806	66.12961	0.00000	12.12017	66.02942		11.67	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		12.22318	64.51782	0.00000	12.24664	64.41333		12.22	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.35405	65.88307	0.00000	12.37847	65.77618		11.56	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.50005	64.08063	0.00000	14.19996	57.31023		11.75	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		233.79499	233.79499	0.00000	233.83225	233.83225		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		238.98814	238.98814	0.00000	239.03105	239.03105		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00		241.30420	241.30420	0.00000	241.34113	241.34113		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00		246.47214	246.47214	0.00000	246.50928	246.50928		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.19896	248.19896	0.00000	223.38765	223.38765		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		10.74646	83.50654	0.00000	10.74201	83.52523		7.07	0.00	250,519.62	3	26,374.00
R213	On 01/08/2024	Bond Future	0.00		10.83021	85.34124	0.00000	10.82511	85.36208		7.22	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		10.94338	83.77447	0.00000	10.93862	83.79332		7.48	0.00	963,657,728.41	11,503	10,002.00
R213	On 06/02/2025	Bond Future	0.00		11.07332	85.54865	0.00000	11.06835	85.56771		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		11.21920	83.74691	0.00000	13.68607	75.19917		6.85	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		12.41598	59.82842	0.00000	12.45289	59.65692		12.62	0.00	0.00	0	21,519.00
R214	On 02/05/2024	Bond Future	12.12	Call	724.89000	0.72489	0.00000	646.34000	0.64634	724.890	12.85	0.34	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	760.30000	0.76030	0.00000	679.38000	0.67938	760.300	12.88	0.36	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	615.52000	0.61552	0.00000	643.77000	0.64377	615.520	14.27	(0.27)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	175.51000	0.17551	0.00000	184.23000	0.18423	175.510	15.45	(0.09)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00		12.52074	61.14294	0.00000	12.55871	60.96886		12.59	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 07/11/2024		Bond Future	0.00	12.64791	59.26474	0.00000	12.68777	59.08484	13.26	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.78191	60.51929	0.00000	12.82334	60.33540	13.14	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.92246	58.45597	0.00000	14.48364	52.20979	13.42	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 :										4,686,660,121.81		50,433	1,535,750.00	
Grand Total:										4,686,660,121.81		50,433	1,535,750.00	