

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/05/2024		Index Future	0.00	951.44300	951.44300	0.00000	956.32900	956.32900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.36700	972.36700	0.00000	977.31800	977.31800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.07300	995.07300	0.00000	1,000.14900	1,000.14900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,016.17200	1,016.17200	0.00000	1,021.59500	1,021.59500	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	1,098.92700	1,098.92700	0.00000	1,108.33700	1,108.33700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.09400	1,123.09400	0.00000	1,132.66100	1,132.66100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,149.31900	1,149.31900	0.00000	1,159.12200	1,159.12200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,173.68900	1,173.68900	0.00000	1,183.97700	1,183.97700	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	953.46400	953.46400	0.00000	961.05100	961.05100	0.00	0.00	28,603,920.00	3	94.00
ALBI	On 01/08/2024		Index Future	0.00	974.43300	974.43300	0.00000	982.14300	982.14300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	997.18700	997.18700	0.00000	1,005.08700	1,005.08700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,018.33100	1,018.33100	0.00000	1,026.64000	1,026.64000	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	12.61903	73.40134	0.00000	12.48126	74.00383	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.76456	75.03325	0.00000	12.62150	75.64576	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.94313	73.00007	0.00000	12.79287	73.62782	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.13376	74.56053	0.00000	12.97196	75.21988	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	13.17664	68.36282	0.00000	13.02869	69.11014	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.31450	69.88257	0.00000	13.16131	70.64334	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.47889	67.26200	0.00000	13.31868	68.04144	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.64538	68.69754	0.00000	13.47489	69.51086	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	939.60600	939.60600	0.00000	947.05200	947.05200	0.00	0.00	28,188,180.00	3	726.00
GOVI	On 01/08/2024		GOVI	0.00	960.27000	960.27000	0.00000	967.83600	967.83600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	982.69300	982.69300	0.00000	990.44600	990.44600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,003.53000	1,003.53000	0.00000	1,011.68500	1,011.68500	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	179.31341	179.31341	0.00000	179.33916	179.33916	0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.46751	181.46751	0.00000	181.48566	181.48566	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.74900	185.74900	0.00000	185.76943	185.76943	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	129.35370	129.35370	0.00000	129.43480	129.43480	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.22959	132.22959	0.00000	132.30663	132.30663	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	133.95141	133.95141	0.00000	134.03148	134.03148		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.81971	136.81971	0.00000	136.93379	136.93379		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	121.71000	121.71000	0.00000	121.72619	121.72619		0.00	0.00	0.00	0	2,042.00
I2033	On 01/08/2024	Bond Future	0.00	124.41590	124.41590	0.00000	124.42707	124.42707		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.85668	125.85668	0.00000	125.86933	125.86933		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.55199	128.55199	0.00000	128.59504	128.59504		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2025	Bond Future	0.00	130.62000	130.62000	0.00000	130.62000	130.62000		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.74230	132.74230	0.00000	133.06001	133.06001		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.63194	133.63194	0.00000	133.95063	133.95063		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.78442	136.78442	0.00000	137.11202	137.11202		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.59950	137.59950	0.00000	137.96684	137.96684		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	113.98485	113.98485	0.00000	114.00025	114.00025		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.51898	116.51898	0.00000	116.52949	116.52949		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.07089	117.07089	0.00000	117.08262	117.08262		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.57668	119.57668	0.00000	119.61720	119.61720		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	115.45549	115.45549	0.00000	115.47073	115.47073		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.72607	115.72607	0.00000	115.73625	115.73625		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.45611	118.45611	0.00000	118.46773	118.46773		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.63660	118.63660	0.00000	118.67665	118.67665		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	349.10100	349.10100	0.00000	349.03100	349.03100		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.86200	356.86200	0.00000	356.77600	356.77600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.28400	365.28400	0.00000	365.19900	365.19900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.11000	373.11000	0.00000	373.11000	373.11000		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	8.35300	91.64700	0.00000	8.35400	91.64600		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	8.36000	91.64000		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	8.32000	91.68000		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	8.31000	91.69000		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	8.06400	91.93600		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	7.75500	92.24500		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	7.57800	92.42200		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	7.64200	92.35800		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.89739	107.61475	0.00000	8.79994	107.84408		2.62	0.00	348,564,175.25	3,239	94,597.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,011.65000	2.01165	0.00000	2,223.12000	2.22312	2,011.650	3.34	0.90	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	14.98000	0.01498	0.00000	11.05000	0.01105	14.980	3.77	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.89210	104.67295	0.00000	8.78528	104.90255		2.78	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.90508	107.11502	0.00000	8.78240	107.35112		2.55	0.00	0.00	0	44,477.00
R186	On 06/02/2025	Bond Future	0.00	8.95512	104.06687	0.00000	8.79904	104.33390		2.43	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	260.61331	260.61331	0.00000	260.64835	260.64835		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	261.33008	261.33008	0.00000	261.35425	261.35425		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.49547	267.49547	0.00000	267.52269	267.52269		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	268.01289	268.01289	0.00000	268.10400	268.10400		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	10.16161	92.88538	0.00000	10.04249	93.36564		5.83	0.00	753,764,858.70	8,115	131,957.00
R2030	On 02/05/2024	Bond Future	9.66 Call	275.90000	0.27590	0.00000	412.66000	0.41266	275.900	5.99	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,047.73000	1.04773	0.00000	1,327.29000	1.32729	1,047.730	6.52	0.50	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,256.25000	2.25625	0.00000	2,638.07000	2.63807	2,256.250	7.02	0.75	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	2,886.09000	2.88609	0.00000	3,297.66000	3.29766	2,886.090	7.23	0.82	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	3,900.74000	3.90074	0.00000	4,342.48000	4.34248	3,900.740	7.55	0.90	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	14.99000	0.01499	0.00000	10.21000	0.01021	14.990	7.95	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	2.84000	0.00284	0.00000	1.84000	0.00184	2.840	7.95	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.05000	0.00005	0.090	7.95	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.23505	90.92226	0.00000	10.10999	91.40891		6.02	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.32290	93.04316	0.00000	10.18955	93.54220		5.96	0.00	0.00	0	1,652.00
R2030	On 06/02/2025	Bond Future	0.00	10.42813	91.00268	0.00000	10.28003	91.53506		5.85	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	Contracts Traded	Open Interest
R2032	On 02/05/2024	Bond Future	0.00		11.02275	86.43959	0.00000	10.88923	87.06866			8.05	0.00	43,046,915.82	498	127,427.00
R2032	On 02/05/2024	Bond Future	10.30	Call	125.98000	0.12598	0.00000	246.81000	0.24681	125.980		7.04	0.10	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	162.06000	0.16206	0.00000	302.56000	0.30256	162.060		7.11	0.12	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	354.18000	0.35418	0.00000	572.55000	0.57255	354.180		7.36	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	379.02000	0.37902	0.00000	605.28000	0.60528	379.020		7.39	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	460.54000	0.46054	0.00000	710.73000	0.71073	460.540		7.48	0.27	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	832.70000	0.83270	0.00000	1,165.49000	1.16549	832.700		7.82	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,392.21000	1.39221	0.00000	1,804.77000	1.80477	1,392.210		8.21	0.55	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	867.77000	0.86777	0.00000	686.13000	0.68613	867.770		8.42	(0.38)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	762.49000	0.76249	0.00000	599.34000	0.59934	762.490		8.54	(0.35)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,185.34000	2.18534	0.00000	2,668.94000	2.66894	2,185.340		8.66	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	272.39000	0.27239	0.00000	205.53000	0.20553	272.390		9.45	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	28.90000	0.02890	0.00000	19.92000	0.01992	28.900		11.19	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	13.55000	0.01355	0.00000	9.08000	0.00908	13.550		11.35	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	7.82000	0.00782	0.00000	5.15000	0.00515	7.820		11.35	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.11774	88.34047	0.00000	10.97878	88.97950			8.34	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.23660	86.23455	0.00000	11.09014	86.88940			8.70	0.00	0.00	0	1,525.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,640.12000	3.64012	0.00000	4,039.78000	4.03978	3,640.120		9.30	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	411.29000	0.41129	0.00000	368.50000	0.36850	411.290		10.68	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.36669	88.05875	0.00000	11.20796	88.74897			7.48	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		11.78946	84.06771	0.00000	11.66705	84.71622			10.19	0.00	4,203,385.50	50	159,027.00
R2035	On 01/08/2024	Bond Future	0.00		11.89599	85.91649	0.00000	11.76924	86.57546			10.12	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.03026	83.40618	0.00000	11.89753	84.08142			10.60	0.00	0.00	0	19,784.00
R2035	On 06/02/2025	Bond Future	0.00		12.17511	85.17125	0.00000	12.03233	85.88154			9.36	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		12.23644	78.42824	0.00000	12.09354	79.18180			10.77	0.00	232,147,590.40	2,960	80,413.00
R2037	On 01/08/2024	Bond Future	0.00		12.35921	75.89685	0.00000	12.21119	76.66344			11.28	0.00	0.00	0	73,191.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,794.80000	1.79480	0.00000	2,183.49000	2.18349	1,794.800		11.81	0.43	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,083.39000	1.08339	0.00000	929.32000	0.92932	1,083.390		13.39	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	539.97000	0.53997	0.00000	459.08000	0.45908	539.970		14.24	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.49569	77.66680	0.00000	12.34117	78.45212			11.23	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.64024	75.04943	0.00000	12.47545	75.87060			11.69	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		12.51891	78.41594	0.00000	12.39156	79.12289			11.46	0.00	244,265,653.10	3,115	148,502.00
R2040	On 01/08/2024	Bond Future	0.00		12.64514	75.63389	0.00000	12.51333	76.35288			12.05	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.78453	77.39757	0.00000	12.64701	78.13421			12.01	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.93113	74.52364	0.00000	12.78434	75.29503			12.56	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		12.63694	74.28010	0.00000	12.48388	75.13061			12.13	0.00	131,178,656.60	1,766	79,248.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,094.30000	2.09430	0.00000	1,703.45000	1.70345	2,094.300		13.03	(0.56)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,438.67000	1.43867	0.00000	1,152.24000	1.15224	1,438.670		13.49	(0.43)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	964.60000	0.96460	0.00000	763.25000	0.76325	964.600		13.94	(0.32)	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	12.76043	71.53226	0.00000	12.60194	72.39814		12.79	0.00	0.00	0	31,914.00
R2044	On 07/11/2024	Bond Future	0.00	12.89622	73.20024	0.00000	12.73102	74.08712		12.78	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.03847	70.36273	0.00000	12.86315	71.28660		13.41	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	12.53641	73.06676	0.00000	12.40403	73.81984		12.73	0.00	16,805,354.80	230	245,786.00
R2048	On 01/08/2024	Bond Future	0.00	12.64574	74.67361	0.00000	12.50892	75.43998		12.68	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.77872	71.96437	0.00000	12.63601	72.74939		13.43	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.91847	73.48692	0.00000	12.76660	74.30654		13.29	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	12.48567	94.46186	0.00000	12.34793	95.47615		12.84	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.59782	96.53912	0.00000	12.45530	97.57143		12.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.73043	92.91921	0.00000	12.58158	93.97667		13.54	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.86661	94.88341	0.00000	12.70827	95.98675		13.39	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	11.93863	64.95842	0.00000	11.80099	65.59995		11.57	0.00	0.00	0	13,177.00
R209	On 01/08/2024	Bond Future	0.00	12.04149	66.38695	0.00000	11.89941	67.03957		11.54	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.16477	64.77899	0.00000	12.01672	65.44755		12.07	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.29347	66.14931	0.00000	12.13605	66.84826		11.40	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	233.86687	233.86687	0.00000	234.08081	234.08081		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	239.06635	239.06635	0.00000	239.27454	239.27454		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.37638	241.37638	0.00000	241.59153	241.59153		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.54418	246.54418	0.00000	246.82232	246.82232		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	10.67044	83.82642	0.00000	10.54706	84.34888		7.39	0.00	38,141,021.10	455	26,371.00
R213	On 01/08/2024	Bond Future	0.00	10.74997	85.66990	0.00000	10.62136	86.20010		7.53	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.85935	84.10800	0.00000	10.72332	84.65149		7.83	0.00	0.00	0	16,004.00
R213	On 06/02/2025	Bond Future	0.00	10.98483	85.88868	0.00000	10.83603	86.46439		7.03	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	12.36684	60.05798	0.00000	12.21924	60.75593		12.75	0.00	1,621,565.46	27	21,519.00
R214	On 02/05/2024	Bond Future	12.12 Call	811.67000	0.81167	0.00000	1,138.35000	1.13835	811.670	12.52	0.37	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	849.63000	0.84963	0.00000	1,184.53000	1.18453	849.630	12.55	0.38	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	562.83000	0.56283	0.00000	436.68000	0.43668	562.830	13.93	(0.25)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	161.51000	0.16151	0.00000	123.56000	0.12356	161.510	15.15	(0.09)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.46959	61.37872	0.00000	12.31734	62.08935		12.72	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.59518	59.50406	0.00000	12.43685	60.23189		13.40	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.72726	60.76324	0.00000	12.55968	61.52134		13.28	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On 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 :										1,870,531,276.73		20,461	1,553,687.00
Grand Total:										1,870,531,276.73		20,461	1,553,687.00