

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/02/2024

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
Derivatives										Option				
AL37	On 02/05/2024	Index Future	0.00		951.10000	951.10000	0.00000	949.42300	949.42300		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		971.99800	971.99800	0.00000	970.28400	970.28400		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		994.73900	994.73900	0.00000	992.98200	992.98200		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,015.85400	1,015.85400	0.00000	1,014.05500	1,014.05500		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,036.83000	1,036.83000	0.00000	1,034.98900	1,034.98900		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,102.27800	1,102.27800	0.00000	1,100.09700	1,100.09700		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,126.49800	1,126.49800	0.00000	1,124.26900	1,124.26900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,152.85400	1,152.85400	0.00000	1,150.56900	1,150.56900		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,177.32500	1,177.32500	0.00000	1,174.98700	1,174.98700		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,201.63500	1,201.63500	0.00000	1,199.24300	1,199.24300		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		956.24500	956.24500	0.00000	954.82300	954.82300		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		977.25600	977.25600	0.00000	975.80300	975.80300		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,000.12000	1,000.12000	0.00000	998.63000	998.63000		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,021.35000	1,021.35000	0.00000	1,019.82300	1,019.82300		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,042.43800	1,042.43800	0.00000	1,040.87600	1,040.87600		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		12.57199	73.60630	0.00000	12.61059	73.43806		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.71575	75.24145	0.00000	12.75607	75.06940		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.89104	73.21687	0.00000	12.93342	73.04042		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.07869	74.78405	0.00000	13.12321	74.60328		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.28293	72.53557	0.00000	13.32972	72.35045		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		13.09528	68.77212	0.00000	13.11741	68.66039		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.23015	70.29974	0.00000	13.25317	70.18547		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.39005	67.69238	0.00000	13.41415	67.57518		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.55243	69.13894	0.00000	13.57761	69.01889		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.73402	66.30616	0.00000	13.76038	66.18327		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		942.24900	942.24900	0.00000	940.83800	940.83800		0.00	0.00	0	726.00
GOVI	On 01/08/2024	GOVI	0.00		962.95300	962.95300	0.00000	961.51100	961.51100		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		985.48300	985.48300	0.00000	984.00400	984.00400		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,006.40100	1,006.40100	0.00000	1,004.88700	1,004.88700		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,027.18100	1,027.18100	0.00000	1,025.63100	1,025.63100		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		179.18116	179.18116	0.00000	179.18521	179.18521		0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.32928	181.32928	0.00000	181.33324	181.33324		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.61594	185.61594	0.00000	185.61939	185.61939		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		129.06952	129.06952	0.00000	129.02328	129.02328		0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.93680	131.93680	0.00000	131.88941	131.88941		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	133.65801	133.65801	0.00000	133.60899	133.60899		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.52323	136.52323	0.00000	136.47263	136.47263		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.93995	137.93995	0.00000	137.88752	137.88752		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	121.43097	121.43097	0.00000	121.15266	121.15266		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	124.12856	124.12856	0.00000	123.84404	123.84404		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.56847	125.56847	0.00000	125.27673	125.27673		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.26046	128.26046	0.00000	127.96191	127.96191		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.40470	129.40470	0.00000	129.09917	129.09917		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	132.80349	132.80349	0.00000	132.81659	132.81659		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.69223	133.69223	0.00000	133.70560	133.70560		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.85235	136.85235	0.00000	136.86556	136.86556		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.67274	137.67274	0.00000	137.68553	137.68553		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.53967	140.53967	0.00000	140.55200	140.55200		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	114.25757	114.25757	0.00000	114.26911	114.26911		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.79564	116.79564	0.00000	116.80765	116.80765		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.35992	117.35992	0.00000	117.37151	117.37151		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.87479	119.87479	0.00000	119.88616	119.88616		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.12659	120.12659	0.00000	120.13751	120.13751		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	115.57415	115.57415	0.00000	115.58555	115.58555		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.84534	115.84534	0.00000	115.85708	115.85708		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.58382	118.58382	0.00000	118.59524	118.59524		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.77025	118.77025	0.00000	118.78132	118.78132		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.24286	121.24286	0.00000	121.25365	121.25365		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	348.55400	348.55400	0.00000	348.48400	348.48400		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.29700	356.29700	0.00000	356.22500	356.22500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.72200	364.72200	0.00000	364.64700	364.64700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.54500	372.54500	0.00000	372.46600	372.46600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.31600	380.31600	0.00000	380.23400	380.23400		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	8.37000	91.63000	0.00000	8.37000	91.63000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.31000	91.69000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024	Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.27000	91.73000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.23000	91.77000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	7.98000	92.02000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.90000	92.10000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.81000	92.19000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.84000	92.16000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.89000	92.11000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.97204	107.43951	0.00000	8.99384	107.38840			2.66	0.00	29,223,546.72	272	93,097.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,833.63000	1.83363	0.00000	1,790.44000	1.79044	1,833.630	3.23	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	12.95000	0.01295	0.00000	14.78000	0.01478	12.950	3.69	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.97655	104.49190	0.00000	9.00098	104.43960			2.83	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.99902	106.93471	0.00000	9.02713	106.88083			2.61	0.00	817,515,857.95	7,645	35,853.00
R186	On 06/02/2025	Bond Future	0.00	9.06158	103.88527	0.00000	9.09415	103.82979			2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.19111	106.02011	0.00000	9.22961	105.96299			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	259.70913	259.70913	0.00000	259.73543	259.73543			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.40154	260.40154	0.00000	260.42805	260.42805			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.55712	266.55712	0.00000	266.58342	266.58342			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	267.06174	267.06174	0.00000	267.08713	267.08713			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.62322	272.62322	0.00000	272.64782	272.64782			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	10.17747	92.82167	0.00000	10.21472	92.67226			5.92	0.00	0.00	0	131,878.00
R2030	On 02/05/2024	Bond Future	9.66 Call	243.66000	0.24366	0.00000	221.21000	0.22121	243.660	6.09	0.19	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	987.64000	0.98764	0.00000	923.53000	0.92353	987.640	6.64	0.49	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,186.29000	2.18629	0.00000	2,083.67000	2.08367	2,186.290	7.16	0.74	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,815.29000	2.81529	0.00000	2,699.88000	2.69988	2,815.290	7.38	0.82	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,830.77000	3.83077	0.00000	3,701.39000	3.70139	3,830.770	7.71	0.90	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	13.40000	0.01340	0.00000	16.22000	0.01622	13.400	8.13	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	2.40000	0.00240	0.00000	3.04000	0.00304	2.400	8.13	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.06000	0.00006	0.00000	0.09000	0.00009	0.060	8.13	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.25228	90.85546	0.00000	10.29174	90.70272			6.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.34008	92.97912	0.00000	10.38215	92.82251			6.08	0.00	66,480,070.80	715	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.44578	90.93949	0.00000	10.49063	90.77916			5.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.58815	92.80787	0.00000	10.63610	92.64378			5.72	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	11.02142	86.44583	0.00000	11.05867	86.27137		8.13	0.00	89,730,771.54	1,038	126,473.00
R2032	On 02/05/2024	Bond Future	10.30 Call	107.64000	0.10764	0.00000	95.55000	0.09555	107.640	7.06	0.09	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	141.01000	0.14101	0.00000	125.78000	0.12578	141.010	7.13	0.11	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	323.86000	0.32386	0.00000	293.58000	0.29358	323.860	7.40	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	347.92000	0.34792	0.00000	315.88000	0.31588	347.920	7.43	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	427.19000	0.42719	0.00000	389.61000	0.38961	427.190	7.53	0.26	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	794.12000	0.79412	0.00000	734.76000	0.73476	794.120	7.88	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,353.68000	1.35368	0.00000	1,269.15000	1.26915	1,353.680	8.30	0.55	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	825.02000	0.82502	0.00000	902.49000	0.90249	825.020	8.52	(0.38)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	721.53000	0.72153	0.00000	792.16000	0.79216	721.530	8.65	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,152.79000	2.15279	0.00000	2,042.48000	2.04248	2,152.790	8.77	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	247.40000	0.24740	0.00000	278.97000	0.27897	247.400	9.60	(0.14)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	23.92000	0.02392	0.00000	28.32000	0.02832	23.920	11.40	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	10.85000	0.01085	0.00000	13.08000	0.01308	10.850	11.56	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	6.10000	0.00610	0.00000	7.46000	0.00746	6.100	11.56	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.11670	88.34523	0.00000	11.15572	88.16688		8.46	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.23458	86.24353	0.00000	11.27572	86.06072		8.83	0.00	95,989,048.89	1,113	1,130.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,588.42000	3.58842	0.00000	3,480.66000	3.48066	3,588.420	9.20	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	416.08000	0.41608	0.00000	439.01000	0.43901	416.080	10.85	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.36407	88.07009	0.00000	11.40737	87.88301		7.64	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.51504	85.71538	0.00000	11.56069	85.52400		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	11.74144	84.32127	0.00000	11.77345	84.15213		9.95	0.00	66,445,160.76	788	160,802.00
R2035	On 01/08/2024	Bond Future	0.00	11.84628	86.17406	0.00000	11.87962	86.00118		9.87	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	11.97751	83.67361	0.00000	12.01243	83.49644		10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.11960	85.44638	0.00000	12.15615	85.26508		9.14	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.27193	82.68881	0.00000	12.31017	82.50339		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	12.16685	78.79386	0.00000	12.20414	78.59762		10.89	0.00	0.00	0	80,402.00
R2037	On 01/08/2024	Bond Future	0.00	12.28707	76.26906	0.00000	12.32589	76.06844		11.41	0.00	0.00	0	73,191.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,867.64000	1.86764	0.00000	1,785.82000	1.78582	1,867.640	11.57	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	919.93000	0.91993	0.00000	973.94000	0.97394	919.930	13.18	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	450.97000	0.45097	0.00000	481.38000	0.48138	450.970	14.14	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.41974	78.05133	0.00000	12.46027	77.84578		11.36	0.00	358,099,502.04	4,588	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.56074	75.44398	0.00000	12.60303	75.23372		11.84	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.72314	76.99187	0.00000	12.76731	76.77686		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	12.46452	78.71663	0.00000	12.47616	78.65212		11.56	0.00	5,352,730.84	68	148,535.00
R2040	On 01/08/2024	Bond Future	0.00	12.58883	75.93975	0.00000	12.60095	75.87375		12.15	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00	12.72517	77.71417	0.00000	12.73784	77.64642		12.12	0.00	337,201,783.63	4,339	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.86896	74.84884	0.00000	12.88222	74.77929		12.69	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.03259	76.38385	0.00000	13.04648	76.31248		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	12.55195	74.75030	0.00000	12.57381	74.62887		12.21	0.00	22,350,339.70	299	79,376.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,720.57000	1.72057	0.00000	1,796.67000	1.79667	1,720.570	12.66	(0.52)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,127.53000	1.12753	0.00000	1,187.18000	1.18718	1,127.530	13.12	(0.38)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	718.21000	0.71821	0.00000	762.83000	0.76283	718.210	13.58	(0.27)	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	12.67232	72.01147	0.00000	12.69505	71.88733		12.88	0.00	0.00	0	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	12.80381	73.69407	0.00000	12.82753	73.56677		12.86	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.94196	70.86880	0.00000	12.96670	70.73849		13.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.09836	72.32193	0.00000	13.12420	72.18853		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	12.47292	73.42620	0.00000	12.48436	73.36120		12.66	0.00	0.00	0	245,790.00
R2048	On 01/08/2024	Bond Future	0.00	12.58007	75.03963	0.00000	12.59196	74.97311		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.70966	72.34233	0.00000	12.72209	72.27404		13.35	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.84625	73.87457	0.00000	12.85924	73.80456		13.22	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	12.98926	70.94175	0.00000	13.00285	70.86991		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	12.40095	95.08333	0.00000	12.42277	94.92254		12.88	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.51003	97.17250	0.00000	12.53270	97.00818		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.63817	93.57200	0.00000	12.66188	93.40342		13.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.77018	95.55242	0.00000	12.79493	95.37984		13.42	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.91569	91.64496	0.00000	12.94156	91.46837		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	11.87521	65.25293	0.00000	11.91229	65.08051		11.71	0.00	0.00	0	13,185.00
R209	On 01/08/2024	Bond Future	0.00	11.97599	66.68669	0.00000	12.01445	66.51046		11.67	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.09590	65.08881	0.00000	12.13598	64.90826		12.22	0.00	170,467,593.39	2,619	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.22156	66.46731	0.00000	12.26326	66.28264		11.56	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.36199	64.67821	0.00000	12.40542	64.48941		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	233.41918	233.41918	0.00000	233.53515	233.53515		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.60458	238.60458	0.00000	238.72294	238.72294		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.91522	240.91522	0.00000	241.03543	241.03543		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.07894	246.07894	0.00000	246.20072	246.20072		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.80316	247.80316	0.00000	247.92608	247.92608		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	10.66002	83.87038	0.00000	10.70227	83.69229		7.07	0.00	50,993,191.04	608	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.73941	85.71328	0.00000	10.78378	85.53122		7.22	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.84722	84.15629	0.00000	10.89414	83.96971		7.48	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.97152	85.93998	0.00000	11.02110	85.74910		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.11134	84.14792	0.00000	11.16377	83.95269		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	12.28849	60.42688	0.00000	12.31009	60.32482		12.62	0.00	0.00	0	23,477.00
R214	On 02/05/2024	Bond Future	12.12 Call	931.86000	0.93186	0.00000	900.24000	0.90024	931.860	12.85	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	973.95000	0.97395	0.00000	941.22000	0.94122	973.950	12.88	0.42	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	452.84000	0.45284	0.00000	483.73000	0.48373	452.840	14.27	(0.22)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	118.44000	0.11844	0.00000	129.73000	0.12973	118.440	15.45	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.38870	61.75462	0.00000	12.41106	61.65034		12.59	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.51051	59.89155	0.00000	12.53379	59.78461		13.26	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.63905	61.16039	0.00000	12.66327	61.05093		13.14	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 08/05/2025	Bond Future	0.00	12.77398	59.11143	0.00000	12.79917	58.99942	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 :									2,109,849,597.30		24,092	1,539,868.00	
Grand Total:									2,109,849,597.30		24,092	1,539,868.00	