

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2024

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		949.42300		949.42300	0.00000	947.74300	947.74300		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		970.28400		970.28400	0.00000	968.56700	968.56700		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		992.98200		992.98200	0.00000	991.22200	991.22200		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,014.05500		1,014.05500	0.00000	1,012.25400	1,012.25400		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,034.98900		1,034.98900	0.00000	1,033.14600	1,033.14600		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,100.09700		1,100.09700	0.00000	1,096.20400	1,096.20400		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,124.26900		1,124.26900	0.00000	1,120.29000	1,120.29000		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,150.56900		1,150.56900	0.00000	1,146.49300	1,146.49300		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,174.98700		1,174.98700	0.00000	1,170.82000	1,170.82000		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,199.24300		1,199.24300	0.00000	1,194.98500	1,194.98500		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		954.82300		954.82300	0.00000	950.87200	950.87200		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		975.80300		975.80300	0.00000	971.76500	971.76500		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		998.63000		998.63000	0.00000	994.49400	994.49400		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,019.82300		1,019.82300	0.00000	1,015.59600	1,015.59600		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,040.87600		1,040.87600	0.00000	1,036.55700	1,036.55700		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		12.61059		73.43806	0.00000	12.69314	73.08000		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.75607		75.06940	0.00000	12.84231	74.70325		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.93342		73.04042	0.00000	13.02410	72.66479		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.12321		74.60328	0.00000	13.21845	74.21859		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.32972		72.35045	0.00000	13.42979	71.95665		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		13.11741		68.66039	0.00000	13.22512	68.12084		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.25317		70.18547	0.00000	13.36520	69.63384		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.41415		67.57518	0.00000	13.53140	67.00973		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.57761		69.01889	0.00000	13.70000	68.44038		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.76038		66.18327	0.00000	13.88842	65.59165		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		940.83800		940.83800	0.00000	937.01900	937.01900		0.00	0.00	0	726.00
GOVI	On 01/08/2024	GOVI	0.00		961.51100		961.51100	0.00000	957.60800	957.60800		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		984.00400		984.00400	0.00000	980.00600	980.00600		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,004.88700		1,004.88700	0.00000	1,000.80000	1,000.80000		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,025.63100		1,025.63100	0.00000	1,021.45600	1,021.45600		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		179.18521		179.18521	0.00000	179.19673	179.19673		0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.33324		181.33324	0.00000	181.34459	181.34459		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.61939		185.61939	0.00000	185.62914	185.62914		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		129.02328		129.02328	0.00000	129.06822	129.06822		0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.88941		131.88941	0.00000	131.93506	131.93506		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	133.60899	133.60899	0.00000	133.65424	133.65424		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.47263	136.47263	0.00000	136.51717	136.51717		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.88752	137.88752	0.00000	137.93087	137.93087		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	121.15266	121.15266	0.00000	121.48121	121.48121		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.84404	123.84404	0.00000	124.17963	124.17963		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.27673	125.27673	0.00000	125.61894	125.61894		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.96191	127.96191	0.00000	128.30997	128.30997		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.09917	129.09917	0.00000	129.45232	129.45232		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	132.81659	132.81659	0.00000	132.40720	132.40720		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.70560	133.70560	0.00000	133.28669	133.28669		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.86556	136.86556	0.00000	136.43542	136.43542		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.68553	137.68553	0.00000	137.24404	137.24404		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.55200	140.55200	0.00000	140.09941	140.09941		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	114.26911	114.26911	0.00000	114.30421	114.30421		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.80765	116.80765	0.00000	116.84319	116.84319		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.37151	117.37151	0.00000	117.40648	117.40648		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.88616	119.88616	0.00000	119.92033	119.92033		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.13751	120.13751	0.00000	120.17027	120.17027		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	115.58555	115.58555	0.00000	115.03455	115.03455		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.85708	115.85708	0.00000	115.29329	115.29329		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.59524	118.59524	0.00000	118.01695	118.01695		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.78132	118.78132	0.00000	118.18891	118.18891		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.25365	121.25365	0.00000	120.64727	120.64727		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	348.48400	348.48400	0.00000	348.16700	348.16700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.22500	356.22500	0.00000	355.90100	355.90100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.64700	364.64700	0.00000	364.31400	364.31400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.46600	372.46600	0.00000	372.12500	372.12500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.23400	380.23400	0.00000	379.88400	379.88400		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	8.35300	91.64700			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	8.35900	91.64100			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	8.32900	91.67100			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	8.31300	91.68700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.31000	91.69000	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	8.27000	91.73000	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	8.23000	91.77000	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	7.98000	92.02000	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	7.90000	92.10000	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	7.81000	92.19000	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	7.84000	92.16000	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	7.89000	92.11000	0.00000	7.63800	92.36200			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.99384	107.38840	0.00000	9.02176	107.32300			2.66	0.00	131,872,955.20	1,228	93,369.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,790.44000	1.79044	0.00000	1,735.32000	1.73532	1,790.440	3.23	0.88	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	14.78000	0.01478	0.00000	17.19000	0.01719	14.780	3.69	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.00098	104.43960	0.00000	9.03228	104.37264			2.83	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.02713	106.88083	0.00000	9.06348	106.81122			2.61	0.00	1,660,393,694.05	15,535	35,853.00
R186	On 06/02/2025	Bond Future	0.00	9.09415	103.82979	0.00000	9.13671	103.75736			2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.22961	105.96299	0.00000	9.28052	105.88753			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	259.73543	259.73543	0.00000	259.81398	259.81398			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.42805	260.42805	0.00000	260.50764	260.50764			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.58342	266.58342	0.00000	266.66227	266.66227			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	267.08713	267.08713	0.00000	267.16362	267.16362			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.64782	272.64782	0.00000	272.72215	272.72215			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	10.21472	92.67226	0.00000	10.25385	92.51565			5.92	0.00	2,409,478.76	26	131,878.00
R2030	On 02/05/2024	Bond Future	9.66 Call	221.21000	0.22121	0.00000	199.46000	0.19946	221.210	6.09	0.18	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	923.53000	0.92353	0.00000	859.48000	0.85948	923.530	6.64	0.47	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,083.67000	2.08367	0.00000	1,979.05000	1.97905	2,083.670	7.16	0.73	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,699.88000	2.69988	0.00000	2,581.48000	2.58148	2,699.880	7.38	0.80	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,701.39000	3.70139	0.00000	3,567.65000	3.56765	3,701.390	7.71	0.89	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	16.22000	0.01622	0.00000	19.64000	0.01964	16.220	8.13	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	3.04000	0.00304	0.00000	3.85000	0.00385	3.040	8.13	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.12000	0.00012	0.090	8.13	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.29174	90.70272	0.00000	10.33322	90.54250			6.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.38215	92.82251	0.00000	10.42655	92.65760			6.08	0.00	66,460,917.16	716	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.49063	90.77916	0.00000	10.53817	90.60959			5.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.63610	92.64378	0.00000	10.68718	92.46939			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	11.05867	86.27137	0.00000	11.10345	86.06225			8.13	0.00	438,172,288.23	5,079	127,511.00
R2032	On 02/05/2024	Bond Future	10.30 Call	95.55000	0.09555	0.00000	82.16000	0.08216	95.550		7.06	0.08	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	125.78000	0.12578	0.00000	108.84000	0.10884	125.780		7.13	0.10	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	293.58000	0.29358	0.00000	259.50000	0.25950	293.580		7.40	0.20	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	315.88000	0.31588	0.00000	279.78000	0.27978	315.880		7.43	0.21	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	389.61000	0.38961	0.00000	347.09000	0.34709	389.610		7.53	0.25	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	734.76000	0.73476	0.00000	666.78000	0.66678	734.760		7.88	0.38	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	1,269.15000	1.26915	0.00000	1,171.26000	1.17126	1,269.150		8.30	0.53	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	902.49000	0.90249	0.00000	998.75000	0.99875	902.490		8.52	(0.40)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	792.16000	0.79216	0.00000	880.14000	0.88014	792.160		8.65	(0.36)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	2,042.48000	2.04248	0.00000	1,913.46000	1.91346	2,042.480		8.77	0.67	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	278.97000	0.27897	0.00000	319.04000	0.31904	278.970		9.60	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	28.32000	0.02832	0.00000	34.11000	0.03411	28.320		11.40	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	13.08000	0.01308	0.00000	16.06000	0.01606	13.080		11.56	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	7.46000	0.00746	0.00000	9.30000	0.00930	7.460		11.56	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.15572	88.16688	0.00000	11.20263	87.95310			8.46	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.27572	86.06072	0.00000	11.32531	85.84102			8.83	0.00	42,341,874.24	492	1,130.00
R2032	On 07/11/2024	Bond Future	11.64 Call	3,480.66000	3.48066	0.00000	3,352.77000	3.35277	3,480.660		9.20	0.61	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	439.01000	0.43901	0.00000	467.25000	0.46725	439.010		10.85	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.40737	87.88301	0.00000	11.45973	87.65749			7.64	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.56069	85.52400	0.00000	11.61608	85.29253			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	11.77345	84.15213	0.00000	11.85418	83.72768			9.95	0.00	0.00	0	161,001.00
R2035	On 01/08/2024	Bond Future	0.00	11.87962	86.00118	0.00000	11.96374	85.56724			9.87	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.01243	83.49644	0.00000	12.10058	83.05154			10.32	0.00	464,574,192.16	5,564	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.15615	85.26508	0.00000	12.24846	84.80965			9.14	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.31017	82.50339	0.00000	12.40681	82.03737			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	12.20414	78.59762	0.00000	12.28534	78.17283			10.89	0.00	1,650,550.02	21	80,402.00
R2037	On 01/08/2024	Bond Future	0.00	12.32589	76.06844	0.00000	12.41043	75.63418			11.41	0.00	0.00	0	73,191.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,785.82000	1.78582	0.00000	1,609.38000	1.60938	1,785.820		11.57	0.44	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	973.94000	0.97394	0.00000	1,090.34000	1.09034	973.940		13.18	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	481.38000	0.48138	0.00000	546.46000	0.54646	481.380		14.14	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.46027	77.84578	0.00000	12.54860	77.40058			11.36	0.00	357,078,592.86	4,587	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.60303	75.23372	0.00000	12.69526	74.77811			11.84	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.76731	76.77686	0.00000	12.86370	76.31075			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	12.47616	78.65212	0.00000	12.57801	78.09131			11.56	0.00	5,269,692.04	67	148,467.00
R2040	On 01/08/2024	Bond Future	0.00	12.60095	75.87375	0.00000	12.70691	75.30059			12.15	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00	12.73784	77.64642	0.00000	12.84844	77.05902			12.12	0.00	336,830,169.96	4,338	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	12.88222	74.77929	0.00000	12.99758	74.17847			12.69	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.04648	76.31248	0.00000	13.16692	75.69811			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	12.57381	74.62887	0.00000	12.69093	73.98405			12.21	0.00	0.00	0	79,269.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,796.67000	1.79667	0.00000	2,171.58000	2.17158	1,796.670		12.66	(0.53)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,187.18000	1.18718	0.00000	1,474.65000	1.47465	1,187.180		13.12	(0.40)	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 02/05/2024	Bond Future	13.00	Put	762.83000	0.76283	0.00000	973.16000	0.97316	762.830	13.58	(0.28)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.69505	71.88733	0.00000	12.81684	71.22826		12.88	0.00	608,885,685.10	8,470	37,227.00
R2044	On 07/11/2024	Bond Future	0.00		12.82753	73.56677	0.00000	12.95454	72.89153		12.86	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		12.96670	70.73849	0.00000	13.09908	70.04800		13.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.12420	72.18853	0.00000	13.26230	71.48274		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		12.48436	73.36120	0.00000	12.59063	72.76232		12.66	0.00	0.00	0	245,790.00
R2048	On 01/08/2024	Bond Future	0.00		12.59196	74.97311	0.00000	12.70231	74.36097		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.72209	72.27404	0.00000	12.83725	71.64683		13.35	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		12.85924	73.80456	0.00000	12.97934	73.16314		13.22	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.00285	70.86991	0.00000	13.12806	70.21422		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		12.42277	94.92254	0.00000	12.53979	94.06883		12.88	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.53270	97.00818	0.00000	12.65433	96.13560		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.66188	93.40342	0.00000	12.78897	92.50942		13.57	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.79493	95.37984	0.00000	12.92750	94.46562		13.42	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.94156	91.46837	0.00000	13.08004	90.53384		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		11.91229	65.08051	0.00000	11.99288	64.70797		11.71	0.00	0.00	0	13,185.00
R209	On 01/08/2024	Bond Future	0.00		12.01445	66.51046	0.00000	12.09806	66.12961		11.67	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		12.13598	64.90826	0.00000	12.22318	64.51782		12.22	0.00	169,929,824.68	2,618	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.26326	66.28264	0.00000	12.35405	65.88307		11.56	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.40542	64.48941	0.00000	12.50005	64.08063		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		233.53515	233.53515	0.00000	233.79499	233.79499		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		238.72294	238.72294	0.00000	238.98814	238.98814		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00		241.03543	241.03543	0.00000	241.30420	241.30420		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00		246.20072	246.20072	0.00000	246.47214	246.47214		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		247.92608	247.92608	0.00000	248.19896	248.19896		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		10.70227	83.69229	0.00000	10.74646	83.50654		7.07	0.00	0.00	0	26,374.00
R213	On 01/08/2024	Bond Future	0.00		10.78378	85.53122	0.00000	10.83021	85.34124		7.22	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		10.89414	83.96971	0.00000	10.94338	83.77447		7.48	0.00	377,947,664.71	4,501	10,002.00
R213	On 06/02/2025	Bond Future	0.00		11.02110	85.74910	0.00000	11.07332	85.54865		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		11.16377	83.95269	0.00000	11.21920	83.74691		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		12.31009	60.32482	0.00000	12.41598	59.82842		12.62	0.00	120,649,640.00	2,000	23,477.00
R214	On 02/05/2024	Bond Future	12.12	Call	900.24000	0.90024	0.00000	724.89000	0.72489	900.240	12.85	0.40	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	941.22000	0.94122	0.00000	760.30000	0.76030	941.220	12.88	0.41	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	483.73000	0.48373	0.00000	615.52000	0.61552	483.730	14.27	(0.23)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	129.73000	0.12973	0.00000	175.51000	0.17551	129.730	15.45	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00		12.41106	61.65034	0.00000	12.52074	61.14294		12.59	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.53379	59.78461	0.00000	12.64791	59.26474		13.26	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	
R214	On 06/02/2025		Bond Future	0.00	12.66327	61.05093	0.00000	12.78191	60.51929	13.14	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.79917	58.99942	0.00000	12.92246	58.45597	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 :										4,784,467,219.17	55,242	1,541,752.00		
Grand Total:										4,784,467,219.17	55,242	1,541,752.00		