

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/05/2024		Index Future	0.00	939.33500	939.33500	0.00000	939.07900	939.07900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.88500	959.88500	0.00000	959.65000	959.65000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.53400	982.53400	0.00000	982.29000	982.29000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,003.64900	1,003.64900	0.00000	1,003.34100	1,003.34100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.61100	1,024.61100	0.00000	1,024.27500	1,024.27500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,081.82400	1,081.82400	0.00000	1,082.70400	1,082.70400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,105.49200	1,105.49200	0.00000	1,106.42000	1,106.42000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,131.57600	1,131.57600	0.00000	1,132.52300	1,132.52300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,155.89400	1,155.89400	0.00000	1,156.79300	1,156.79300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,180.03600	1,180.03600	0.00000	1,180.93000	1,180.93000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.45000	939.45000	0.00000	940.45000	940.45000	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	960.00300	960.00300	0.00000	961.05000	961.05000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	982.65400	982.65400	0.00000	983.72300	983.72300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,003.77200	1,003.77200	0.00000	1,004.80400	1,004.80400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,024.73700	1,024.73700	0.00000	1,025.77000	1,025.77000	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	12.93595	72.04051	0.00000	12.91161	72.14380	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.09751	73.63416	0.00000	13.07160	73.74173	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.28798	71.58648	0.00000	13.26081	71.69650	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.48956	73.13843	0.00000	13.46216	73.24660	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.70884	70.87360	0.00000	13.68045	70.98278	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	13.33208	67.59195	0.00000	13.29760	67.76170	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.47772	69.08719	0.00000	13.44147	69.26250	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.64580	66.46552	0.00000	13.60791	66.64496	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.81488	67.90485	0.00000	13.77625	68.08413	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.00428	65.06379	0.00000	13.96420	65.24560	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	925.70100	925.70100	0.00000	926.67000	926.67000	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	945.95300	945.95300	0.00000	946.96900	946.96900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	968.27300	968.27300	0.00000	969.30900	969.30900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	989.08100	989.08100	0.00000	990.08200	990.08200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,009.74000	1,009.74000	0.00000	1,010.74000	1,010.74000	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	179.03052	179.03052	0.00000	179.02061	179.02061	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.15842	181.15842	0.00000	181.15341	181.15341	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.47787	185.47787	0.00000	185.47257	185.47257	0.00	0.00	0.00	0	0.00
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	129.15087	129.15087	0.00000	128.62646	128.62646	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.00790	132.00790	0.00000	131.47547	131.47547	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	133.75728	133.75728	0.00000	133.21219	133.21219		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.66064	136.66064	0.00000	136.09614	136.09614		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.11290	138.11290	0.00000	137.53454	137.53454		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	121.43308	121.43308	0.00000	121.16108	121.16108		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	124.11941	124.11941	0.00000	123.84477	123.84477		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.58395	125.58395	0.00000	125.30267	125.30267		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.30991	128.30991	0.00000	128.01550	128.01550		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.48567	129.48567	0.00000	129.18312	129.18312		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	132.35333	132.35333	0.00000	132.07427	132.07427		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.21950	133.21950	0.00000	132.93814	132.93814		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.39582	136.39582	0.00000	136.10756	136.10756		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.24236	137.24236	0.00000	136.94065	136.94065		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.13400	140.13400	0.00000	139.82344	139.82344		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	113.12233	113.12233	0.00000	113.31044	113.31044		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.62473	115.62473	0.00000	115.82028	115.82028		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.18446	116.18446	0.00000	116.38464	116.38464		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.70566	118.70566	0.00000	118.90345	118.90345		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.96124	118.96124	0.00000	119.16193	119.16193		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	114.53792	114.53792	0.00000	114.93954	114.93954		0.00	0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00	114.77534	114.77534	0.00000	115.18916	115.18916		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.51178	117.51178	0.00000	117.93552	117.93552		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.70644	117.70644	0.00000	118.13268	118.13268		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.18590	120.18590	0.00000	120.61934	120.61934		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	347.22500	347.22500	0.00000	347.22700	347.22700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.90700	354.90700	0.00000	354.91800	354.91800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.37000	363.37000	0.00000	363.38100	363.38100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.26000	371.26000	0.00000	371.24900	371.24900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.09400	379.09400	0.00000	379.07500	379.07500		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	0.00	0	0.00
JBAF	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	8.35000		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.33800	91.66200		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.33800	91.66200	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.30500	91.69500	0.00000	8.26500	91.73500		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.26500	91.73500	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.10500	91.89500	0.00000	7.98500	92.01500		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.03500	91.96500	0.00000	7.88000	92.12000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.88000	92.12000	0.00000	7.85000	92.15000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.85000	92.15000	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.94000	7.94000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.15882	107.00269	0.00000	9.16298	106.99299	2.97	0.00	390,987,829.26	3,654	89,980.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,412.43000	1.41243	0.00000	1,427.89000	1.42789	1,412.430	3.48	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	13.22000	0.01322	0.00000	18.80000	0.01880	13.220	4.08	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.19025	104.03555	0.00000	9.19355	104.02853	3.10	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.23202	106.48924	0.00000	9.23588	106.48188	2.93	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.31240	103.45908	0.00000	9.32047	103.44541	2.70	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.46730	105.61130	0.00000	9.47801	105.59550	2.32	0.00	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	259.83057	259.83057	0.00000	260.07212	260.07212		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.50165	260.50165	0.00000	260.75565	260.75565		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.71277	266.71277	0.00000	266.97273	266.97273		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.29114	267.29114	0.00000	267.54230	267.54230		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.92322	272.92322	0.00000	273.17491	273.17491		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	10.45241	91.72608	0.00000	10.46292	91.68453	6.35	0.00	8,071,895.04	88	127,308.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	27.22000	0.02722	0.00000	43.32000	0.04332	27.220	5.76	0.04	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	363.58000	0.36358	0.00000	405.29000	0.40529	363.580	6.63	0.29	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	1,269.50000	1.26950	0.00000	1,295.66000	1.29566	1,269.500	7.38	0.62	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,826.02000	1.82602	0.00000	1,838.02000	1.83802	1,826.020	7.69	0.73	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,778.66000	2.77866	0.00000	2,769.75000	2.76975	2,778.660	8.14	0.86	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	20.92000	0.02092	0.00000	22.75000	0.02275	20.920	9.29	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	3.84000	0.00384	0.00000	3.94000	0.00394	3.840	9.37	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.09000	0.00009	0.090	9.37	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.54577	89.72702	0.00000	10.55623	89.68713	6.77	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.64736	91.84295	0.00000	10.65854	91.80195	6.61	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.76553	89.80406	0.00000	10.77893	89.75687	6.47	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.92241	91.67164	0.00000	10.93718	91.62185	6.11	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,511.12000	1.51112	0.00000	1,536.05000	1.53605	1,511.120	6.15	0.38	0.00	0	1,640.00

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 08/05/2025	Bond Future	11.86 Put	1,473.06000	1.47306	0.00000	1,526.36000	1.52636	1,473.060	7.20	(0.31)	0.00	0	1,640.00	
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	
R2032	On 02/05/2024	Bond Future	0.00	11.31454	85.08540	0.00000	11.31001	85.10621		8.38	0.00	680,683.20	8	128,765.00	
R2032	On 02/05/2024	Bond Future	10.30 Call	0.41000	0.00041	0.00000	1.68000	0.00168	0.410	5.31	0.00	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1.18000	0.00118	0.00000	3.62000	0.00362	1.180	5.51	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	18.04000	0.01804	0.00000	29.61000	0.02961	18.040	6.22	0.03	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	22.00000	0.02200	0.00000	34.79000	0.03479	22.000	6.29	0.03	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	38.13000	0.03813	0.00000	54.71000	0.05471	38.130	6.49	0.05	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	165.15000	0.16515	0.00000	194.19000	0.19419	165.150	7.18	0.16	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	477.89000	0.47789	0.00000	513.77000	0.51377	477.890	7.90	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,202.85000	1.20285	0.00000	1,218.26000	1.21826	1,202.850	8.26	(0.58)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,045.39000	1.04539	0.00000	1,060.35000	1.06035	1,045.390	8.47	(0.52)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	1,068.16000	1.06816	0.00000	1,103.17000	1.10317	1,068.160	8.66	0.53	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	333.97000	0.33397	0.00000	338.94000	0.33894	333.970	9.91	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	25.87000	0.02587	0.00000	25.42000	0.02542	25.870	12.36	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	13.50000	0.01350	0.00000	13.07000	0.01307	13.500	12.95	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	8.02000	0.00802	0.00000	7.72000	0.00772	8.020	13.10	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.42550	86.94684	0.00000	11.42022	86.97050		8.95	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.55565	84.83008	0.00000	11.55011	84.85421		9.34	0.00	0.00	0	1,578.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,726.67000	2.72667	0.00000	2,754.42000	2.75442	2,726.670	9.48	0.54	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	584.42000	0.58442	0.00000	585.83000	0.58583	584.420	11.30	(0.14)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.69577	86.65032	0.00000	11.69114	86.66993		8.47	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	11.85875	84.28793	0.00000	11.85424	84.30646		8.33	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	12.09900	82.45901	0.00000	12.07431	82.58571		10.18	0.00	13,358,359.62	162	161,751.00	
R2035	On 01/08/2024	Bond Future	0.00	12.22036	84.26297	0.00000	12.19416	84.39480		10.02	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.36546	81.73468	0.00000	12.33807	81.86947		10.47	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00	12.52033	83.48865	0.00000	12.49271	83.62148		9.46	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.68615	80.71095	0.00000	12.65760	80.84512		9.32	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	12.53590	76.88356	0.00000	12.48595	77.13801		11.07	0.00	6,150,684.80	80	69,977.00	
R2037	On 01/08/2024	Bond Future	0.00	12.67276	74.30942	0.00000	12.62030	74.57162		11.52	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	926.13000	0.92613	0.00000	1,104.25000	1.10425	926.130	11.31	0.30	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,269.28000	1.26928	0.00000	1,282.12000	1.28212	1,269.280	12.99	(0.32)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	607.25000	0.60725	0.00000	629.51000	0.62951	607.250	14.00	(0.17)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.81892	76.06152	0.00000	12.76421	76.32972		11.45	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00	12.97244	73.43268	0.00000	12.91633	73.70219		11.11	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	13.14850	74.95782	0.00000	13.09025	75.23162		10.47	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	12.80708	76.85333	0.00000	12.77247	77.03833		11.69	0.00	17,138,292.59	223	132,410.00	
R2040	On 01/08/2024	Bond Future	0.00	12.94672	74.02815	0.00000	12.91027	74.21937		12.21	0.00	0.00	0	7,062.00	
R2040	On 01/08/2024	Bond Future	12.28 Call	811.95000	0.81195	0.00000	906.73000	0.90673	811.950	11.86	0.26	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	2,467.31000	2.46731	0.00000	2,421.54000	2.42154	2,467.310	12.85	(0.51)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	2,311.96000	2.31196	0.00000	2,461.97000	2.46197	2,311.960	12.97	0.52	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	1,302.23000	1.30223	0.00000	1,288.12000	1.28812	1,302.230	13.89	(0.31)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.09528	75.77356	0.00000	13.05729	75.96913		12.15	0.00	0.00	0	8,677.00	
R2040	On 06/02/2025	Bond Future	0.00	13.25041	72.88775	0.00000	13.21171	73.08303		11.76	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 02/05/2024	Bond Future	12.14	Call	245.60000	0.24560	0.00000	303.72000	0.30372	245.600	12.57	0.19	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	644.19000	0.64419	0.00000	628.82000	0.62882	644.190	13.96	(0.34)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	128.89000	0.12889	0.00000	132.22000	0.13222	128.890	15.20	(0.09)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.74978	60.10502	0.00000	12.71338	60.26804		12.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.88318	58.21530	0.00000	12.84534	58.38209		13.28	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.02237	59.46454	0.00000	12.98386	59.63144		12.38	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.16843	57.39503	0.00000	13.12869	57.56437		12.37	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 :											468,923,030.39		4,696	1,537,140.00	
Grand Total:											468,923,030.39		4,696	1,537,140.00	