

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2024

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	933.60200	933.60200	0.00000	934.19500	934.19500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.02700	954.02700	0.00000	954.63300	954.63300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	976.54700	976.54700	0.00000	977.16600	977.16600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	997.55000	997.55000	0.00000	998.17900	998.17900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,018.40700	1,018.40700	0.00000	1,019.04400	1,019.04400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,071.99100	1,071.99100	0.00000	1,071.85600	1,071.85600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,095.44300	1,095.44300	0.00000	1,095.30500	1,095.30500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.30200	1,121.30200	0.00000	1,121.15800	1,121.15800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,145.41800	1,145.41800	0.00000	1,145.26800	1,145.26800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,169.36700	1,169.36700	0.00000	1,169.20800	1,169.20800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.95700	931.95700	0.00000	931.82400	931.82400	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	952.34600	952.34600	0.00000	952.21000	952.21000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.82700	974.82700	0.00000	974.68500	974.68500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	995.79300	995.79300	0.00000	995.64500	995.64500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,016.61300	1,016.61300	0.00000	1,016.45800	1,016.45800	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	13.09645	71.36445	0.00000	13.07794	71.44197	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.26520	72.94326	0.00000	13.24586	73.02248	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.46374	70.88025	0.00000	13.44347	70.96122	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.67329	72.41877	0.00000	13.65212	72.50119	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.90085	70.14108	0.00000	13.87874	70.22491	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	13.46247	66.95636	0.00000	13.46929	66.92339	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.61341	68.43765	0.00000	13.62052	68.40390	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.78747	65.80167	0.00000	13.79494	65.76697	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.96220	67.22848	0.00000	13.97006	67.19271	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.15772	64.37544	0.00000	14.16600	64.33864	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	918.27100	918.27100	0.00000	918.25100	918.25100	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	938.36100	938.36100	0.00000	938.34000	938.34000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.51200	960.51200	0.00000	960.48800	960.48800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	981.17000	981.17000	0.00000	981.14200	981.14200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,001.68400	1,001.68400	0.00000	1,001.65200	1,001.65200	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	178.98973	178.98973	0.00000	178.94753	178.94753	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.11662	181.11662	0.00000	181.07336	181.07336	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.43806	185.43806	0.00000	185.39334	185.39334	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	129.43642	129.43642	0.00000	129.13532	129.13532	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	132.29991	132.29991	0.00000	131.99210	131.99210	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		134.05809	134.05809	0.00000	133.74247	133.74247		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.97136	136.97136	0.00000	136.64843	136.64843		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.43384	138.43384	0.00000	138.10320	138.10320		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	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	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	0.00
I2033	On 02/05/2024	Bond Future	0.00		121.13189	121.13189	0.00000	121.17889	121.17889		0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00		123.81165	123.81165	0.00000	123.85973	123.85973		0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00		125.27053	125.27053	0.00000	125.31933	125.31933		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.99284	127.99284	0.00000	128.04231	128.04231		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		129.16525	129.16525	0.00000	129.21497	129.21497		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	0.00
I2038	On 02/05/2024	Bond Future	0.00		131.99532	131.99532	0.00000	132.14163	132.14163		0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00		132.85348	132.85348	0.00000	133.00271	133.00271		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.02313	136.02313	0.00000	136.17577	136.17577		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		136.86434	136.86434	0.00000	137.01942	137.01942		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.75224	139.75224	0.00000	139.91004	139.91004		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	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	0.00
I2046	On 02/05/2024	Bond Future	0.00		113.41520	113.41520	0.00000	113.41395	113.41395		0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00		115.92432	115.92432	0.00000	115.92289	115.92289		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		116.49241	116.49241	0.00000	116.49058	116.49058		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		119.02344	119.02344	0.00000	119.02104	119.02104		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.28857	119.28857	0.00000	119.28515	119.28515		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	0.00
I2050	On 02/05/2024	Bond Future	0.00		114.67766	114.67766	0.00000	115.06298	115.06298		0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00		114.91806	114.91806	0.00000	115.31166	115.31166		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		117.65989	117.65989	0.00000	118.06271	118.06271		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		117.85966	117.85966	0.00000	118.27049	118.27049		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.34624	120.34624	0.00000	120.76520	120.76520		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	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	0.00
IGOV	On 02/05/2024	Index Future	0.00		347.14900	347.14900	0.00000	349.14300	349.14300		0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00		354.82800	354.82800	0.00000	356.86700	356.86700		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		363.29400	363.29400	0.00000	365.38100	365.38100		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		371.18900	371.18900	0.00000	373.32000	373.32000		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.02900	379.02900	0.00000	381.20300	381.20300		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	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	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	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	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	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	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	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	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	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	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	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			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			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000			0.00	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			15.00	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			0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35300	91.64700	0.00000	8.35300			0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.34800	91.65200	0.00000	8.35000			0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34100	91.65900	0.00000	8.34000			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	8.33300			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	8.33000			0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.30800	91.69200	0.00000	8.30500			0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.26900	91.73100	0.00000	8.26000			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.09900	91.90100	0.00000	8.10500			0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.03800	91.96200	0.00000	8.02500			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.88300	92.11700	0.00000	7.88000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.85300	92.14700	0.00000	7.85000			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	7.93900	92.06100	0.00000	7.92500			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.26981	106.74423	0.00000	9.26522			2.97	0.00	6,831,630.72	64	92,966.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,176.15000	1.17615	0.00000	1,189.12000			1,176.150	3.48	0.82	0.00	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	14.35000	0.01435	0.00000	15.26000			14.350	4.08	(0.03)	0.00	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.31447	103.77148	0.00000	9.30934			3.10	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.37316	106.22062	0.00000	9.36742			2.93	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.47302	103.18739	0.00000	9.46665			2.70	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.65320	105.33739	0.00000	9.64607			2.32	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	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			0.00	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			0.00	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			0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.08921	259.08921	0.00000	259.70167			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	259.74347	259.74347	0.00000	260.36932			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.94089	265.94089	0.00000	266.58116			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.50734	266.50734	0.00000	267.16001			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.13124	272.13124	0.00000	272.79661			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			0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.58796	91.19199	0.00000	10.57378			6.35	0.00	1,276,687.86	14	128,299.00
R2030	On 02/05/2024		Bond Future	9.66 Call	7.78000	0.00778	0.00000	9.45000			7.780	5.76	0.01	0.00	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	196.70000	0.19670	0.00000	214.84000			196.700	6.63	0.19	0.00	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	906.57000	0.90657	0.00000	947.87000			906.570	7.38	0.53	0.00	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,400.20000	1.40020	0.00000	1,448.44000			1,400.200	7.69	0.66	0.00	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,292.62000	2.29262	0.00000	2,346.70000			2,292.620	8.14	0.82	0.00	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	23.16000	0.02316	0.00000	23.88000			23.160	9.29	(0.02)	0.00	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	3.86000	0.00386	0.00000	4.10000			3.860	9.37	0.00	0.00	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.07000	0.00007	0.00000	0.08000			0.070	9.37	0.00	0.00	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.68937	89.18125	0.00000	10.67434			6.77	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.79982	91.28578	0.00000	10.78388			6.61	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.92705	89.23720	0.00000	10.91018			6.47	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.09380	91.09588	0.00000	11.07593			6.11	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,291.20000	1.29120	0.00000	1,314.32000			1,291.200	6.15	0.34	0.00	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	1,646.19000		1.64619	0.00000	1,628.94000	1.62894	1,646.190	7.20	(0.34)	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	11.43817		84.52002	0.00000	11.42419	84.58370		8.38	0.00	272,830,624.56	3,228	133,633.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.04000		0.00004	0.00000	0.05000	0.00005	0.040	5.31	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	0.14000		0.00014	0.00000	0.20000	0.00020	0.140	5.51	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	4.44000		0.00444	0.00000	5.57000	0.00557	4.440	6.22	0.01	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	5.72000		0.00572	0.00000	7.11000	0.00711	5.720	6.29	0.01	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	11.49000		0.01149	0.00000	13.92000	0.01392	11.490	6.49	0.02	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	72.92000		0.07292	0.00000	82.77000	0.08277	72.920	7.18	0.08	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	273.73000		0.27373	0.00000	297.51000	0.29751	273.730	7.90	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,501.10000		1.50110	0.00000	1,469.28000	1.46928	1,501.100	8.26	(0.68)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,308.29000		1.30829	0.00000	1,281.01000	1.28101	1,308.290	8.47	(0.62)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	732.27000		0.73227	0.00000	772.94000	0.77294	732.270	8.66	0.44	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	410.21000		0.41021	0.00000	405.70000	0.40570	410.210	9.91	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	26.53000		0.02653	0.00000	27.50000	0.02750	26.530	12.36	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	13.00000		0.01300	0.00000	13.68000	0.01368	13.000	12.95	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	7.42000		0.00742	0.00000	7.89000	0.00789	7.420	13.10	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.55502		86.36912	0.00000	11.54037	86.43421		8.95	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.69174		84.24007	0.00000	11.67636	84.30648		9.34	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64 Call	2,392.57000		2.39257	0.00000	2,431.51000	2.43151	2,392.570	9.48	0.50	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	654.46000		0.65446	0.00000	647.93000	0.64793	654.460	11.30	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.83826		86.04976	0.00000	11.82218	86.11726		8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.00803		83.67754	0.00000	11.99119	83.74611		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	12.28764		81.50011	0.00000	12.26366	81.62112		10.18	0.00	10,758,014.52	132	161,883.00
R2035	On 01/08/2024	Bond Future	0.00	12.41699		83.28316	0.00000	12.39200	83.40676		10.02	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.57103		80.73301	0.00000	12.54490	80.85936		10.47	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.73481		82.46751	0.00000	12.70755	82.59628		9.46	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.90970		79.67111	0.00000	12.88129	79.80220		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	12.69288		76.09205	0.00000	12.68429	76.13504		11.07	0.00	7,913,573.20	104	70,086.00
R2037	On 01/08/2024	Bond Future	0.00	12.83630		73.50064	0.00000	12.82736	73.54452		11.52	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11 Call	675.91000		0.67591	0.00000	692.62000	0.69262	675.910	11.31	0.24	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,508.64000		1.50864	0.00000	1,500.75000	1.50075	1,508.640	12.99	(0.37)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	727.86000		0.72786	0.00000	725.66000	0.72566	727.860	14.00	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.98939		75.23484	0.00000	12.98008	75.27964		11.45	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.14980		72.59016	0.00000	13.14015	72.63564		11.11	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.33304		74.10016	0.00000	13.32305	74.14621		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	12.96385		76.02430	0.00000	12.96544	76.01597		11.69	0.00	7,602,430.00	100	132,510.00
R2040	On 01/08/2024	Bond Future	0.00	13.10999		73.18106	0.00000	13.11165	73.17252		12.21	0.00	0.00	0	7,062.00
R2040	On 01/08/2024	Bond Future	12.28 Call	581.94000		0.58194	0.00000	585.93000	0.58593	581.940	11.86	0.21	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,880.96000		2.88096	0.00000	2,894.39000	2.89439	2,880.960	12.85	(0.57)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,855.77000		1.85577	0.00000	1,860.60000	1.86060	1,855.770	12.97	0.46	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,544.28000		1.54428	0.00000	1,556.18000	1.55618	1,544.280	13.89	(0.36)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.26540		74.90768	0.00000	13.26718	74.89870		12.15	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.42737		72.00515	0.00000	13.42927	71.99576		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	Contracts Traded	Open Interest
R2040	On 08/05/2025	Bond Future	0.00	13.61051	73.50243	0.00000	13.61257	73.49247		11.10	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	13.06249	72.00106	0.00000	13.07420	71.94007		12.34	0.00	62,280,916.90	865	81,281.00
R2044	On 02/05/2024	Bond Future	12.50 Put	3,247.80000	3.24780	0.00000	3,308.69000	3.30869	3,247.800	12.34	(0.85)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	2,181.79000	2.18179	0.00000	2,238.76000	2.23876	2,181.790	12.80	(0.71)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,370.29000	1.37029	0.00000	1,419.57000	1.41957	1,370.290	13.27	(0.54)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.20484	69.19500	0.00000	13.21704	69.13266		12.92	0.00	0.00	0	45,577.00
R2044	On 07/11/2024	Bond Future	0.00	13.35578	70.82748	0.00000	13.36854	70.76352		12.87	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.51259	67.96260	0.00000	13.52594	67.89703		13.34	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.68906	69.37558	0.00000	13.70307	69.30825		12.88	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	12.96702	70.71084	0.00000	12.97349	70.67650		12.75	0.00	127,208,801.16	1,799	245,910.00
R2048	On 01/08/2024	Bond Future	0.00	13.09475	72.25781	0.00000	13.10148	72.22272		12.60	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.24355	69.51096	0.00000	13.25061	69.47488		13.31	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.39855	71.00406	0.00000	13.40596	70.96698		13.21	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.56063	68.03161	0.00000	13.56844	67.99334		13.72	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	12.92325	91.36951	0.00000	12.93991	91.25554		12.92	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.05456	93.36849	0.00000	13.07192	93.25196		12.75	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.20390	89.69951	0.00000	13.22208	89.58008		13.48	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.35571	91.62548	0.00000	13.37473	91.50319		13.36	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.52278	87.66316	0.00000	13.54273	87.53785		13.90	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	12.37974	62.96046	0.00000	12.36078	63.04455		11.88	0.00	24,554,579.40	390	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.50081	64.33789	0.00000	12.48114	64.42378		11.75	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.63921	62.69919	0.00000	12.61875	62.78695		12.28	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.78171	64.04606	0.00000	12.76049	64.13548		11.25	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.94029	62.22503	0.00000	12.91828	62.31603		11.10	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	233.36207	233.36207	0.00000	233.53746	233.53746		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.52465	238.52465	0.00000	238.70390	238.70390		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.88434	240.88434	0.00000	241.06702	241.06702		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.11858	246.11858	0.00000	246.30436	246.30436		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.90870	247.90870	0.00000	248.09664	248.09664		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	11.06790	82.17102	0.00000	11.05376	82.22920		7.42	0.00	739,539.18	9	25,851.00
R213	On 01/08/2024	Bond Future	0.00	11.16968	83.96869	0.00000	11.15482	84.02817		7.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.29704	82.38891	0.00000	11.28139	82.44961		8.00	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.43958	84.15956	0.00000	11.42315	84.22125		7.56	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.59902	82.35377	0.00000	11.58178	82.41637		7.39	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	12.76892	58.21995	0.00000	12.77530	58.19152		12.77	0.00	0.00	0	23,326.00
R214	On 02/05/2024	Bond Future	12.12 Call	111.14000	0.11114	0.00000	113.89000	0.11389	111.140	12.53	0.10	0.00	0	8,000.00

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 02/05/2024	Bond Future	12.14	Call	122.07000	0.12207	0.00000	124.93000	0.12493	122.070	12.57	0.11	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	806.23000	0.80623	0.00000	832.07000	0.83207	806.230	13.96	(0.42)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	156.35000	0.15635	0.00000	167.13000	0.16713	156.350	15.20	(0.11)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.88775	59.49362	0.00000	12.89436	59.46459		12.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		13.02649	57.59045	0.00000	13.03340	57.56059		13.28	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.17095	58.82771	0.00000	13.17818	58.79701		12.38	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.32229	56.74678	0.00000	13.32987	56.71514		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 :											521,996,797.50	6,705	1,553,887.00		
Grand Total:											521,996,797.50	6,705	1,553,887.00		