

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2024

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	948.86000	948.86000	0.00000	950.44700	950.44700		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.68300	969.68300	0.00000	971.30500	971.30500		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	992.50700	992.50700	0.00000	994.16300	994.16300		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,013.74400	1,013.74400	0.00000	1,015.43200	1,015.43200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,034.83900	1,034.83900	0.00000	1,036.55800	1,036.55800		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,095.27200	1,095.27200	0.00000	1,097.78700	1,097.78700		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,119.30900	1,119.30900	0.00000	1,121.87800	1,121.87800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,145.65400	1,145.65400	0.00000	1,148.28000	1,148.28000		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,170.16800	1,170.16800	0.00000	1,172.84600	1,172.84600		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,194.51800	1,194.51800	0.00000	1,197.24700	1,197.24700		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	948.45800	948.45800	0.00000	950.89300	950.89300		0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	969.27300	969.27300	0.00000	971.76000	971.76000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	992.08600	992.08600	0.00000	994.63000	994.63000		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,013.31400	1,013.31400	0.00000	1,015.90800	1,015.90800		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,034.40100	1,034.40100	0.00000	1,037.04400	1,037.04400		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	12.70497	73.02889	0.00000	12.66374	73.20725		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.85506	74.64932	0.00000	12.81202	74.83157		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.03463	72.62134	0.00000	12.98963	72.80727		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.22590	74.18861	0.00000	13.17899	74.37764		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.43405	71.93994	0.00000	13.38517	72.13188		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	13.31562	67.67290	0.00000	13.26940	67.90106		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.45966	69.17444	0.00000	13.41161	69.40748		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.62782	66.55057	0.00000	13.57772	66.78850		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.79762	67.98485	0.00000	13.74557	68.22709		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.98753	65.13967	0.00000	13.93338	65.38598		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	934.74100	934.74100	0.00000	937.19200	937.19200		0.00	0.00	18,694,820.00	2	735.00
GOVI	On 01/08/2024		GOVI	0.00	955.25500	955.25500	0.00000	957.75900	957.75900		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	977.73800	977.73800	0.00000	980.29900	980.29900		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	998.65900	998.65900	0.00000	1,001.27100	1,001.27100		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,019.44100	1,019.44100	0.00000	1,022.10200	1,022.10200		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	178.93372	178.93372	0.00000	178.94775	178.94775		0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.07182	181.07182	0.00000	181.08579	181.08579		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.37836	185.37836	0.00000	185.39108	185.39108		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	128.59858	128.59858	0.00000	128.79492	128.79492		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.45204	131.45204	0.00000	131.65253	131.65253		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	133.18065	133.18065	0.00000	133.38471	133.38471		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.05878	136.05878	0.00000	136.26568	136.26568		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.48834	137.48834	0.00000	137.69759	137.69759		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	120.87956	120.87956	0.00000	120.91678	120.91678		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.56172	123.56172	0.00000	123.59965	123.59965		0.00	0.00	2,100,549.24	17	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.00589	125.00589	0.00000	125.04359	125.04359		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.70745	127.70745	0.00000	127.74443	127.74443		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.86118	128.86118	0.00000	128.89713	128.89713		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	131.88561	131.88561	0.00000	131.92454	131.92454		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.75074	132.75074	0.00000	132.79022	132.79022		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.90768	135.90768	0.00000	135.94697	135.94697		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.73176	136.73176	0.00000	136.77015	136.77015		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.60155	139.60155	0.00000	139.63874	139.63874		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	113.05965	113.05965	0.00000	113.44066	113.44066		0.00	0.00	20,350,737.00	180	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.56830	115.56830	0.00000	115.95761	115.95761		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.12029	116.12029	0.00000	116.51771	116.51771		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.62882	118.62882	0.00000	119.03353	119.03353		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.87465	118.87465	0.00000	119.28592	119.28592		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	114.16453	114.16453	0.00000	114.48693	114.48693		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.40169	114.40169	0.00000	114.73095	114.73095		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.12224	117.12224	0.00000	117.45840	117.45840		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.29795	117.29795	0.00000	117.63985	117.63985		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.75956	119.75956	0.00000	120.10691	120.10691		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	346.20200	346.20200	0.00000	346.62100	346.62100		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	353.88400	353.88400	0.00000	354.31200	354.31200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.30200	362.30200	0.00000	362.73900	362.73900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.13500	370.13500	0.00000	370.58000	370.58000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.91600	377.91600	0.00000	378.36900	378.36900		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	8.34500	91.65500	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.31500	91.68500	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.30500	91.69500	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.27500	91.72500	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	7.89500	92.10500	0.00000	7.90000	92.10000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	7.77000	92.23000	0.00000	7.78000	92.22000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.64000	92.36000	0.00000	7.66000	92.34000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.66500	92.33500	0.00000	7.67000	92.33000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.71500	92.28500	0.00000	7.72000	92.28000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.99077	107.39560	0.00000	8.97035	107.44347	2.99	0.00	0.00	0.00	0	93,081.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,794.77000	1.79477	0.00000	1,840.01000	1.84001	1,794.770	3.63	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	13.65000	0.01365	0.00000	13.46000	0.01346	13.650	4.13	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.99884	104.44418	0.00000	8.97606	104.49295	3.16	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.01658	106.90105	0.00000	8.99100	106.95009	2.93	0.00	4,917,448.30	0.00	46	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.07088	103.86942	0.00000	9.04223	103.91824	2.69	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.19013	106.02157	0.00000	9.15758	106.06990	2.30	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	258.84827	258.84827	0.00000	258.92641	258.92641		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	259.51510	259.51510	0.00000	259.59441	259.59441		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.68722	265.68722	0.00000	265.76590	265.76590		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.21956	266.21956	0.00000	266.29669	266.29669		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.80757	271.80757	0.00000	271.88260	271.88260		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	10.22849	92.61711	0.00000	10.19506	92.75108	6.34	0.00	37,046,844.00	0.00	400	126,938.00
R2030	On 02/05/2024		Bond Future	9.66 Call	182.87000	0.18287	0.00000	210.65000	0.21065	182.870	6.55	0.16	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	854.50000	0.85450	0.00000	927.51000	0.92751	854.500	7.20	0.46	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,007.32000	2.00732	0.00000	2,114.28000	2.11428	2,007.320	7.79	0.73	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,624.85000	2.62485	0.00000	2,741.24000	2.74124	2,624.850	8.03	0.81	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,630.85000	3.63085	0.00000	3,756.20000	3.75620	3,630.850	8.39	0.89	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.89000	0.01289	0.00000	12.24000	0.01224	12.890	8.85	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.18000	0.00218	0.00000	2.09000	0.00209	2.180	8.85	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.05000	0.00005	0.00000	0.05000	0.00005	0.050	8.85	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.30697	90.64385	0.00000	10.27160	90.78064		6.68	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.39472	92.77579	0.00000	10.35729	92.91501		6.57	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.49936	90.74799	0.00000	10.45986	90.88912		6.39	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.64078	92.62779	0.00000	10.59906	92.77050		5.98	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
R2032	On 02/05/2024		Bond Future	0.00	11.08422	86.15197	0.00000	11.04147	86.35187		8.39	0.00	0.00	0	127,773.00

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	10.30	Call	43.00000	0.04300	0.00000	56.04000	0.05604	43.000	6.88	0.05	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	62.98000	0.06298	0.00000	80.48000	0.08048	62.980	7.00	0.07	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	193.27000	0.19327	0.00000	233.06000	0.23306	193.270	7.43	0.16	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	211.95000	0.21195	0.00000	254.37000	0.25437	211.950	7.47	0.17	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	275.27000	0.27527	0.00000	325.93000	0.32593	275.270	7.61	0.20	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	590.53000	0.59053	0.00000	672.62000	0.67262	590.530	8.08	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,106.30000	1.10630	0.00000	1,222.05000	1.22205	1,106.300	8.59	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	855.12000	0.85512	0.00000	786.39000	0.78639	855.120	8.86	(0.41)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28	Put	743.81000	0.74381	0.00000	683.17000	0.68317	743.810	9.02	(0.37)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,874.56000	1.87456	0.00000	2,021.22000	2.02122	1,874.560	9.17	0.67	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	242.54000	0.24254	0.00000	221.99000	0.22199	242.540	10.12	(0.14)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	20.46000	0.02046	0.00000	19.02000	0.01902	20.460	12.15	(0.01)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	8.82000	0.00882	0.00000	8.23000	0.00823	8.820	12.33	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	4.77000	0.00477	0.00000	4.46000	0.00446	4.770	12.33	0.00	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.18296	88.04266	0.00000	11.13823	88.24677		9.01	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.30150	85.94642	0.00000	11.25458	86.15460		9.33	0.00	0.00	0	1,130.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,472.64000	3.47264	0.00000	3,604.80000	3.60480	3,472.640	9.70	0.60	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	477.44000	0.47744	0.00000	456.50000	0.45650	477.440	11.35	(0.12)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.43080	87.78200	0.00000	11.38176	87.99359		8.34	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		11.58173	85.43598	0.00000	11.53045	85.65071		8.41	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		11.89532	83.51256	0.00000	11.85296	83.73407		10.24	0.00	0.00	0	160,972.00	
R2035	On 01/08/2024	Bond Future	0.00		12.00700	85.34532	0.00000	11.96290	85.57156		10.08	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.14323	82.83748	0.00000	12.09724	83.06833		10.55	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00		12.28976	84.60703	0.00000	12.24191	84.84185		9.51	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		12.44674	81.84589	0.00000	12.39701	82.08446		9.68	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		12.32873	77.94725	0.00000	12.28177	78.19144		11.18	0.00	99,694,532.75	1,279	70,971.00	
R2037	On 01/08/2024	Bond Future	0.00		12.45598	75.40170	0.00000	12.40712	75.65111		11.62	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,515.93000	1.51593	0.00000	1,623.81000	1.62381	1,515.930	12.17	0.39	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	1,141.50000	1.14150	0.00000	1,082.10000	1.08210	1,141.500	13.79	(0.27)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	556.31000	0.55631	0.00000	525.41000	0.52541	556.310	14.65	(0.15)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.59369	77.17479	0.00000	12.54285	77.42945		11.60	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00		12.73922	74.56236	0.00000	12.68644	74.82151		11.03	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		12.90657	76.10479	0.00000	12.85176	76.36826		10.70	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		12.67688	77.55305	0.00000	12.63012	77.80687		11.89	0.00	69,254,873.65	893	144,000.00	
R2040	On 01/08/2024	Bond Future	0.00		12.81018	74.74846	0.00000	12.76153	75.00777		12.41	0.00	0.00	0	3,312.00	
R2040	On 07/11/2024	Bond Future	0.00		12.95379	76.50612	0.00000	12.90320	76.77083		12.40	0.00	0.00	0	8,677.00	
R2040	On 06/02/2025	Bond Future	0.00		13.10445	73.62856	0.00000	13.05192	73.89806		11.82	0.00	0.00	0	0.00	
R2040	On 08/05/2025	Bond Future	0.00		13.27550	75.15100	0.00000	13.22096	75.42501		11.47	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		12.79030	73.44449	0.00000	12.73323	73.75353		12.58	0.00	2,937,779.60	40	77,750.00	
R2044	On 02/05/2024	Bond Future	12.50	Put	2,365.65000	2.36565	0.00000	2,178.99000	2.17899	2,365.650	13.03	(0.66)	0.00	0	4,200.00	
R2044	On 02/05/2024	Bond Future	12.75	Put	1,577.60000	1.57760	0.00000	1,438.65000	1.43865	1,577.600	13.50	(0.51)	0.00	0	10,030.00	
R2044	On 02/05/2024	Bond Future	13.00	Put	1,009.62000	1.00962	0.00000	912.82000	0.91282	1,009.620	13.96	(0.37)	0.00	0	10,030.00	
R2044	On 01/08/2024	Bond Future	0.00		12.92056	70.67494	0.00000	12.86121	70.99067		13.16	0.00	0.00	0	37,227.00	

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 07/11/2024	Bond Future	0.00	13.06043	72.33673	0.00000	12.99870	72.65926		13.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.20662	69.49537	0.00000	13.14250	69.82398		12.59	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.37169	70.93211	0.00000	13.30509	71.26648		12.22	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	12.70783	72.11203	0.00000	12.64525	72.45794		13.04	0.00	0.00	0	245,883.00
R2048	On 01/08/2024	Bond Future	0.00	12.82438	73.69459	0.00000	12.75939	74.04797		12.90	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.96243	70.97616	0.00000	12.89477	71.33723		13.68	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.10714	72.49196	0.00000	13.03680	72.85993		12.90	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.25857	69.54240	0.00000	13.18552	69.91698		13.23	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	12.64511	93.31266	0.00000	12.58278	93.75879		13.25	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.76418	95.36044	0.00000	12.69938	95.81624		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.90149	91.73121	0.00000	12.83395	92.19685		13.90	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.04206	93.68916	0.00000	12.97184	94.16362		13.46	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.19690	89.75907	0.00000	13.12384	90.24198		13.87	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	12.01331	64.61400	0.00000	11.97104	64.80863		11.99	0.00	0.00	0	13,179.00
R209	On 01/08/2024	Bond Future	0.00	12.11960	66.03200	0.00000	12.07578	66.23079		11.86	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.24329	64.42824	0.00000	12.19779	64.63117		12.44	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.37205	65.80426	0.00000	12.32497	66.01068		11.26	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.51592	64.01242	0.00000	12.46718	64.22222		11.45	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	232.88569	232.88569	0.00000	233.05472	233.05472		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.05323	238.05323	0.00000	238.22559	238.22559		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.38519	240.38519	0.00000	240.55940	240.55940		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.57933	245.57933	0.00000	245.75447	245.75447		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.33410	247.33410	0.00000	247.50924	247.50924		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	10.71537	83.63717	0.00000	10.67707	83.79846		7.42	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.79808	85.47265	0.00000	10.75790	85.63735		7.78	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.90616	83.92200	0.00000	10.86391	84.08986		7.99	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.02987	85.71540	0.00000	10.98556	85.88587		7.42	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.16917	83.93262	0.00000	11.12273	84.10546		7.36	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	12.51380	59.37560	0.00000	12.46638	59.59443		12.99	0.00	0.00	0	23,211.00
R214	On 02/05/2024	Bond Future	12.12 Call	508.78000	0.50878	0.00000	583.34000	0.58334	508.780	13.69	0.28	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	537.55000	0.53755	0.00000	614.79000	0.61479	537.550	13.73	0.29	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	657.95000	0.65795	0.00000	605.45000	0.60545	657.950	15.11	(0.30)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	168.53000	0.16853	0.00000	154.02000	0.15402	168.530	16.27	(0.10)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.62240	60.67868	0.00000	12.57329	60.90223		12.86	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.75153	58.79887	0.00000	12.70058	59.02721		13.56	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.88694	60.05487	0.00000	12.83419	60.28739		12.25	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.02895	57.99288	0.00000	12.97440	58.22937		12.54	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 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										254,997,584.54		2,857	1,531,772.00
Grand Total:										254,997,584.54		2,857	1,531,772.00