

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2024

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		937.23300		937.23300	0.00000	941.58400	941.58400		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		957.76300		957.76300	0.00000	962.20700	962.20700		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		980.35300		980.35300	0.00000	984.89600	984.89600		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,001.35500		1,001.35500	0.00000	1,005.98400	1,005.98400		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,022.24000		1,022.24000	0.00000	1,026.95200	1,026.95200		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,078.39600		1,078.39600	0.00000	1,084.25300	1,084.25300		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,102.01700		1,102.01700	0.00000	1,108.00100	1,108.00100		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,128.01100		1,128.01100	0.00000	1,134.12800	1,134.12800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,152.17600		1,152.17600	0.00000	1,158.41200	1,158.41200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,176.20600		1,176.20600	0.00000	1,182.55700	1,182.55700		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		935.93200		935.93200	0.00000	940.18400	940.18400		0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		956.43200		956.43200	0.00000	960.77700	960.77700		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		978.99200		978.99200	0.00000	983.43200	983.43200		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		999.96500		999.96500	0.00000	1,004.48900	1,004.48900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,020.82000		1,020.82000	0.00000	1,025.42600	1,025.42600		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		12.97983		71.85481	0.00000	12.88620	72.25185		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.14290		73.44625	0.00000	13.04510	73.85197		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.33585		71.39319	0.00000	13.23327	71.80825		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.54108		72.93563	0.00000	13.43373	73.35908		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.76354		70.66388	0.00000	13.65119	71.09555		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		13.46758		66.93165	0.00000	13.47106	66.91484		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.61840		68.41396	0.00000	13.62203	68.39674		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.79313		65.77538	0.00000	13.79700	65.75741		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.96964		67.19462	0.00000	13.97381	67.17566		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		14.16660		64.33598	0.00000	14.17111	64.31595		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		922.31600		922.31600	0.00000	926.56700	926.56700		0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024	GOVI	0.00		942.51800		942.51800	0.00000	946.86100	946.86100		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		964.75000		964.75000	0.00000	969.18800	969.18800		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		985.41700		985.41700	0.00000	989.94000	989.94000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,005.97000		1,005.97000	0.00000	1,010.57400	1,010.57400		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		178.90913		178.90913	0.00000	178.93430	178.93430		0.00	0.00	44,727,282.50	250	9,075.00
I2025	On 01/08/2024	Bond Future	0.00		181.03940		181.03940	0.00000	181.06490	181.06490		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.35401		185.35401	0.00000	185.37920	185.37920		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		128.50431		128.50431	0.00000	128.56547	128.56547		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.35034		131.35034	0.00000	131.41276	131.41276		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		133.08308	133.08308	0.00000	133.14629	133.14629		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.96217	135.96217	0.00000	136.02567	136.02567		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.39606	137.39606	0.00000	137.45959	137.45959		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		120.73078	120.73078	0.00000	120.75556	120.75556		0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00		123.40476	123.40476	0.00000	123.42983	123.42983		0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00		124.85125	124.85125	0.00000	124.87637	124.87637		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.55225	127.55225	0.00000	127.57693	127.57693		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.70864	128.70864	0.00000	128.73269	128.73269		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		131.38732	131.38732	0.00000	131.41291	131.41291		0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00		132.23613	132.23613	0.00000	132.26211	132.26211		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		135.38743	135.38743	0.00000	135.41322	135.41322		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		136.20359	136.20359	0.00000	136.22906	136.22906		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.06829	139.06829	0.00000	139.09310	139.09310		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		112.49272	112.49272	0.00000	112.77515	112.77515		0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00		114.98412	114.98412	0.00000	115.27259	115.27259		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		115.52807	115.52807	0.00000	115.82275	115.82275		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		118.02663	118.02663	0.00000	118.32679	118.32679		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.26554	118.26554	0.00000	118.57073	118.57073		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		114.21301	114.21301	0.00000	113.85175	113.85175		0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00		114.44663	114.44663	0.00000	114.07728	114.07728		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		117.17402	117.17402	0.00000	116.79519	116.79519		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		117.35386	117.35386	0.00000	116.96597	116.96597		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.82185	119.82185	0.00000	119.42453	119.42453		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		345.47300	345.47300	0.00000	345.50500	345.50500		0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00		353.12400	353.12400	0.00000	353.15700	353.15700		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		361.54200	361.54200	0.00000	361.57300	361.57300		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		369.36800	369.36800	0.00000	369.39500	369.39500		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		377.15100	377.15100	0.00000	377.17300	377.17300		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	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	8.31800	91.68200	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	8.29000	91.71000	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	8.28000	91.72000	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	8.26500	91.73500	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	8.15000	91.85000	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	7.89000	92.11000	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	7.76500	92.23500	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	7.65000	92.35000	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	7.66000	92.34000	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	7.71000	92.29000	0.00000	7.72000	92.28000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.19131	106.92695	0.00000	9.12890	107.07251	2.99	0.00	63,621,535.25	595	92,962.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,381.03000	1.38103	0.00000	1,513.24000	1.51324	1,381.030	3.67	0.82	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	23.75000	0.02375	0.00000	22.61000	0.02261	23.750	4.21	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.22533	103.96089	0.00000	9.15552	104.10954	3.14	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.27277	106.41159	0.00000	9.19323	106.56323	2.93	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.36385	103.37195	0.00000	9.27291	103.52602	2.71	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.53019	105.51853	0.00000	9.42429	105.67482	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	258.32778	258.32778	0.00000	258.37924	258.37924		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	258.97268	258.97268	0.00000	259.02495	259.02495		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.14446	265.14446	0.00000	265.19672	265.19672		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	265.67205	265.67205	0.00000	265.72322	265.72322		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.26034	271.26034	0.00000	271.31033	271.31033		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	10.50312	91.52581	0.00000	10.39717	91.94487	6.36	0.00	0.00	0.00	0	127,052.00
R2030	On 02/05/2024		Bond Future	9.66 Call	39.97000	0.03997	0.00000	74.71000	0.07471	39.970	6.22	0.05	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	376.99000	0.37699	0.00000	533.57000	0.53357	376.990	6.97	0.28	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	1,222.89000	1.22289	0.00000	1,509.77000	1.50977	1,222.890	7.63	0.58	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,745.68000	1.74568	0.00000	2,074.77000	2.07477	1,745.680	7.91	0.69	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,652.72000	2.65272	0.00000	3,025.26000	3.02526	2,652.720	8.31	0.82	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	30.25000	0.03025	0.00000	25.54000	0.02554	30.250	9.13	(0.03)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	5.74000	0.00574	0.00000	4.95000	0.00495	5.740	9.13	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.16000	0.00016	0.00000	0.15000	0.00015	0.160	9.13	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.59886	89.52476	0.00000	10.48664	89.95296	6.74	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.70416	91.63487	0.00000	10.58483	92.07272	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.82786	89.58478	0.00000	10.70114	90.03129	6.49	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.98987	91.44447	0.00000	10.85497	91.89946	6.06	0.00	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	11.35579	84.89620	0.00000	11.25651	85.35249	8.41	0.00	1,867,716.40	22	128,273.00	

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	1.41000	0.00141	0.00000	4.35000	0.00435	1.410	5.86	0.00	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	3.06000	0.00306	0.00000	8.48000	0.00848	3.060	6.03	0.01	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	25.55000	0.02555	0.00000	52.78000	0.05278	25.550	6.59	0.03	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	30.08000	0.03008	0.00000	60.76000	0.06076	30.080	6.64	0.04	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	47.59000	0.04759	0.00000	90.28000	0.09028	47.590	6.80	0.06	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	172.37000	0.17237	0.00000	274.87000	0.27487	172.370	7.37	0.15	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	465.18000	0.46518	0.00000	651.97000	0.65197	465.180	7.99	0.31	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,362.89000	1.36289	0.00000	1,137.64000	1.13764	1,362.890	8.30	(0.60)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28	Put	1,194.85000	1.19485	0.00000	994.05000	0.99405	1,194.850	8.49	(0.55)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,017.48000	1.01748	0.00000	1,295.97000	1.29597	1,017.480	8.67	0.50	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	404.61000	0.40461	0.00000	334.86000	0.33486	404.610	9.79	(0.23)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	34.32000	0.03432	0.00000	30.23000	0.03023	34.320	12.07	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	18.19000	0.01819	0.00000	16.44000	0.01644	18.190	12.62	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	11.03000	0.01103	0.00000	10.11000	0.01011	11.030	12.76	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.46821	86.75576	0.00000	11.36423	87.22194		9.00	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.60084	84.63357	0.00000	11.49146	85.11024		9.36	0.00	0.00	0	2,074.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,647.90000	2.64790	0.00000	2,921.80000	2.92180	2,647.900	9.49	0.53	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	625.94000	0.62594	0.00000	568.02000	0.56802	625.940	11.28	(0.15)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.74475	86.44325	0.00000	11.63003	86.92928		8.47	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		11.91104	84.07347	0.00000	11.79057	84.56863		8.46	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		12.17141	82.08904	0.00000	12.07709	82.57143		10.26	0.00	633,645,299.76	7,719	161,972.00	
R2035	On 01/08/2024	Bond Future	0.00		12.29539	83.88711	0.00000	12.19710	84.37999		10.11	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.44419	81.34898	0.00000	12.34140	81.85307		10.57	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00		12.60390	83.08859	0.00000	12.49658	83.60285		9.69	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		12.77410	80.29958	0.00000	12.66214	80.82377		9.78	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		12.59897	76.56407	0.00000	12.51010	77.01483		11.18	0.00	0.00	0	69,922.00	
R2037	On 01/08/2024	Bond Future	0.00		12.73805	73.98498	0.00000	12.64550	74.44550		11.65	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	937.04000	0.93704	0.00000	1,098.77000	1.09877	937.040	11.82	0.29	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	1,492.21000	1.49221	0.00000	1,362.28000	1.36228	1,492.210	13.49	(0.35)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	750.84000	0.75084	0.00000	683.14000	0.68314	750.840	14.48	(0.20)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.88725	75.72853	0.00000	12.79073	76.19954		11.59	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00		13.04487	73.08691	0.00000	12.94435	73.56743		11.23	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		13.22466	74.60207	0.00000	13.11993	75.09192		10.78	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		12.89582	76.38226	0.00000	12.82747	76.74468		11.86	0.00	455,009,122.82	5,957	133,312.00	
R2040	On 01/08/2024	Bond Future	0.00		13.03874	73.54884	0.00000	12.96757	73.91912		12.40	0.00	551,616,300.00	7,500	7,062.00	
R2040	On 01/08/2024	Bond Future	12.28	Call	744.97000	0.74497	0.00000	858.01000	0.85801	744.970	12.06	0.24	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	2,785.97000	2.78597	0.00000	2,616.29000	2.61629	2,785.970	13.04	(0.54)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	2,139.19000	2.13919	0.00000	2,349.34000	2.34934	2,139.190	13.16	0.48	47,119,042.23	7,500	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	1,522.34000	1.52234	0.00000	1,423.96000	1.42396	1,522.340	14.07	(0.34)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		13.19147	75.28199	0.00000	13.11728	75.66067		12.35	0.00	0.00	0	8,677.00	
R2040	On 06/02/2025	Bond Future	0.00		13.35179	72.38004	0.00000	13.27458	72.76620		12.00	0.00	0.00	0	0.00	
R2040	On 08/05/2025	Bond Future	0.00		13.53273	73.87995	0.00000	13.45234	74.27343		11.52	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		13.00931	72.27917	0.00000	12.93069	72.69377		12.50	0.00	21,105,517.64	292	78,369.00	

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	12.50 Put	3,113.86000	3.11386	0.00000	2,824.09000	2.82409	3,113.860	12.50	(0.80)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	2,129.56000	2.12956	0.00000	1,910.34000	1.91034	2,129.560	12.96	(0.65)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,384.67000	1.38467	0.00000	1,233.39000	1.23339	1,384.670	13.43	(0.50)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.14910	69.48102	0.00000	13.06726	69.90462		13.11	0.00	121,174,898.88	1,744	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	13.29802	71.11830	0.00000	13.21273	71.55155		13.08	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.45382	68.25255	0.00000	13.36505	68.69450		12.73	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.62878	69.66662	0.00000	13.53633	70.11714		12.23	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	12.92217	70.94974	0.00000	12.84840	71.34589		12.93	0.00	0.00	0	245,896.00
R2048	On 01/08/2024	Bond Future	0.00	13.04774	72.50383	0.00000	12.97105	72.90858		12.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.19485	69.76081	0.00000	13.11486	70.17477		13.54	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.34914	71.25227	0.00000	13.26582	71.67455		12.89	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.51010	68.28014	0.00000	13.42339	68.71052		13.20	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	12.87370	91.71009	0.00000	12.79581	92.25031		13.11	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.00261	93.71890	0.00000	12.92154	94.27087		12.96	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.14995	90.05572	0.00000	13.06530	90.62003		13.73	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.30081	91.98028	0.00000	13.21263	92.55579		13.35	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.46641	88.01906	0.00000	13.37447	88.60543		13.79	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	12.28827	63.36763	0.00000	12.19469	63.78802		11.99	0.00	0.00	0	13,179.00
R209	On 01/08/2024	Bond Future	0.00	12.40549	64.75563	0.00000	12.30840	65.18512		11.87	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.54030	63.12504	0.00000	12.43925	63.56428		12.42	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.68035	64.47482	0.00000	12.57546	64.92282		11.44	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.83587	62.65839	0.00000	12.72692	63.11500		11.54	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	232.59356	232.59356	0.00000	232.65052	232.65052		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	237.74498	237.74498	0.00000	237.80286	237.80286		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.08149	240.08149	0.00000	240.13953	240.13953		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.27475	245.27475	0.00000	245.33206	245.33206		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.03474	247.03474	0.00000	247.09086	247.09086		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	10.98864	82.49779	0.00000	10.88829	82.91389		7.45	0.00	0.00	0	25,842.00
R213	On 01/08/2024	Bond Future	0.00	11.08589	84.30480	0.00000	10.98052	84.72995		7.80	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.20910	82.73072	0.00000	11.09790	83.16550		8.01	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.34895	84.50057	0.00000	11.23180	84.94400		7.51	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.50491	82.69623	0.00000	11.38146	83.14816		7.42	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	12.74852	58.31104	0.00000	12.66960	58.66555		12.95	0.00	0.00	0	23,211.00
R214	On 02/05/2024	Bond Future	12.12 Call	184.67000	0.18467	0.00000	262.95000	0.26295	184.670	12.71	0.14	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	199.53000	0.19953	0.00000	281.98000	0.28198	199.530	12.75	0.15	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	900.28000	0.90028	0.00000	797.23000	0.79723	900.280	14.14	(0.42)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	219.76000	0.21976	0.00000	196.31000	0.19631	219.760	15.37	(0.13)	0.00	0	13,110.00

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 01/08/2024		Bond Future	0.00	12.86624	59.58827	0.00000	12.78444	59.95047	12.83	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.00448	57.68572	0.00000	12.91944	58.05619	13.51	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	13.14943	58.91926	0.00000	13.06116	59.29720	12.41	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.30089	56.83625	0.00000	13.20934	57.22152	12.60	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 :										1,939,886,715.48		31,579	1,530,899.00	
Grand Total:										1,939,886,715.48		31,579	1,530,899.00	