

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2024

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	939.07900	939.07900	0.00000	937.16300	937.16300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.65000	959.65000	0.00000	957.69100	957.69100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.29000	982.29000	0.00000	980.28200	980.28200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,003.34100	1,003.34100	0.00000	1,001.28600	1,001.28600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.27500	1,024.27500	0.00000	1,022.17400	1,022.17400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,082.70400	1,082.70400	0.00000	1,079.51700	1,079.51700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,106.42000	1,106.42000	0.00000	1,103.16400	1,103.16400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,132.52300	1,132.52300	0.00000	1,129.18700	1,129.18700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,156.79300	1,156.79300	0.00000	1,153.38100	1,153.38100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,180.93000	1,180.93000	0.00000	1,177.44200	1,177.44200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	940.45000	940.45000	0.00000	937.69000	937.69000	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	961.05000	961.05000	0.00000	958.22900	958.22900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	983.72300	983.72300	0.00000	980.83300	980.83300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,004.80400	1,004.80400	0.00000	1,001.84900	1,001.84900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,025.77000	1,025.77000	0.00000	1,022.74900	1,022.74900	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	12.91161	72.14380	0.00000	12.93885	72.02822	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.07160	73.74173	0.00000	13.10006	73.62359	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.26081	71.69650	0.00000	13.29073	71.57535	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.46216	73.24660	0.00000	13.49358	73.12258	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.68045	70.98278	0.00000	13.71348	70.85578	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	13.29760	67.76170	0.00000	13.38081	67.35325	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.44147	69.26250	0.00000	13.52806	68.84499	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.60791	66.64496	0.00000	13.69851	66.21724	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.77625	68.08413	0.00000	13.87077	67.64688	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.96420	65.24560	0.00000	14.06303	64.79880	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	926.67000	926.67000	0.00000	924.01500	924.01500	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	946.96900	946.96900	0.00000	944.25500	944.25500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	969.30900	969.30900	0.00000	966.53000	966.53000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	990.08200	990.08200	0.00000	987.23900	987.23900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,010.74000	1,010.74000	0.00000	1,007.83400	1,007.83400	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	179.02061	179.02061	0.00000	178.89319	178.89319	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.15341	181.15341	0.00000	181.02337	181.02337	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.47257	185.47257	0.00000	185.33897	185.33897	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	128.62646	128.62646	0.00000	128.46036	128.46036	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.47547	131.47547	0.00000	131.30566	131.30566	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	ContractsTraded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	133.21219	133.21219	0.00000	133.03831	133.03831		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.09614	136.09614	0.00000	135.91794	135.91794		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.53454	137.53454	0.00000	137.35273	137.35273		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	121.16108	121.16108	0.00000	120.78960	120.78960		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.84477	123.84477	0.00000	123.46498	123.46498		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.30267	125.30267	0.00000	124.91382	124.91382		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.01550	128.01550	0.00000	127.61767	127.61767		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.18312	129.18312	0.00000	128.77706	128.77706		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	132.07427	132.07427	0.00000	131.34894	131.34894		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.93814	132.93814	0.00000	132.19696	132.19696		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.10756	136.10756	0.00000	135.34835	135.34835		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.94065	136.94065	0.00000	136.16527	136.16527		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.82344	139.82344	0.00000	139.03121	139.03121		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	113.31044	113.31044	0.00000	113.14856	113.14856		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.82028	115.82028	0.00000	115.65474	115.65474		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.38464	116.38464	0.00000	116.21548	116.21548		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.90345	118.90345	0.00000	118.73016	118.73016		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.16193	119.16193	0.00000	118.98556	118.98556		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	114.93954	114.93954	0.00000	113.79651	113.79651		0.00	0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00	115.18916	115.18916	0.00000	114.02104	114.02104		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.93552	117.93552	0.00000	116.73910	116.73910		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.13268	118.13268	0.00000	116.91086	116.91086		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.61934	120.61934	0.00000	119.37113	119.37113		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	347.22700	347.22700	0.00000	345.84500	345.84500		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.91800	354.91800	0.00000	353.50500	353.50500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.38100	363.38100	0.00000	361.93300	361.93300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.24900	371.24900	0.00000	369.76800	369.76800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.07500	379.07500	0.00000	377.56100	377.56100		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			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	0.00	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	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.33800	91.66200	0.00000	8.34000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.34000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.29000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.26500	91.73500	0.00000	8.27000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.08000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	7.98500	92.01500	0.00000	8.00000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.88000	92.12000	0.00000	7.90000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.85000	92.15000	0.00000	7.85000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.94000		0.00	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.16298	106.99299	0.00000	9.18975	106.93058	2.99	0.00	4,921,677.54	46	92,951.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,427.89000	1.42789	0.00000	1,380.00000	1.38000	1,427.890	3.67	0.84	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	18.80000	0.01880	0.00000	22.20000	0.02220	18.800	4.21	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.19355	104.02853	0.00000	9.22353	103.96472	3.14	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.23588	106.48188	0.00000	9.27030	106.41629	2.93	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.32047	103.44541	0.00000	9.36027	103.37801	2.71	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.47801	105.59550	0.00000	9.52499	105.52619	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	260.07212	260.07212	0.00000	259.48090	259.48090	0.00	0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.75565	260.75565	0.00000	260.15157	260.15157	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.97273	266.97273	0.00000	266.35361	266.35361	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.54230	267.54230	0.00000	266.91030	266.91030	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	273.17491	273.17491	0.00000	272.52857	272.52857	0.00	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	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.46292	91.68453	0.00000	10.51017	91.49801	6.36	0.00	51,893,443.98	566	127,352.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	43.32000	0.04332	0.00000	36.48000	0.03648	43.320	6.22	0.05	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	405.29000	0.40529	0.00000	361.07000	0.36107	405.290	6.97	0.30	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	1,295.66000	1.29566	0.00000	1,196.11000	1.19611	1,295.660	7.63	0.61	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,838.02000	1.83802	0.00000	1,716.45000	1.71645	1,838.020	7.91	0.72	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,769.75000	2.76975	0.00000	2,622.10000	2.62210	2,769.750	8.31	0.84	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	22.75000	0.02275	0.00000	28.98000	0.02898	22.750	9.13	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	3.94000	0.00394	0.00000	5.36000	0.00536	3.940	9.13	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.09000	0.00009	0.00000	0.14000	0.00014	0.090	9.13	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.55623	89.68713	0.00000	10.60629	89.49650	6.74	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.65854	91.80195	0.00000	10.71189	91.60660	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.77893	89.75687	0.00000	10.83578	89.55697	6.49	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.93718	91.62185	0.00000	10.99793	91.41738	6.06	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,536.05000	1.53605	0.00000	1,463.10000	1.46310	1,536.050	6.25	0.38	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,526.36000	1.52636	0.00000	1,595.45000	1.59545	1,526.360	7.29	(0.32)	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 31/01/2030		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024		Bond Future	0.00	11.31001	85.10621	0.00000	11.34698	84.93656	8.41	0.00	3,659,567.03	43	128,773.00
R2032	On 02/05/2024		Bond Future	10.30 Call	1.68000	0.00168	0.00000	1.36000	0.00136	1.680	5.86	0.00	0	8,500.00
R2032	On 02/05/2024		Bond Future	10.36 Call	3.62000	0.00362	0.00000	2.97000	0.00297	3.620	6.03	0.01	0	1,000.00
R2032	On 02/05/2024		Bond Future	10.57 Call	29.61000	0.02961	0.00000	25.27000	0.02527	29.610	6.59	0.04	0	500.00
R2032	On 02/05/2024		Bond Future	10.59 Call	34.79000	0.03479	0.00000	29.79000	0.02979	34.790	6.64	0.04	0	500.00
R2032	On 02/05/2024		Bond Future	10.65 Call	54.71000	0.05471	0.00000	47.29000	0.04729	54.710	6.80	0.06	0	1,550.00
R2032	On 02/05/2024		Bond Future	10.86 Call	194.19000	0.19419	0.00000	172.75000	0.17275	194.190	7.37	0.17	0	1,000.00
R2032	On 02/05/2024		Bond Future	11.09 Call	513.77000	0.51377	0.00000	468.33000	0.46833	513.770	7.99	0.34	0	500.00
R2032	On 02/05/2024		Bond Future	11.21 Put	1,218.26000	1.21826	0.00000	1,328.05000	1.32805	1,218.260	8.30	(0.57)	0	500.00
R2032	On 02/05/2024		Bond Future	11.28 Put	1,060.35000	1.06035	0.00000	1,161.61000	1.16161	1,060.350	8.49	(0.52)	0	17,000.00
R2032	On 02/05/2024		Bond Future	11.35 Call	1,103.17000	1.10317	0.00000	1,026.35000	1.02635	1,103.170	8.67	0.53	0	1,550.00
R2032	On 02/05/2024		Bond Future	11.81 Put	338.94000	0.33894	0.00000	385.42000	0.38542	338.940	9.79	(0.21)	0	500.00
R2032	On 02/05/2024		Bond Future	12.90 Put	25.42000	0.02542	0.00000	31.08000	0.03108	25.420	12.07	(0.02)	0	1,000.00
R2032	On 02/05/2024		Bond Future	13.18 Put	13.07000	0.01307	0.00000	16.26000	0.01626	13.070	12.62	(0.01)	0	500.00
R2032	On 02/05/2024		Bond Future	13.35 Put	7.72000	0.00772	0.00000	9.75000	0.00975	7.720	12.76	(0.01)	0	1,550.00
R2032	On 01/08/2024		Bond Future	0.00	11.42022	86.97050	0.00000	11.45896	86.79710	9.00	0.00	0.00	0	0.00
R2032	On 07/11/2024		Bond Future	0.00	11.55011	84.85421	0.00000	11.59095	84.67652	9.36	0.00	0.00	0	1,578.00
R2032	On 07/11/2024		Bond Future	11.64 Call	2,754.42000	2.75442	0.00000	2,665.06000	2.66506	2,754.420	9.49	0.54	0	1,615.00
R2032	On 07/11/2024		Bond Future	13.36 Put	585.83000	0.58583	0.00000	615.66000	0.61566	585.830	11.28	(0.14)	0	1,615.00
R2032	On 06/02/2025		Bond Future	0.00	11.69114	86.66993	0.00000	11.73413	86.48810	8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025		Bond Future	0.00	11.85424	84.30646	0.00000	11.89957	84.12045	8.46	0.00	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024		Bond Future	0.00	12.07431	82.58571	0.00000	12.14187	82.23968	10.26	0.00	9,084,428.10	110	161,862.00
R2035	On 01/08/2024		Bond Future	0.00	12.19416	84.39480	0.00000	12.26458	84.04116	10.11	0.00	0.00	0	0.00
R2035	On 07/11/2024		Bond Future	0.00	12.33807	81.86947	0.00000	12.41181	81.50730	10.57	0.00	207,702,845.39	2,537	14,838.00
R2035	On 06/02/2025		Bond Future	0.00	12.49271	83.62148	0.00000	12.56985	83.25125	9.69	0.00	0.00	0	0.00
R2035	On 08/05/2025		Bond Future	0.00	12.65760	80.84512	0.00000	12.73828	80.46676	9.78	0.00	0.00	0	0.00
R2035	On 28/02/2035		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024		Bond Future	0.00	12.48595	77.13801	0.00000	12.55365	76.79344	11.18	0.00	2,699,830.35	35	69,897.00
R2037	On 01/08/2024		Bond Future	0.00	12.62030	74.57162	0.00000	12.69082	74.21947	11.65	0.00	0.00	0	84,501.00
R2037	On 01/08/2024		Bond Future	12.11 Call	1,104.25000	1.10425	0.00000	999.99000	0.99999	1,104.250	11.82	0.33	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.17 Put	1,282.12000	1.28212	0.00000	1,404.01000	1.40401	1,282.120	13.49	(0.31)	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.82 Put	629.51000	0.62951	0.00000	699.13000	0.69913	629.510	14.48	(0.17)	0	1,383.00
R2037	On 07/11/2024		Bond Future	0.00	12.76421	76.32972	0.00000	12.83784	75.96910	11.59	0.00	0.00	0	9,175.00
R2037	On 06/02/2025		Bond Future	0.00	12.91633	73.70219	0.00000	12.99316	73.33353	11.23	0.00	0.00	0	0.00
R2037	On 08/05/2025		Bond Future	0.00	13.09025	75.23162	0.00000	13.17048	74.85489	10.78	0.00	0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024		Bond Future	0.00	12.77247	77.03833	0.00000	12.83001	76.73116	11.86	0.00	59,550,629.09	773	132,625.00
R2040	On 01/08/2024		Bond Future	0.00	12.91027	74.21937	0.00000	12.97019	73.90543	12.40	0.00	0.00	0	7,062.00
R2040	On 01/08/2024		Bond Future	12.28 Call	906.73000	0.90673	0.00000	828.35000	0.82835	906.730	12.06	0.28	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	2,421.54000	2.42154	0.00000	2,588.98000	2.58898	2,421.540	13.04	(0.50)	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	2,461.97000	2.46197	0.00000	2,307.68000	2.30768	2,461.970	13.16	0.53	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	1,288.12000	1.28812	0.00000	1,394.98000	1.39498	1,288.120	14.07	(0.30)	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	13.05729	75.96913	0.00000	13.11983	75.64760	12.35	0.00	0.00	0	8,677.00
R2040	On 06/02/2025		Bond Future	0.00	13.21171	73.08303	0.00000	13.27694	72.75435	12.00	0.00	0.00	0	0.00
R2040	On 08/05/2025		Bond Future	0.00	13.38634	74.59902	0.00000	13.45444	74.26311	11.52	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.89120	72.90358	0.00000	12.94361	72.62535			12.50	0.00	0.00	0	79,421.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,610.88000	2.61088	0.00000	2,832.41000	2.83241	2,610.880	12.50	(0.74)	0.00	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,714.91000	1.71491	0.00000	1,896.13000	1.89613	1,714.910	12.96	(0.58)	0.00	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	1,067.18000	1.06718	0.00000	1,204.67000	1.20467	1,067.180	13.43	(0.42)	0.00	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		13.02612	70.11921	0.00000	13.08067	69.83491			13.11	0.00	572,733,707.28	8,168	42,727.00
R2044	On 07/11/2024	Bond Future	0.00		13.16963	71.77224	0.00000	13.22655	71.48103			13.08	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.31980	68.92164	0.00000	13.37917	68.62388			12.73	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.48874	70.35103	0.00000	13.55071	70.04673			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		12.79458	71.63747	0.00000	12.85189	71.32706			12.93	0.00	447,519,275.09	6,247	245,753.00
R2048	On 01/08/2024	Bond Future	0.00		12.91507	73.20672	0.00000	12.97465	72.88948			12.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.05624	70.48100	0.00000	13.11844	70.15615			13.54	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		13.20438	71.98898	0.00000	13.26929	71.65687			12.89	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.35897	69.03349	0.00000	13.42667	68.69415			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		12.76628	92.45669	0.00000	12.85421	91.84471			13.11	0.00	7,396,535.20	80	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.89078	94.48195	0.00000	12.98231	93.85652			12.96	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.03291	90.83773	0.00000	13.12862	90.19729			13.73	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.17850	92.78043	0.00000	13.27839	92.12594			13.35	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.33838	88.83763	0.00000	13.44278	88.16906			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		12.19162	63.80187	0.00000	12.24881	63.54442			11.99	0.00	0.00	0	13,443.00
R209	On 01/08/2024	Bond Future	0.00		12.30517	65.19947	0.00000	12.36452	64.93637			11.87	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00		12.43565	63.58001	0.00000	12.49751	63.31052			12.42	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.57135	64.94046	0.00000	12.63570	64.66499			11.44	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.72218	63.13497	0.00000	12.78920	62.85342			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		232.92363	232.92363	0.00000	232.51424	232.51424			0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		238.08280	238.08280	0.00000	237.66427	237.66427			0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00		240.42900	240.42900	0.00000	240.00067	240.00067			0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		245.63350	245.63350	0.00000	245.19493	245.19493			0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		247.40382	247.40382	0.00000	246.95655	246.95655			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		10.93321	82.72730	0.00000	10.97517	82.55349			7.45	0.00	0.00	0	25,842.00
R213	On 01/08/2024	Bond Future	0.00		11.02765	84.53945	0.00000	11.07172	84.36182			7.80	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		11.14737	82.97172	0.00000	11.19397	82.78971			8.01	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00		11.28349	84.74798	0.00000	11.33274	84.56175			7.51	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		11.43539	82.95035	0.00000	11.48748	82.75985			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		12.60108	58.97615	0.00000	12.68365	58.60218			12.95	0.00	14,744,037.50	250	23,361.00
R214	On 02/05/2024	Bond Future	12.12	Call	282.85000	0.28285	0.00000	222.39000	0.22239	282.850	12.71	0.20	0.00	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	303.72000	0.30372	0.00000	239.67000	0.23967	303.720	12.75	0.21	0.00	0.00	0	5,110.00

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	12.87	Put	628.82000	0.62882	0.00000	772.44000	0.77244	628.820	14.14	(0.33)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	132.22000	0.13222	0.00000	176.45000	0.17645	132.220	15.37	(0.09)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.71338	60.26804	0.00000	12.79897	59.88587		12.83	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.84534	58.38209	0.00000	12.93439	57.99078		13.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.98386	59.63144	0.00000	13.07643	59.23154		12.41	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.12869	57.56437	0.00000	13.22488	57.15583		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 :											1,381,905,976.55	18,855	1,540,473.00		
Grand Total:											1,381,905,976.55	18,855	1,540,473.00		