

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/05/2024		Index Future	0.00	934.19500	934.19500	0.00000	938.97800	938.97800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.63300	954.63300	0.00000	959.52000	959.52000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	977.16600	977.16600	0.00000	982.16600	982.16600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	998.17900	998.17900	0.00000	1,003.28300	1,003.28300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,019.04400	1,019.04400	0.00000	1,024.25100	1,024.25100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,071.85600	1,071.85600	0.00000	1,080.69400	1,080.69400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,095.30500	1,095.30500	0.00000	1,104.33700	1,104.33700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.15800	1,121.15800	0.00000	1,130.40100	1,130.40100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,145.26800	1,145.26800	0.00000	1,154.70500	1,154.70500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,169.20800	1,169.20800	0.00000	1,178.83800	1,178.83800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.82400	931.82400	0.00000	938.25800	938.25800	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	952.21000	952.21000	0.00000	958.78500	958.78500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.68500	974.68500	0.00000	981.41300	981.41300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	995.64500	995.64500	0.00000	1,002.51500	1,002.51500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,016.45800	1,016.45800	0.00000	1,023.46600	1,023.46600	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	13.07794	71.44197	0.00000	12.97495	71.87543	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.24586	73.02248	0.00000	13.13826	73.46543	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.44347	70.96122	0.00000	13.33071	71.41391	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.65212	72.50119	0.00000	13.53428	72.96235	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.87874	70.22491	0.00000	13.75563	70.69415	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	13.46929	66.92339	0.00000	13.36094	67.45041	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.62052	68.40390	0.00000	13.50775	68.94253	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.79494	65.76697	0.00000	13.67717	66.31757	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.97006	67.19271	0.00000	13.84752	67.75399	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.16600	64.33864	0.00000	14.03832	64.91003	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	918.25100	918.25100	0.00000	924.54100	924.54100	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	938.34000	938.34000	0.00000	944.76700	944.76700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.48800	960.48800	0.00000	967.06500	967.06500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	981.14200	981.14200	0.00000	987.85800	987.85800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,001.65200	1,001.65200	0.00000	1,008.50300	1,008.50300	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	178.94753	178.94753	0.00000	179.09053	179.09053	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.07336	181.07336	0.00000	181.21955	181.21955	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.39334	185.39334	0.00000	185.54089	185.54089	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	129.13532	129.13532	0.00000	129.07534	129.07534	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.99210	131.99210	0.00000	131.93069	131.93069	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	133.74247	133.74247	0.00000	133.67830	133.67830		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.64843	136.64843	0.00000	136.58040	136.58040		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.10320	138.10320	0.00000	138.03115	138.03115		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	121.17889	121.17889	0.00000	121.22803	121.22803		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.85973	123.85973	0.00000	123.90977	123.90977		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.31933	125.31933	0.00000	125.36930	125.36930		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.04231	128.04231	0.00000	128.09107	128.09107		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.21497	129.21497	0.00000	129.26232	129.26232		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	132.14163	132.14163	0.00000	132.34027	132.34027		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.00271	133.00271	0.00000	133.20595	133.20595		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.17577	136.17577	0.00000	136.38207	136.38207		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.01942	137.01942	0.00000	137.22847	137.22847		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.91004	139.91004	0.00000	140.12029	140.12029		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	113.41395	113.41395	0.00000	113.28405	113.28405		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.92289	115.92289	0.00000	115.79007	115.79007		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.49058	116.49058	0.00000	116.35363	116.35363		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.02104	119.02104	0.00000	118.87898	118.87898		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.28515	119.28515	0.00000	119.13801	119.13801		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	115.06298	115.06298	0.00000	114.91299	114.91299		0.00	0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00	115.31166	115.31166	0.00000	115.15854	115.15854		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.06271	118.06271	0.00000	117.90452	117.90452		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.27049	118.27049	0.00000	118.10730	118.10730		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.76520	120.76520	0.00000	120.59585	120.59585		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	349.14300	349.14300	0.00000	347.29700	347.29700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	356.86700	356.86700	0.00000	354.98000	354.98000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.38100	365.38100	0.00000	363.44800	363.44800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	373.32000	373.32000	0.00000	371.34300	371.34300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.20300	381.20300	0.00000	379.18400	379.18400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	8.35000		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35300	91.64700	0.00000	8.35300	91.64700		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34900	91.65100		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.33300	91.66700	0.00000	8.33800	91.66200		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	8.33100	91.66900		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.30500	91.69500	0.00000	8.30800	91.69200		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.26800	91.73200		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.10500	91.89500	0.00000	8.10300	91.89700		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.02500	91.97500	0.00000	8.03800	91.96200		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.88000	92.12000	0.00000	7.88300	92.11700		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.85000	92.15000	0.00000	7.85300	92.14700		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	7.92500	92.07500	0.00000	7.94300	92.05700		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.26522	106.75491	0.00000	9.17403	106.96723	2.97	0.00	110,811,596.58	1,038	92,966.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,189.12000	1.18912	0.00000	1,371.57000	1.37157	1,189.120	3.48	0.82	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	15.26000	0.01526	0.00000	11.10000	0.01110	15.260	4.08	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.30934	103.78237	0.00000	9.20727	103.99932	3.10	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.36742	106.23153	0.00000	9.25136	106.45238	2.93	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.46665	103.19815	0.00000	9.33440	103.42181	2.70	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.64607	105.34788	0.00000	9.49274	105.57376	2.32	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.70167	259.70167	0.00000	259.39305	259.39305		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.36932	260.36932	0.00000	260.05398	260.05398		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.58116	266.58116	0.00000	266.25526	266.25526		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.16001	267.16001	0.00000	266.82319	266.82319		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.79661	272.79661	0.00000	272.44649	272.44649		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	10.57378	91.24768	0.00000	10.46672	91.66951	6.35	0.00	55,569,837.12	609	128,285.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	9.45000	0.00945	0.00000	20.22000	0.02022	9.450	5.76	0.02	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	214.84000	0.21484	0.00000	322.20000	0.32220	214.840	6.63	0.20	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	947.87000	0.94787	0.00000	1,202.34000	1.20234	947.870	7.38	0.54	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,448.44000	1.44844	0.00000	1,755.58000	1.75558	1,448.440	7.69	0.67	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,346.70000	2.34670	0.00000	2,709.19000	2.70919	2,346.700	8.14	0.82	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	23.88000	0.02388	0.00000	17.15000	0.01715	23.880	9.29	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	4.10000	0.00410	0.00000	2.85000	0.00285	4.100	9.37	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.08000	0.00008	0.00000	0.05000	0.00005	0.080	9.37	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.67434	89.23818	0.00000	10.56093	89.66921	6.77	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.78388	91.34383	0.00000	10.66344	91.78399	6.61	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.91018	89.29620	0.00000	10.78254	89.74416	6.47	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.07593	91.15570	0.00000	10.94042	91.61093	6.11	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,314.32000	1.31432	0.00000	1,480.09000	1.48009	1,314.320	6.15	0.34	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	ContractsTraded	Open Interest
R2030	On 08/05/2025	Bond Future	11.86 Put	1,628.94000	1.62894	0.00000	1,483.07000	1.48307	1,628.940	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	11.42419	84.58370	0.00000	11.31331	85.09105		8.38	0.00	416,067,220.30	4,919	133,115.00	
R2032	On 02/05/2024	Bond Future	10.30 Call	0.05000	0.00005	0.00000	0.26000	0.00026	0.050	5.31	0.00	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	0.20000	0.00020	0.00000	0.79000	0.00079	0.200	5.51	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	5.57000	0.00557	0.00000	14.35000	0.01435	5.570	6.22	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	7.11000	0.00711	0.00000	17.70000	0.01770	7.110	6.29	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	13.92000	0.01392	0.00000	31.66000	0.03166	13.920	6.49	0.02	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	82.77000	0.08277	0.00000	148.08000	0.14808	82.770	7.18	0.09	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	297.51000	0.29751	0.00000	449.49000	0.44949	297.510	7.90	0.24	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,469.28000	1.46928	0.00000	1,165.21000	1.16521	1,469.280	8.26	(0.67)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,281.01000	1.28101	0.00000	1,006.60000	1.00660	1,281.010	8.47	(0.61)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	772.94000	0.77294	0.00000	1,034.55000	1.03455	772.940	8.66	0.45	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	405.70000	0.40570	0.00000	303.16000	0.30316	405.700	9.91	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	27.50000	0.02750	0.00000	19.96000	0.01996	27.500	12.36	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	13.68000	0.01368	0.00000	9.97000	0.00997	13.680	12.95	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	7.89000	0.00789	0.00000	5.72000	0.00572	7.890	13.10	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.54037	86.43421	0.00000	11.42421	86.95262		8.95	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.67636	84.30648	0.00000	11.55424	84.83622		9.34	0.00	226,109,979.36	2,682	4,260.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,431.51000	2.43151	0.00000	2,713.40000	2.71340	2,431.510	9.48	0.50	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	647.93000	0.64793	0.00000	572.30000	0.57230	647.930	11.30	(0.16)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.82218	86.11726	0.00000	11.69423	86.65684		8.47	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	11.99119	83.74611	0.00000	11.85703	84.29499		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	12.26366	81.62112	0.00000	12.13838	82.25751		10.18	0.00	0.00	0	161,751.00	
R2035	On 01/08/2024	Bond Future	0.00	12.39200	83.40676	0.00000	12.26140	84.05708		10.02	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.54490	80.85936	0.00000	12.40838	81.52409		10.47	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00	12.70755	82.59628	0.00000	12.56513	83.27384		9.46	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.88129	79.80220	0.00000	12.73288	80.49201		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	12.68429	76.13504	0.00000	12.57510	76.68475		11.07	0.00	380,675.20	5	69,982.00	
R2037	On 01/08/2024	Bond Future	0.00	12.82736	73.54452	0.00000	12.71359	74.10629		11.52	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	692.62000	0.69262	0.00000	847.19000	0.84719	692.620	11.31	0.25	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,500.75000	1.50075	0.00000	1,311.86000	1.31186	1,500.750	12.99	(0.37)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	725.66000	0.72566	0.00000	624.60000	0.62460	725.660	14.00	(0.20)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.98008	75.27964	0.00000	12.86150	75.85376		11.45	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00	13.14015	72.63564	0.00000	13.01678	73.22072		11.11	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	13.32305	74.14621	0.00000	13.19469	74.74176		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	12.96544	76.01597	0.00000	12.83608	76.69887		11.69	0.00	0.00	0	132,410.00	
R2040	On 01/08/2024	Bond Future	0.00	13.11165	73.17252	0.00000	12.97691	73.87036		12.21	0.00	0.00	0	7,062.00	
R2040	On 01/08/2024	Bond Future	12.28 Call	585.93000	0.58593	0.00000	752.03000	0.75203	585.930	11.86	0.21	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	2,894.39000	2.89439	0.00000	2,522.48000	2.52248	2,894.390	12.85	(0.57)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	1,860.60000	1.86060	0.00000	2,205.00000	2.20500	1,860.600	12.97	0.46	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	1,556.18000	1.55618	0.00000	1,327.03000	1.32703	1,556.180	13.89	(0.36)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.26718	74.89870	0.00000	13.12674	75.61221		12.15	0.00	0.00	0	8,677.00	
R2040	On 06/02/2025	Bond Future	0.00	13.42927	71.99576	0.00000	13.28315	72.72318		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	13.61257	73.49247	0.00000	13.46050	74.23334		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	13.07420	71.94007	0.00000	12.95484	72.56597		12.34	0.00	94,457,311.91	1,313	80,416.00
R2044	On 02/05/2024	Bond Future	12.50 Put	3,308.69000	3.30869	0.00000	2,801.98000	2.80198	3,308.690	12.34	(0.85)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	2,238.76000	2.23876	0.00000	1,831.39000	1.83139	2,238.760	12.80	(0.71)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,419.57000	1.41957	0.00000	1,122.09000	1.12209	1,419.570	13.27	(0.54)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.21704	69.13266	0.00000	13.09275	69.77222		12.92	0.00	0.00	0	45,577.00
R2044	On 07/11/2024	Bond Future	0.00	13.36854	70.76352	0.00000	13.23904	71.41741		12.87	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.52594	67.89703	0.00000	13.39124	68.56361		13.34	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.70307	69.30825	0.00000	13.56290	69.98714		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	12.97349	70.67650	0.00000	12.85847	71.29158		12.75	0.00	0.00	0	245,753.00
R2048	On 01/08/2024	Bond Future	0.00	13.10148	72.22272	0.00000	12.98187	72.85122		12.60	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.25061	69.47488	0.00000	13.12589	70.11743		13.31	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.40596	70.96698	0.00000	13.27614	71.62199		13.21	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.56844	67.99334	0.00000	13.43342	68.66048		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	12.93991	91.25554	0.00000	12.81995	92.08224		12.92	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.07192	93.25196	0.00000	12.94702	94.09671		12.75	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.22208	89.58008	0.00000	13.09164	90.44372		13.48	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.37473	91.50319	0.00000	13.23888	92.38374		13.36	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.54273	87.53785	0.00000	13.40112	88.43471		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	12.36078	63.04455	0.00000	12.25564	63.51377		11.88	0.00	0.00	0	13,197.00
R209	On 01/08/2024	Bond Future	0.00	12.48114	64.42378	0.00000	12.37201	64.90327		11.75	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.61875	62.78695	0.00000	12.50522	63.27705		12.28	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.76049	64.13548	0.00000	12.64273	64.63499		11.25	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.91828	62.31603	0.00000	12.79611	62.82449		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	233.53746	233.53746	0.00000	233.38560	233.38560		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.70390	238.70390	0.00000	238.54858	238.54858		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.06702	241.06702	0.00000	240.90563	240.90563		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.30436	246.30436	0.00000	246.13506	246.13506		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.09664	248.09664	0.00000	247.91926	247.91926		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	11.05376	82.22920	0.00000	10.94199	82.69090		7.42	0.00	0.00	0	25,842.00
R213	On 01/08/2024	Bond Future	0.00	11.15482	84.02817	0.00000	11.03744	84.49995		7.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.28139	82.44961	0.00000	11.15763	82.93160		8.00	0.00	92,755,811.25	1,125	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.42315	84.22125	0.00000	11.29296	84.71213		7.56	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.58178	82.41637	0.00000	11.44488	82.91560		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	12.77530	58.19152	0.00000	12.66506	58.68605		12.77	0.00	0.00	0	23,326.00
R214	On 02/05/2024	Bond Future	12.12 Call	113.89000	0.11389	0.00000	183.22000	0.18322	113.890	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	124.93000	0.12493	0.00000	199.08000	0.19908	124.930	12.57	0.11	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	832.07000	0.83207	0.00000	652.35000	0.65235	832.070	13.96	(0.43)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	167.13000	0.16713	0.00000	122.66000	0.12266	167.130	15.20	(0.12)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.89436	59.46459	0.00000	12.78006	59.96996		12.63	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		13.03340	57.56059	0.00000	12.91464	58.07721		13.28	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.17818	58.79701	0.00000	13.05501	59.32368		12.38	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.32987	56.71514	0.00000	13.20226	57.25149		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 :											996,152,431.72	11,691	1,551,968.00		
Grand Total:											996,152,431.72	11,691	1,551,968.00		