

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2024

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
										Option				
Derivatives														
AL37	On 02/05/2024	Index Future	0.00		931.12000	931.12000	0.00000	933.60200	933.60200		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		951.52500	951.52500	0.00000	954.02700	954.02700		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		973.85400	973.85400	0.00000	976.54700	976.54700		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		995.02700	995.02700	0.00000	997.55000	997.55000		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,016.19100	1,016.19100	0.00000	1,018.40700	1,018.40700		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,069.06100	1,069.06100	0.00000	1,071.99100	1,071.99100		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,092.48900	1,092.48900	0.00000	1,095.44300	1,095.44300		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,118.12600	1,118.12600	0.00000	1,121.30200	1,121.30200		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,142.43600	1,142.43600	0.00000	1,145.41800	1,145.41800		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,166.73500	1,166.73500	0.00000	1,169.36700	1,169.36700		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		930.81500	930.81500	0.00000	931.95700	931.95700		0.00	27,924,450.00	3	91.00
ALBI	On 01/08/2024	Index Future	0.00		951.21200	951.21200	0.00000	952.34600	952.34600		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		973.53500	973.53500	0.00000	974.82700	974.82700		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		994.70100	994.70100	0.00000	995.79300	995.79300		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,015.85800	1,015.85800	0.00000	1,016.61300	1,016.61300		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	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.12457	71.24689	0.00000	13.09645	71.36445		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.29395	72.82571	0.00000	13.26520	72.94326		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.49641	70.75003	0.00000	13.46374	70.88025		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.70318	72.30262	0.00000	13.67329	72.41877		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.92525	70.04872	0.00000	13.90085	70.14108		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	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	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.46029	66.96690	0.00000	13.46247	66.95636		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.61063	68.45085	0.00000	13.61341	68.43765		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.78658	65.80581	0.00000	13.78747	65.80167		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.95774	67.24878	0.00000	13.96220	67.22848		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		14.14747	64.42105	0.00000	14.15772	64.37544		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	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	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	0.00
GOVI	On 02/05/2024	GOVI	0.00		917.08100	917.08100	0.00000	918.27100	918.27100		0.00	0.00	0	730.00
GOVI	On 01/08/2024	GOVI	0.00		937.17800	937.17800	0.00000	938.36100	938.36100		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		959.17100	959.17100	0.00000	960.51200	960.51200		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		980.02500	980.02500	0.00000	981.17000	981.17000		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,000.87000	1,000.87000	0.00000	1,001.68400	1,001.68400		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	0.00
I2025	On 02/05/2024	Bond Future	0.00		178.88647	178.88647	0.00000	178.98973	178.98973		0.00	0.00	0	9,075.00
I2025	On 01/08/2024	Bond Future	0.00		181.01777	181.01777	0.00000	181.11662	181.11662		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.31193	185.31193	0.00000	185.43806	185.43806		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	0.00
I2029	On 02/05/2024	Bond Future	0.00		129.13769	129.13769	0.00000	129.43642	129.43642		0.00	16,787,899.70	130	7,295.00
I2029	On 01/08/2024	Bond Future	0.00		131.99939	131.99939	0.00000	132.29991	132.29991		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	133.73239	133.73239	0.00000	134.05809	134.05809		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.66981	136.66981	0.00000	136.97136	136.97136		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.17540	138.17540	0.00000	138.43384	138.43384		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	121.28033	121.28033	0.00000	121.13189	121.13189		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.96797	123.96797	0.00000	123.81165	123.81165		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.41366	125.41366	0.00000	125.27053	125.27053		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.16847	128.16847	0.00000	127.99284	127.99284		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.39086	129.39086	0.00000	129.16525	129.16525		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	132.00112	132.00112	0.00000	131.99532	131.99532		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.86422	132.86422	0.00000	132.85348	132.85348		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.01589	136.01589	0.00000	136.02313	136.02313		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.88885	136.88885	0.00000	136.86434	136.86434		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.82716	139.82716	0.00000	139.75224	139.75224		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	113.16075	113.16075	0.00000	113.41520	113.41520		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.66838	115.66838	0.00000	115.92432	115.92432		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.21474	116.21474	0.00000	116.49241	116.49241		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.76682	118.76682	0.00000	119.02344	119.02344		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.06964	119.06964	0.00000	119.28857	119.28857		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	114.49011	114.49011	0.00000	114.67766	114.67766		0.00	0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00	114.73056	114.73056	0.00000	114.91806	114.91806		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.45200	117.45200	0.00000	117.65989	117.65989		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.67485	117.67485	0.00000	117.85966	117.85966		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.20049	120.20049	0.00000	120.34624	120.34624		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	346.85700	346.85700	0.00000	347.14900	347.14900		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.54300	354.54300	0.00000	354.82800	354.82800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.95300	362.95300	0.00000	363.29400	363.29400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.92500	370.92500	0.00000	371.18900	371.18900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.89400	378.89400	0.00000	379.02900	379.02900		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	8.34900	91.65100	0.00000	8.34800	91.65200		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	8.34100	91.65900		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.33800	91.66200	0.00000	8.33800	91.66200		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.33100	91.66900	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.30800	91.69200	0.00000	8.30800	91.69200		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.26800	91.73200	0.00000	8.26900	91.73100		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.10300	91.89700	0.00000	8.09900	91.90100		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.03800	91.96200	0.00000	8.03800	91.96200		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.88300	92.11700	0.00000	7.88300	92.11700		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.85300	92.14700	0.00000	7.85300	92.14700		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	7.94300	92.05700	0.00000	7.93900	92.06100		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.28859	106.70058	0.00000	9.26981	106.74423	2.98	0.00	145,006,088.22	1,359	92,736.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,140.29000	1.14029	0.00000	1,176.15000	1.17615	1,140.290	3.53	0.81	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	16.22000	0.01622	0.00000	14.35000	0.01435	16.220	4.16	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.33368	103.73072	0.00000	9.31447	103.77148	3.07	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.40279	106.16434	0.00000	9.37316	106.22062	2.92	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.49236	103.15474	0.00000	9.47302	103.18739	2.70	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.64965	105.34261	0.00000	9.65320	105.33739	2.31	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	259.09968	259.09968	0.00000	259.08921	259.08921	0.00	0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	259.76392	259.76392	0.00000	259.74347	259.74347	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.92602	265.92602	0.00000	265.94089	265.94089	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.55433	266.55433	0.00000	266.50734	266.50734	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.27652	272.27652	0.00000	272.13124	272.13124	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	10.64735	90.95924	0.00000	10.58796	91.19199	6.34	0.00	23,194,606.20	255	128,324.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	3.83000	0.00383	0.00000	7.78000	0.00778	3.830	5.64	0.01	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	151.30000	0.15130	0.00000	196.70000	0.19670	151.300	6.65	0.16	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	787.86000	0.78786	0.00000	906.57000	0.90657	787.860	7.47	0.48	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,251.76000	1.25176	0.00000	1,400.20000	1.40020	1,251.760	7.81	0.63	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,109.30000	2.10930	0.00000	2,292.62000	2.29262	2,109.300	8.30	0.79	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	31.21000	0.03121	0.00000	23.16000	0.02316	31.210	9.53	(0.03)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	5.63000	0.00563	0.00000	3.86000	0.00386	5.630	9.62	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.12000	0.00012	0.00000	0.07000	0.00007	0.120	9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.75139	88.94681	0.00000	10.68937	89.18125	6.81	0.00	44,473,405.00	500	500.00	
R2030	On 07/11/2024		Bond Future	0.00	10.86932	91.03321	0.00000	10.79982	91.28578	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.99481	89.00071	0.00000	10.92705	89.23720	6.34	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.15608	90.88779	0.00000	11.09380	91.09588	5.77	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,050.74000	1.05074	0.00000	1,291.20000	1.29120	1,050.740	5.66	0.31	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 08/05/2025	Bond Future	11.86 Put	1,540.51000	1.54051	0.00000	1,646.19000	1.64619	1,540.510	6.70	(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	11.49731	84.25131	0.00000	11.43817	84.52002		7.94	0.00	304,484,234.34	3,614	134,818.00	
R2032	On 02/05/2024	Bond Future	10.30 Call	0.24000	0.00024	0.00000	0.04000	0.00004	0.240	6.42	0.00	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	0.66000	0.00066	0.00000	0.14000	0.00014	0.660	6.63	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	9.42000	0.00942	0.00000	4.44000	0.00444	9.420	7.36	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	11.47000	0.01147	0.00000	5.72000	0.00572	11.470	7.42	0.02	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	19.87000	0.01987	0.00000	11.49000	0.01149	19.870	7.62	0.03	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	90.62000	0.09062	0.00000	72.92000	0.07292	90.620	8.27	0.09	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	286.81000	0.28681	0.00000	273.73000	0.27373	286.810	8.95	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,769.65000	1.76965	0.00000	1,501.10000	1.50110	1,769.650	9.28	(0.70)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,565.69000	1.56569	0.00000	1,308.29000	1.30829	1,565.690	9.47	(0.65)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	707.40000	0.70740	0.00000	732.27000	0.73227	707.400	9.64	0.40	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	550.12000	0.55012	0.00000	410.21000	0.41021	550.120	10.79	(0.30)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	37.43000	0.03743	0.00000	26.53000	0.02653	37.430	12.81	(0.03)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	13.51000	0.01351	0.00000	13.00000	0.01300	13.510	12.81	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	6.90000	0.00690	0.00000	7.42000	0.00742	6.900	12.81	(0.01)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.61628	86.09766	0.00000	11.55502	86.36912		8.33	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.75900	83.95045	0.00000	11.69174	84.24007		8.55	0.00	0.00	0	4,260.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,163.46000	2.16346	0.00000	2,392.57000	2.39257	2,163.460	9.17	0.48	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	583.65000	0.58365	0.00000	654.46000	0.65446	583.650	10.59	(0.15)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.90413	85.77401	0.00000	11.83826	86.04976		7.84	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	12.06964	83.42729	0.00000	12.00803	83.67754		7.45	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	12.32632	81.30547	0.00000	12.28764	81.50011		10.48	0.00	110,412,828.26	1,358	161,953.00	
R2035	On 01/08/2024	Bond Future	0.00	12.45672	83.08722	0.00000	12.41699	83.28316		10.04	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.61497	80.52118	0.00000	12.57103	80.73301		10.28	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00	12.77666	82.27038	0.00000	12.73481	82.46751		9.52	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.94697	79.49959	0.00000	12.90970	79.67111		9.20	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	12.72129	75.95012	0.00000	12.69288	76.09205		11.37	0.00	6,911,460.92	91	69,995.00	
R2037	On 01/08/2024	Bond Future	0.00	12.86533	73.35843	0.00000	12.83630	73.50064		11.52	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	587.05000	0.58705	0.00000	675.91000	0.67591	587.050	10.93	0.22	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,491.55000	1.49155	0.00000	1,508.64000	1.50864	1,491.550	12.61	(0.38)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	708.42000	0.70842	0.00000	727.86000	0.72786	708.420	13.66	(0.21)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	13.02188	75.07882	0.00000	12.98939	75.23484		11.21	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00	13.17990	72.44857	0.00000	13.14980	72.59016		10.99	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	13.35847	73.98312	0.00000	13.33304	74.10016		10.18	0.00	588,165,804.00	7,950	3,975.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	3,345.88000	3.34588	0.00000	3,411.31000	3.41131	3,345.880	10.81	0.52	52,115,185.52	7,500	7,500.00	
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	12.96181	76.03500	0.00000	12.96385	76.02430		11.99	0.00	1,748,805.00	23	132,487.00	
R2040	On 01/08/2024	Bond Future	0.00	13.10732	73.19479	0.00000	13.10999	73.18106		12.19	0.00	0.00	0	7,062.00	
R2040	On 01/08/2024	Bond Future	12.28 Call	528.77000	0.52877	0.00000	581.94000	0.58194	528.770	11.45	0.20	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	2,789.24000	2.78924	0.00000	2,880.96000	2.88096	2,789.240	12.41	(0.57)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	1,776.89000	1.77689	0.00000	1,855.77000	1.85577	1,776.890	12.53	0.45	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	1,461.27000	1.46127	0.00000	1,544.28000	1.54428	1,461.270	13.46	(0.36)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.26469	74.91126	0.00000	13.26540	74.90768		11.87	0.00	393,134,292.48	5,248	8,677.00	

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 06/02/2025	Bond Future	0.00	13.42302	72.02664	0.00000	13.42737	72.00515		11.37	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.60031	73.55176	0.00000	13.61051	73.50243		10.32	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	13.05036	72.06433	0.00000	13.06249	72.00106		12.60	0.00	5,476,889.08	76	81,243.00
R2044	On 02/05/2024	Bond Future	12.50 Put	3,175.12000	3.17512	0.00000	3,247.80000	3.24780	3,175.120	12.15	(0.85)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	2,107.78000	2.10778	0.00000	2,181.79000	2.18179	2,107.780	12.60	(0.71)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,302.22000	1.30222	0.00000	1,370.29000	1.37029	1,302.220	13.07	(0.53)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.19170	69.26224	0.00000	13.20484	69.19500		12.85	0.00	228,565,392.00	3,300	44,540.00
R2044	On 07/11/2024	Bond Future	0.00	13.34403	70.88647	0.00000	13.35578	70.82748		12.53	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.49692	68.03971	0.00000	13.51259	67.96260		12.94	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.66734	69.48020	0.00000	13.68906	69.37558		12.38	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	12.95508	70.77430	0.00000	12.96702	70.71084		13.01	0.00	424,645.80	6	245,910.00
R2048	On 01/08/2024	Bond Future	0.00	13.08182	72.32532	0.00000	13.09475	72.25781		12.50	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.23196	69.57028	0.00000	13.24355	69.51096		12.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.38313	71.08135	0.00000	13.39855	71.00406		12.67	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.53934	68.13612	0.00000	13.56063	68.03161		13.09	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	12.92648	91.34740	0.00000	12.92325	91.36951		13.05	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.05742	93.34927	0.00000	13.05456	93.36849		12.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.20883	89.66709	0.00000	13.20390	89.69951		12.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.35748	91.61409	0.00000	13.35571	91.62548		12.62	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.51931	87.68499	0.00000	13.52278	87.66316		12.94	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	12.40838	62.83372	0.00000	12.37974	62.96046		11.83	0.00	942,505.80	15	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.53000	64.21074	0.00000	12.50081	64.33789		11.37	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.67168	62.56026	0.00000	12.63921	62.69919		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.81190	63.91913	0.00000	12.78171	64.04606		10.82	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.96606	62.11872	0.00000	12.94029	62.22503		10.52	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	233.32444	233.32444	0.00000	233.36207	233.36207		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.49498	238.49498	0.00000	238.52465	238.52465		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.82138	240.82138	0.00000	240.88434	240.88434		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.11066	246.11066	0.00000	246.11858	246.11858		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.98964	247.98964	0.00000	247.90870	247.90870		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	11.12721	81.92757	0.00000	11.06790	82.17102		7.41	0.00	655,420.56	8	25,843.00
R213	On 01/08/2024	Bond Future	0.00	11.23120	83.72302	0.00000	11.16968	83.96869		7.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.36498	82.12606	0.00000	11.29704	82.38891		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.50606	83.91055	0.00000	11.43958	84.15956		7.34	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.66083	82.12983	0.00000	11.59902	82.35377		7.04	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	12.76722	58.22754	0.00000	12.76892	58.21995		13.07	0.00	1,281,005.88	22	23,326.00

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 02/05/2024	Bond Future	12.12	Call	115.77000	0.11577	0.00000	111.14000	0.11114	115.770	12.83	0.11	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	126.96000	0.12696	0.00000	122.07000	0.12207	126.960	12.86	0.11	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	811.63000	0.81163	0.00000	806.23000	0.80623	811.630	14.28	(0.42)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	159.32000	0.15932	0.00000	156.35000	0.15635	159.320	15.52	(0.11)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.88549	59.50356	0.00000	12.88775	59.49362		12.57	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		13.02600	57.59257	0.00000	13.02649	57.59045		12.96	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.16721	58.84361	0.00000	13.17095	58.82771		11.97	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.31332	56.78425	0.00000	13.32229	56.74678		11.54	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 : 1,951,704,918.76 31,458 1,565,842.00

Grand Total: 1,951,704,918.76 31,458 1,565,842.00