

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2024

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		933.02800		933.02800	0.00000	936.36500	936.36500		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		953.55100		953.55100	0.00000	956.96400	956.96400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		976.00200		976.00200	0.00000	979.48700	979.48700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		997.21800		997.21800	0.00000	1,000.77000	1,000.77000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,018.40000		1,018.40000	0.00000	1,022.01500	1,022.01500		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,074.87400		1,074.87400	0.00000	1,079.93200	1,079.93200		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,098.51700		1,098.51700	0.00000	1,103.68900	1,103.68900		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,124.38200		1,124.38200	0.00000	1,129.66500	1,129.66500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,148.82300		1,148.82300	0.00000	1,154.21100	1,154.21100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,173.22500		1,173.22500	0.00000	1,178.71400	1,178.71400		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		936.39900		936.39900	0.00000	940.50800	940.50800		0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024	Index Future	0.00		956.99600		956.99600	0.00000	961.19800	961.19800		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		979.52900		979.52900	0.00000	983.82000	983.82000		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,000.82100		1,000.82100	0.00000	1,005.19700	1,005.19700		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,022.07900		1,022.07900	0.00000	1,026.53700	1,026.53700		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		13.01602		71.70215	0.00000	12.92665	72.07996		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.17904		73.29711	0.00000	13.08566	73.68333		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.37457		71.23736	0.00000	13.27660	71.63253		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.57576		72.79956	0.00000	13.47315	73.20319		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.79251		70.55314	0.00000	13.68503	70.96516		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		13.31193		67.69106	0.00000	13.22252	68.13378		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.45503		69.19683	0.00000	13.36201	69.64945		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.62284		66.57416	0.00000	13.52565	67.03728		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.78726		68.03295	0.00000	13.68602	68.50605		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.97001		65.21919	0.00000	13.86437	65.70211		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		922.49500		922.49500	0.00000	926.51700	926.51700		0.00	0.00	9,224,950.00	1	737.00
GOVI	On 01/08/2024	GOVI	0.00		942.78700		942.78700	0.00000	946.89900	946.89900		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		964.98400		964.98400	0.00000	969.18500	969.18500		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		985.96100		985.96100	0.00000	990.24400	990.24400		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,006.90300		1,006.90300	0.00000	1,011.26600	1,011.26600		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		179.02557		179.02557	0.00000	178.99152	178.99152		0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024	Bond Future	0.00		181.17470		181.17470	0.00000	181.14003	181.14003		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.48461		185.48461	0.00000	185.44852	185.44852		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		129.07050		129.07050	0.00000	128.89119	128.89119		0.00	0.00	0.00	0	7,295.00
I2029	On 01/08/2024	Bond Future	0.00		131.94155		131.94155	0.00000	131.75833	131.75833		0.00	0.00	78,769,105.35	597	1,325.00

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	133.68154	133.68154	0.00000	133.49358	133.49358		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.61593	136.61593	0.00000	136.42339	136.42339		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.11380	138.11380	0.00000	137.91659	137.91659		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	120.95023	120.95023	0.00000	120.99681	120.99681		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.64064	123.64064	0.00000	123.68837	123.68837		0.00	0.00	0.00	0	6,301.00
I2033	On 07/11/2024	Bond Future	0.00	125.08647	125.08647	0.00000	125.13493	125.13493		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.83220	127.83220	0.00000	127.88133	127.88133		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.04116	129.04116	0.00000	129.09092	129.09092		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	131.71631	131.71631	0.00000	131.71441	131.71441		0.00	0.00	12,117,900.52	92	4,496.00
I2038	On 01/08/2024	Bond Future	0.00	132.58397	132.58397	0.00000	132.58208	132.58208		0.00	0.00	0.00	0	718.00
I2038	On 07/11/2024	Bond Future	0.00	135.73777	135.73777	0.00000	135.73544	135.73544		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.60179	136.60179	0.00000	136.59899	136.59899		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.52806	139.52806	0.00000	139.52461	139.52461		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	112.91057	112.91057	0.00000	112.90903	112.90903		0.00	0.00	52,503,415.05	465	12,064.00
I2046	On 01/08/2024	Bond Future	0.00	115.42217	115.42217	0.00000	115.42062	115.42062		0.00	0.00	0.00	0	4,696.00
I2046	On 07/11/2024	Bond Future	0.00	115.96965	115.96965	0.00000	115.96776	115.96776		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.51472	118.51472	0.00000	118.51241	118.51241		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.80599	118.80599	0.00000	118.80320	118.80320		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	114.69148	114.69148	0.00000	114.49737	114.49737		0.00	0.00	52,528,697.84	458	12,629.00
I2050	On 01/08/2024	Bond Future	0.00	114.94574	114.94574	0.00000	114.74745	114.74745		0.00	0.00	0.00	0	2,554.00
I2050	On 07/11/2024	Bond Future	0.00	117.68014	117.68014	0.00000	117.47662	117.47662		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.90542	117.90542	0.00000	117.69717	117.69717		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.43089	120.43089	0.00000	120.21778	120.21778		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	346.25300	346.25300	0.00000	346.18900	346.18900		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	353.95500	353.95500	0.00000	353.89000	353.89000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.37900	362.37900	0.00000	362.30900	362.30900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.33700	370.33700	0.00000	370.26300	370.26300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.28300	378.28300	0.00000	378.20300	378.20300		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	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.34800	91.65200	0.00000	8.35000	91.65000		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	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35000	91.65000		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	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.19000	91.81000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.04800	91.95200	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.26471	106.75609	0.00000	9.19820	106.91090		2.93	0.00	375,247,656.35	3,515	69,579.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,135.93000	1.13593	0.00000	1,283.85000	1.28385	1,135.930	3.49	0.87	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	3.74000	0.00374	0.00000	4.02000	0.00402	3.740	4.12	(0.01)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.30283	103.79619	0.00000	9.22834	103.95449		3.00	0.00	0.00	0	25,490.00
R186	On 07/11/2024		Bond Future	0.00	9.36389	106.23823	0.00000	9.27890	106.39992		2.87	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.44864	103.22857	0.00000	9.35115	103.39345		2.65	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.60156	105.41338	0.00000	9.48762	105.58132		2.27	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	258.91081	258.91081	0.00000	258.90778	258.90778		0.00	0.00	0.00	0	4,420.00
R202	On 01/08/2024		Bond Future	0.00	259.59188	259.59188	0.00000	259.58908	259.58908		0.00	0.00	0.00	0	428.00
R202	On 07/11/2024		Bond Future	0.00	265.76727	265.76727	0.00000	265.76352	265.76352		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.38663	266.38663	0.00000	266.38181	266.38181		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.09363	272.09363	0.00000	272.08771	272.08771		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	10.59913	91.14816	0.00000	10.51385	91.48350		6.28	0.00	1,276,074.24	14	120,488.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.85000	0.00085	0.00000	3.33000	0.00333	0.850	5.56	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	102.76000	0.10276	0.00000	181.62000	0.18162	102.760	6.60	0.13	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	735.93000	0.73593	0.00000	964.99000	0.96499	735.930	7.45	0.52	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,234.28000	1.23428	0.00000	1,510.79000	1.51079	1,234.280	7.80	0.69	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,159.20000	2.15920	0.00000	2,475.31000	2.47531	2,159.200	8.29	0.86	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	6.98000	0.00698	0.00000	7.25000	0.00725	6.980	9.53	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.63000	0.00063	0.00000	0.76000	0.00076	0.630	9.62	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.69831	89.14741	0.00000	10.60794	89.49023		6.74	0.00	0.00	0	26,710.00
R2030	On 07/11/2024		Bond Future	0.00	10.81118	91.24443	0.00000	10.71506	91.59501		6.53	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.93338	89.21507	0.00000	10.83121	89.57302		6.32	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.09177	91.10267	0.00000	10.98292	91.46784		5.71	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,123.79000	1.12379	0.00000	1,254.80000	1.25480	1,123.790	5.75	0.33	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,473.38000	1.47338	0.00000	1,364.27000	1.36427	1,473.380	6.81	(0.33)	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	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	11.45316	84.45180	0.00000	11.37843	84.79260			7.89	0.00	826,614,218.40	9,788	135,914.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.02000	0.00002	0.00000	0.12000	0.00012	0.020	6.30	0.00	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	0.07000	0.00007	0.00000	0.38000	0.00038	0.070	6.52	0.00	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	2.62000	0.00262	0.00000	7.99000	0.00799	2.620	7.28	0.01	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	3.41000	0.00341	0.00000	9.97000	0.00997	3.410	7.35	0.01	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	7.09000	0.00709	0.00000	18.42000	0.01842	7.090	7.55	0.01	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	50.49000	0.05049	0.00000	96.39000	0.09639	50.490	8.23	0.07	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	211.43000	0.21143	0.00000	325.90000	0.32590	211.430	8.92	0.20	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,483.34000	1.48334	0.00000	1,298.84000	1.29884	1,483.340	9.27	(0.71)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,277.26000	1.27726	0.00000	1,116.82000	1.11682	1,277.260	9.46	(0.65)	0.00	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	620.70000	0.62070	0.00000	824.02000	0.82402	620.700	9.64	0.42	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	336.28000	0.33628	0.00000	302.22000	0.30222	336.280	10.81	(0.24)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	8.87000	0.00887	0.00000	9.95000	0.00995	8.870	12.86	(0.01)	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	2.17000	0.00217	0.00000	2.67000	0.00267	2.170	12.86	0.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	0.85000	0.00085	0.00000	1.12000	0.00112	0.850	12.86	0.00	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.56844	86.30955	0.00000	11.49013	86.65792			8.26	0.00	0.00	0	15,170.00
R2032	On 07/11/2024	Bond Future	0.00	11.70731	84.17291	0.00000	11.62490	84.52918			8.47	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64 Call	2,258.47000	2.25847	0.00000	2,455.90000	2.45590	2,258.470	9.35	0.50	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	497.71000	0.49771	0.00000	460.01000	0.46001	497.710	10.50	(0.14)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.85015	85.99990	0.00000	11.76362	86.36366			7.88	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.01377	83.65418	0.00000	11.92281	84.02529			7.42	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	12.21051	81.89025	0.00000	12.12586	82.32150			10.39	0.00	429,760,032.00	5,248	154,851.00
R2035	On 01/08/2024	Bond Future	0.00	12.33460	83.69167	0.00000	12.24636	84.13245			9.92	0.00	167,383.34	2	15,072.00
R2035	On 07/11/2024	Bond Future	0.00	12.48602	81.14511	0.00000	12.39370	81.59603			10.11	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.64212	82.90656	0.00000	12.54568	83.36700			9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.80718	80.14562	0.00000	12.70650	80.61550			9.16	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	12.58925	76.61318	0.00000	12.50476	77.04204			11.28	0.00	0.00	0	70,233.00
R2037	On 01/08/2024	Bond Future	0.00	12.72647	74.04237	0.00000	12.63845	74.48075			11.38	0.00	0.00	0	94,181.00
R2037	On 01/08/2024	Bond Future	12.11 Call	717.24000	0.71724	0.00000	860.33000	0.86033	717.240	11.16	0.26	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,200.36000	1.20036	0.00000	1,087.06000	1.08706	1,200.360	12.88	(0.33)	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	536.87000	0.53687	0.00000	484.90000	0.48490	536.870	13.91	(0.17)	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.87589	75.78374	0.00000	12.78407	76.23220			11.04	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.02792	73.16761	0.00000	12.93225	73.62558			10.98	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.20063	74.71405	0.00000	13.10090	75.18145			10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,735.61000	3.73561	0.00000	4,012.83000	4.01283	3,735.610	10.95	0.56	0.00	0.00	0	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	12.80943	76.84079	0.00000	12.74013	77.21185			11.91	0.00	2,458,905.28	32	125,070.00
R2040	On 01/08/2024	Bond Future	0.00	12.94739	74.02464	0.00000	12.87523	74.40393			12.05	0.00	0.00	0	12,732.00
R2040	On 01/08/2024	Bond Future	12.28 Call	676.13000	0.67613	0.00000	793.95000	0.79395	676.130	11.69	0.24	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,293.06000	2.29306	0.00000	2,131.54000	2.13154	2,293.060	12.71	(0.51)	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,133.27000	2.13327	0.00000	2,361.64000	2.36164	2,133.270	12.83	0.52	0.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,139.54000	1.13954	0.00000	1,054.70000	1.05470	1,139.540	13.76	(0.30)	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.09685	75.76549	0.00000	13.02163	76.15346			11.70	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.24833	72.89822	0.00000	13.17001	73.29437			11.67	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	13.41881	74.43855	0.00000	13.33723	74.84278		10.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00	12.89829	72.86583	0.00000	12.80872	73.34523		12.54	0.00	99,971,918.76	1,372	83,144.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,406.94000	2.40694	0.00000	2,075.31000	2.07531	2,406.940	12.54	(0.82)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,423.99000	1.42399	0.00000	1,203.10000	1.20310	1,423.990	13.00	(0.62)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	755.06000	0.75506	0.00000	633.04000	0.63304	755.060	13.48	(0.41)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.03221	70.08737	0.00000	12.93899	70.57738		12.73	0.00	616,628,681.26	8,798	45,920.00
R2044	On 07/11/2024	Bond Future	0.00	13.17677	71.73560	0.00000	13.07964	72.23687		12.38	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.32287	68.90619	0.00000	13.22177	69.41810		12.38	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.48653	70.36192	0.00000	13.38123	70.88444		11.31	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	12.80418	71.58530	0.00000	12.71449	72.07540		12.97	0.00	0.00	0	62,304.00
R2048	On 01/08/2024	Bond Future	0.00	12.92381	73.16002	0.00000	12.83060	73.66094		12.42	0.00	365,800.10	5	196,565.00
R2048	On 07/11/2024	Bond Future	0.00	13.06612	70.42922	0.00000	12.96892	70.94170		12.81	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.21045	71.95780	0.00000	13.10921	72.48119		12.37	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.36005	69.02805	0.00000	13.25468	69.56225		12.35	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	12.79040	92.28805	0.00000	12.69568	92.95362		13.02	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.91464	94.31814	0.00000	12.81607	94.99847		12.47	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.05862	90.66485	0.00000	12.95567	91.36086		12.85	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.20104	92.63196	0.00000	13.09375	93.34286		12.60	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.35658	88.72039	0.00000	13.24466	89.44601		12.89	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	12.30339	63.30007	0.00000	12.21371	63.70226		11.72	0.00	10,697,711.83	169	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.41983	64.69254	0.00000	12.32675	65.10363		11.24	0.00	0.00	0	3,280.00
R209	On 07/11/2024	Bond Future	0.00	12.55592	63.05752	0.00000	12.45900	63.47810		11.45	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.69180	64.42618	0.00000	12.59111	64.85569		10.81	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.84179	62.63371	0.00000	12.73712	63.07206		10.37	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	233.70191	233.70191	0.00000	233.70318	233.70318		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.90041	238.90041	0.00000	238.90187	238.90187		0.00	0.00	78,598,234.89	329	629.00
R210	On 07/11/2024	Bond Future	0.00	241.25156	241.25156	0.00000	241.25226	241.25226		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.54663	246.54663	0.00000	246.54666	246.54666		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.42290	248.42290	0.00000	248.42193	248.42193		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	11.09934	82.04185	0.00000	11.02442	82.35008		7.37	0.00	0.00	0	25,660.00
R213	On 01/08/2024	Bond Future	0.00	11.20023	83.84658	0.00000	11.12152	84.16167		7.63	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.33087	82.25790	0.00000	11.24778	82.58016		7.81	0.00	12,832,232.40	156	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.47042	84.04393	0.00000	11.38282	84.37292		7.36	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.62423	82.26234	0.00000	11.53185	82.59801		7.01	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	12.62209	58.88063	0.00000	12.53240	59.29011		12.98	0.00	11,481,722.85	195	22,240.00
R214	On 02/05/2024	Bond Future	12.12 Call	124.76000	0.12476	0.00000	218.56000	0.21856	124.760	13.21	0.13	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	138.10000	0.13810	0.00000	238.23000	0.23823	138.100	13.25	0.14	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	430.25000	0.43025	0.00000	362.62000	0.36262	430.250	14.67	(0.30)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	45.95000	0.04595	0.00000	41.72000	0.04172	45.950	15.87	(0.05)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.73394	60.17587	0.00000	12.64099	60.59440		12.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.86747	58.28445	0.00000	12.77085	58.71265		12.77	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.00272	59.54961	0.00000	12.90241	59.98696		12.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.14315	57.50266	0.00000	13.03910	57.94904		11.63	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 :											2,671,244,640.46	31,236	1,624,737.00		
Grand Total:											2,671,244,640.46	31,236	1,624,737.00		