

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2024

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	923.97800	923.97800	0.00000	928.08100	928.08100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	944.15300	944.15300	0.00000	948.34900	948.34900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	966.41000	966.41000	0.00000	970.69700	970.69700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	987.42400	987.42400	0.00000	991.79700	991.79700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,008.61400	1,008.61400	0.00000	1,013.07100	1,013.07100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,059.44600	1,059.44600	0.00000	1,065.27500	1,065.27500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,082.57800	1,082.57800	0.00000	1,088.53900	1,088.53900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,108.09800	1,108.09800	0.00000	1,114.19100	1,114.19100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,132.19300	1,132.19300	0.00000	1,138.41000	1,138.41000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,156.49000	1,156.49000	0.00000	1,162.82900	1,162.82900	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	923.40600	923.40600	0.00000	928.03600	928.03600	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	943.56800	943.56800	0.00000	948.30200	948.30200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	965.81100	965.81100	0.00000	970.65000	970.65000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	986.81200	986.81200	0.00000	991.74800	991.74800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,007.98900	1,007.98900	0.00000	1,013.02200	1,013.02200	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	13.27151	70.63690	0.00000	13.15734	71.11023	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.44888	72.19682	0.00000	13.32952	72.68065	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.65733	70.11330	0.00000	13.53201	70.60849	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.87195	71.65165	0.00000	13.74062	72.15750	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	14.09869	69.39695	0.00000	13.96106	69.91348	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	13.58232	66.38087	0.00000	13.49829	66.78349	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.73877	67.84679	0.00000	13.65125	68.25837	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.91918	65.19432	0.00000	13.82762	65.61553	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	14.09606	66.62384	0.00000	14.00059	67.05411	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.28912	63.79552	0.00000	14.18939	64.23487	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	909.73700	909.73700	0.00000	914.22300	914.22300	0.00	0.00	9,097,370.00	1	313.00
GOVI	On 01/08/2024		GOVI	0.00	929.60100	929.60100	0.00000	934.18800	934.18800	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	951.51400	951.51400	0.00000	956.20300	956.20300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	972.20500	972.20500	0.00000	976.98800	976.98800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	993.06800	993.06800	0.00000	997.94400	997.94400	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	179.48099	179.48099	0.00000	179.40068	179.40068	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.61128	181.61128	0.00000	181.52931	181.52931	0.00	0.00	0.00	0	500.00
I2025	On 07/11/2024		Bond Future	0.00	185.93729	185.93729	0.00000	185.85295	185.85295	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	129.00440	129.00440	0.00000	129.36375	129.36375	0.00	0.00	10,191,347.60	79	1,326.00
I2029	On 01/08/2024		Bond Future	0.00	131.85332	131.85332	0.00000	132.22068	132.22068	0.00	0.00	0.00	0	8,224.00

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	133.59502	133.59502	0.00000	133.97086	133.97086		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.52879	136.52879	0.00000	136.91243	136.91243		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.05454	138.05454	0.00000	138.44604	138.44604		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	121.09898	121.09898	0.00000	121.28859	121.28859		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.77331	123.77331	0.00000	123.96720	123.96720		0.00	0.00	0.00	0	6,877.00
I2033	On 07/11/2024	Bond Future	0.00	125.22590	125.22590	0.00000	125.42413	125.42413		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.97591	127.97591	0.00000	128.17806	128.17806		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.21591	129.21591	0.00000	129.42209	129.42209		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	132.02138	132.02138	0.00000	132.60995	132.60995		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	132.87443	132.87443	0.00000	133.47606	133.47606		0.00	0.00	0.00	0	1,991.00
I2038	On 07/11/2024	Bond Future	0.00	136.03939	136.03939	0.00000	136.65501	136.65501		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.91064	136.91064	0.00000	137.53954	137.53954		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.87442	139.87442	0.00000	140.51653	140.51653		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	113.26382	113.26382	0.00000	113.78088	113.78088		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	115.76497	115.76497	0.00000	116.29364	116.29364		0.00	0.00	0.00	0	10,720.00
I2046	On 07/11/2024	Bond Future	0.00	116.32394	116.32394	0.00000	116.86499	116.86499		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.87792	118.87792	0.00000	119.43041	119.43041		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.20274	119.20274	0.00000	119.76687	119.76687		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	115.28019	115.28019	0.00000	115.08474	115.08474		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	115.52906	115.52906	0.00000	115.32943	115.32943		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	118.28088	118.28088	0.00000	118.07616	118.07616		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.51993	118.51993	0.00000	118.31051	118.31051		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.08543	121.08543	0.00000	120.87107	120.87107		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	346.83200	346.83200	0.00000	347.53100	347.53100		0.00	0.00	10,404,960.00	3	590.00
IGOV	On 01/08/2024	Index Future	0.00	354.49100	354.49100	0.00000	355.20600	355.20600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.93800	362.93800	0.00000	363.66700	363.66700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.91200	370.91200	0.00000	371.65400	371.65400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.95200	378.95200	0.00000	379.70600	379.70600		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	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	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000			0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000			0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000			0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.39000			0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000			0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.24000			0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.18000			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.17000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.24000			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.25000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.49734	106.21696	0.00000	9.42659			2.95	0.00	100,799,895.04	949	81,037.00
R186	On 02/05/2024		Bond Future	9.73 Call	637.04000	0.63704	0.00000	784.23000			637.040	3.24	0.77	0.00	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	3.31000	0.00331	0.00000	3.73000			3.310	3.95	(0.01)	0.00	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.57118	103.22850	0.00000	9.49192			2.99	0.00	0.00	0	25,511.00
R186	On 07/11/2024		Bond Future	0.00	9.66895	105.66063	0.00000	9.57843			2.89	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.79857	102.63965	0.00000	9.69469			2.68	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.99532	104.83591	0.00000	9.87380			2.30	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	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			0.00	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			0.00	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			0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.33498	259.33498	0.00000	259.53560			0.00	0.00	0.00	0	460.00
R202	On 01/08/2024		Bond Future	0.00	259.98396	259.98396	0.00000	260.18928			0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	266.17690	266.17690	0.00000	266.38642			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.80673	266.80673	0.00000	267.01997			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.58302	272.58302	0.00000	272.79998			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			0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.80444	90.34723	0.00000	10.71968			6.23	0.00	38,758,961.67	429	114,230.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.01000			4.92	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	7.08000	0.00708	0.00000	23.31000			7.080	6.04	0.02	0.00	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	257.99000	0.25799	0.00000	416.18000			257.990	6.96	0.30	0.00	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	600.89000	0.60089	0.00000	833.98000			600.890	7.33	0.52	0.00	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,397.52000	1.39752	0.00000	1,699.54000			1,397.520	7.86	0.79	0.00	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	4.05000	0.00405	0.00000	4.70000			4.050	9.15	(0.01)	0.00	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.31000	0.00031	0.00000	0.46000			0.310	9.63	0.00	0.00	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000			9.63	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.91972	88.31438	0.00000	10.82988			6.69	0.00	215,310,458.44	2,438	26,286.00
R2030	On 07/11/2024		Bond Future	0.00	11.04609	90.39480	0.00000	10.95048			6.58	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	11.18301	88.34796	0.00000	11.08137			6.44	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.35178	90.23783	0.00000	11.24346			5.72	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	807.20000	0.80720	0.00000	912.50000			807.200	5.61	0.26	0.00	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,713.11000	1.71311	0.00000	1,589.43000			1,713.110	6.68	(0.38)	0.00	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	11.68201	83.41928	0.00000	11.58749	83.84371			7.83	0.00	3,161,257,034.88	37,896	122,652.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000			5.19	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	0.00000	0.00000	0.00000	0.00000	0.00000			5.44	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	0.00000	0.00000	0.00000	0.03000	0.00003			6.28	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	0.00000	0.00000	0.00000	0.04000	0.00004			6.36	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	0.01000	0.00001	0.00000	0.17000	0.00017	0.010		6.58	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1.02000	0.00102	0.00000	5.56000	0.00556	1.020		7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	20.01000	0.02001	0.00000	57.49000	0.05749	20.010		8.12	0.03	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	2,206.51000	2.20651	0.00000	1,857.79000	1.85779	2,206.510		8.49	(0.92)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,923.07000	1.92307	0.00000	1,603.08000	1.60308	1,923.070		8.71	(0.87)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	154.19000	0.15419	0.00000	290.70000	0.29070	154.190		8.91	0.18	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	477.92000	0.47792	0.00000	391.50000	0.39150	477.920		10.17	(0.37)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	6.66000	0.00666	0.00000	7.54000	0.00754	6.660		12.67	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	1.42000	0.00142	0.00000	1.86000	0.00186	1.420		12.89	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	0.46000	0.00046	0.00000	0.66000	0.00066	0.460		12.89	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.81134	85.24087	0.00000	11.71225	85.67468			8.20	0.00	3,135,159,198.60	36,780	64,031.00
R2032	On 07/11/2024	Bond Future	0.00	11.96257	83.08175	0.00000	11.85822	83.52557			8.58	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64 Call	1,624.40000	1.62440	0.00000	1,832.15000	1.83215	1,624.400		8.96	0.42	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	669.81000	0.66981	0.00000	606.16000	0.60616	669.810		10.67	(0.18)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	12.11820	84.88594	0.00000	12.00858	85.33916			8.05	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.29108	82.53580	0.00000	12.17577	82.99847			7.32	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	12.46364	80.61980	0.00000	12.37434	81.06475			10.57	0.00	0.00	0	153,252.00
R2035	On 01/08/2024	Bond Future	0.00	12.60121	82.38028	0.00000	12.50806	82.83501			10.12	0.00	0.00	0	11,108.00
R2035	On 07/11/2024	Bond Future	0.00	12.76463	79.80557	0.00000	12.66711	80.27083			10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.93327	81.53879	0.00000	12.83133	82.01391			9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	13.10738	78.76730	0.00000	13.00090	79.25232			8.97	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	12.85140	75.30521	0.00000	12.73199	75.89677			11.46	0.00	3,909,394,671.94	51,914	45,290.00
R2037	On 01/08/2024	Bond Future	0.00	13.00216	72.69350	0.00000	12.87767	73.29809			11.61	0.00	3,842,651,103.50	52,861	165,710.00
R2037	On 01/08/2024	Bond Future	12.11 Call	371.35000	0.37135	0.00000	499.23000	0.49923	371.350		11.01	0.17	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,619.91000	1.61991	0.00000	1,405.04000	1.40504	1,619.910		12.73	(0.42)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	739.26000	0.73926	0.00000	633.38000	0.63338	739.260		13.79	(0.23)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	13.16322	74.40571	0.00000	13.03324	75.02438			11.26	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.32741	71.76050	0.00000	13.19187	72.39238			11.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.50939	73.29419	0.00000	13.36799	73.93937			9.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	2,697.58000	2.69758	0.00000	3,031.71000	3.03171	2,697.580		10.06	0.48	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	13.10175	75.30701	0.00000	13.01767	75.74304			12.09	0.00	2,560,438.34	34	122,908.00
R2040	On 01/08/2024	Bond Future	0.00	13.25429	72.44504	0.00000	13.16665	72.89065			12.29	0.00	2,463,131.36	34	12,766.00
R2040	On 01/08/2024	Bond Future	12.28 Call	318.18000	0.31818	0.00000	401.79000	0.40179	318.180		11.53	0.14	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	3,107.42000	3.10742	0.00000	2,857.15000	2.85715	3,107.420		12.51	(0.64)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,320.68000	1.32068	0.00000	1,529.68000	1.52968	1,320.680		12.63	0.39	0.00	0	7,500.00

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 01/08/2024	Bond Future	13.48 Put	1,601.41000	1.60141	0.00000	1,457.65000	1.45765	1,601.410	13.58	(0.40)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.41663	74.15134	0.00000	13.32517	74.60726	11.92	0.00	0.00	0	8,677.00		
R2040	On 06/02/2025	Bond Future	0.00	13.58154	71.24983	0.00000	13.48620	71.71545	12.32	0.00	0.00	0	0.00		
R2040	On 08/05/2025	Bond Future	0.00	13.76281	72.77220	0.00000	13.66338	73.24759	11.59	0.00	0.00	0	3,900.00		
R2040	On 08/05/2025	Bond Future	13.43 Call	2,903.89000	2.90389	0.00000	3,139.05000	3.13905	2,903.890	12.08	0.45	0.00	0	7,500.00	
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	13.18584	71.36315	0.00000	13.10171	71.79715	12.71	0.00	1,440,750,635.35	20,189	81,456.00		
R2044	On 02/05/2024	Bond Future	12.50 Put	3,698.56000	3.69856	0.00000	3,299.49000	3.29949	3,698.560	12.26	(0.97)	0.00	0	4,200.00	
R2044	On 02/05/2024	Bond Future	12.75 Put	2,421.33000	2.42133	0.00000	2,098.14000	2.09814	2,421.330	12.71	(0.87)	0.00	0	10,030.00	
R2044	On 02/05/2024	Bond Future	13.00 Put	1,386.91000	1.38691	0.00000	1,177.54000	1.17754	1,386.910	13.18	(0.68)	0.00	0	10,030.00	
R2044	On 01/08/2024	Bond Future	0.00	13.33393	68.54020	0.00000	13.24626	68.98375	12.96	0.00	1,505,211,332.20	21,961	66,112.00		
R2044	On 07/11/2024	Bond Future	0.00	13.49105	70.15451	0.00000	13.39958	70.60834	12.59	0.00	0.00	0	200.00		
R2044	On 06/02/2025	Bond Future	0.00	13.65026	67.29151	0.00000	13.55493	67.75500	12.65	0.00	0.00	0	0.00		
R2044	On 08/05/2025	Bond Future	0.00	13.82454	68.72918	0.00000	13.72516	69.20231	11.37	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	13.08265	70.10167	0.00000	12.98325	70.62476	13.12	0.00	2,103,050,100.00	30,000	37,401.00		
R2048	On 01/08/2024	Bond Future	0.00	13.21561	71.63248	0.00000	13.11217	72.16705	12.61	0.00	2,149,690,724.80	30,010	233,531.00		
R2048	On 07/11/2024	Bond Future	0.00	13.37034	68.86812	0.00000	13.26233	69.41505	13.00	0.00	0.00	0	0.00		
R2048	On 06/02/2025	Bond Future	0.00	13.52758	70.36355	0.00000	13.41492	70.92219	12.20	0.00	0.00	0	0.00		
R2048	On 08/05/2025	Bond Future	0.00	13.68727	67.41595	0.00000	13.56986	67.98639	11.38	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	13.06862	90.38396	0.00000	12.98942	90.91840	13.15	0.00	0.00	0	5,189.00		
R2053	On 01/08/2024	Bond Future	0.00	13.20656	92.35770	0.00000	13.12403	92.90386	12.64	0.00	0.00	0	0.00		
R2053	On 07/11/2024	Bond Future	0.00	13.36351	88.66112	0.00000	13.27718	89.21992	13.03	0.00	0.00	0	0.00		
R2053	On 06/02/2025	Bond Future	0.00	13.51901	90.58579	0.00000	13.42892	91.15650	12.53	0.00	0.00	0	0.00		
R2053	On 08/05/2025	Bond Future	0.00	13.68541	86.65149	0.00000	13.59131	87.23414	12.27	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	12.56184	62.16071	0.00000	12.44733	62.66194	11.93	0.00	0.00	0	11,698.00		
R209	On 01/08/2024	Bond Future	0.00	12.69048	63.51807	0.00000	12.57156	64.03032	11.47	0.00	0.00	0	4,522.00		
R209	On 07/11/2024	Bond Future	0.00	12.83750	61.85742	0.00000	12.71358	62.38162	11.68	0.00	0.00	0	5,237.00		
R209	On 06/02/2025	Bond Future	0.00	12.98441	63.20070	0.00000	12.85559	63.73609	10.90	0.00	0.00	0	0.00		
R209	On 08/05/2025	Bond Future	0.00	13.14275	61.39653	0.00000	13.00874	61.94320	9.95	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	234.03409	234.03409	0.00000	234.03511	234.03511	0.00	0.00	0.00	0	110.00		
R210	On 01/08/2024	Bond Future	0.00	239.20244	239.20244	0.00000	239.20368	239.20368	0.00	0.00	0.00	0	823.00		
R210	On 07/11/2024	Bond Future	0.00	241.56755	241.56755	0.00000	241.56825	241.56825	0.00	0.00	0.00	0	0.00		
R210	On 06/02/2025	Bond Future	0.00	246.87191	246.87191	0.00000	246.87192	246.87192	0.00	0.00	0.00	0	0.00		
R210	On 08/05/2025	Bond Future	0.00	248.80881	248.80881	0.00000	248.80796	248.80796	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	11.33443	81.08417	0.00000	11.23972	81.46827	7.29	0.00	0.00	0	25,038.00		
R213	On 01/08/2024	Bond Future	0.00	11.45051	82.85477	0.00000	11.35098	83.24735	7.58	0.00	0.00	0	622.00		

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
R213	On 07/11/2024	Bond Future	0.00	11.59463	81.24541	0.00000	11.48951	81.64703		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.74855	83.01029	0.00000	11.63766	83.42042		7.47	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.91262	81.22544	0.00000	11.79563	81.64408		6.94	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	12.89591	57.65807	0.00000	12.81161	58.03009		13.17	0.00	0.00	0	21,492.00
R214	On 02/05/2024	Bond Future	12.12 Call	9.17000	0.00917	0.00000	27.39000	0.02739	9.170	12.93	0.02	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	10.93000	0.01093	0.00000	31.61000	0.03161	10.930	12.96	0.02	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	773.23000	0.77323	0.00000	655.59000	0.65559	773.230	14.39	(0.52)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	71.47000	0.07147	0.00000	66.97000	0.06697	71.470	15.63	(0.08)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	13.01999	58.91714	0.00000	12.93254	59.29733		12.67	0.00	0.00	0	1,331.00
R214	On 07/11/2024	Bond Future	0.00	13.16467	56.99803	0.00000	13.07367	57.38707		13.01	0.00	0.00	0	245.00
R214	On 06/02/2025	Bond Future	0.00	13.31141	58.23590	0.00000	13.21686	58.63319		12.60	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.46052	56.17424	0.00000	13.36235	56.57990		12.58	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 :											21,636,751,363.72	285,578	1,757,703.00	
Grand Total:											21,636,751,363.72	285,578	1,757,703.00	