

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2024

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	920.99200	920.99200	0.00000	923.97800	923.97800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	941.10000	941.10000	0.00000	944.15300	944.15300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	963.28700	963.28700	0.00000	966.41000	966.41000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	984.23600	984.23600	0.00000	987.42400	987.42400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,005.36100	1,005.36100	0.00000	1,008.61400	1,008.61400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,054.56800	1,054.56800	0.00000	1,059.44600	1,059.44600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,077.59300	1,077.59300	0.00000	1,082.57800	1,082.57800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,102.99700	1,102.99700	0.00000	1,108.09800	1,108.09800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,126.98500	1,126.98500	0.00000	1,132.19300	1,132.19300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,151.17400	1,151.17400	0.00000	1,156.49000	1,156.49000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	919.97300	919.97300	0.00000	923.40600	923.40600	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	940.06000	940.06000	0.00000	943.56800	943.56800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	962.22200	962.22200	0.00000	965.81100	965.81100	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	983.14800	983.14800	0.00000	986.81200	986.81200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,004.25000	1,004.25000	0.00000	1,007.98900	1,007.98900	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	13.35531	70.29222	0.00000	13.27151	70.63690	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.53651	71.84448	0.00000	13.44888	72.19682	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.74934	69.75273	0.00000	13.65733	70.11330	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.96838	71.28336	0.00000	13.87195	71.65165	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	14.19975	69.02094	0.00000	14.09869	69.39695	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	13.65117	66.05398	0.00000	13.58232	66.38087	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.81049	67.51267	0.00000	13.73877	67.84679	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.99424	64.85236	0.00000	13.91918	65.19432	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	14.17433	66.27462	0.00000	14.09606	66.62384	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.37091	63.43891	0.00000	14.28912	63.79552	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	906.33600	906.33600	0.00000	909.73700	909.73700	0.00	0.00	0.00	0	313.00
GOVI	On 01/08/2024		GOVI	0.00	926.12500	926.12500	0.00000	929.60100	929.60100	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	947.95800	947.95800	0.00000	951.51400	951.51400	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	968.57400	968.57400	0.00000	972.20500	972.20500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	989.36300	989.36300	0.00000	993.06800	993.06800	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	179.47423	179.47423	0.00000	179.48099	179.48099	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.60451	181.60451	0.00000	181.61128	181.61128	0.00	0.00	54,481,353.00	300	800.00
I2025	On 07/11/2024		Bond Future	0.00	185.93080	185.93080	0.00000	185.93729	185.93729	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024		Bond Future	0.00	128.88165	128.88165	0.00000	129.00440	129.00440	0.00	0.00	0.00	0	1,326.00
I2029	On 01/08/2024		Bond Future	0.00	131.72776	131.72776	0.00000	131.85332	131.85332	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	133.46710	133.46710	0.00000	133.59502	133.59502		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.39844	136.39844	0.00000	136.52879	136.52879		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.92257	137.92257	0.00000	138.05454	138.05454		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	120.57420	120.57420	0.00000	121.09898	121.09898		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.23688	123.23688	0.00000	123.77331	123.77331		0.00	0.00	0.00	0	6,877.00
I2033	On 07/11/2024	Bond Future	0.00	124.67727	124.67727	0.00000	125.22590	125.22590		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.41558	127.41558	0.00000	127.97591	127.97591		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.64456	128.64456	0.00000	129.21591	129.21591		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	130.99435	130.99435	0.00000	132.02138	132.02138		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.82495	131.82495	0.00000	132.87443	132.87443		0.00	0.00	0.00	0	1,991.00
I2038	On 07/11/2024	Bond Future	0.00	134.96521	134.96521	0.00000	136.03939	136.03939		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	135.81419	135.81419	0.00000	136.91064	136.91064		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.75476	138.75476	0.00000	139.87442	139.87442		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	112.14901	112.14901	0.00000	113.26382	113.26382		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.62567	114.62567	0.00000	115.76497	115.76497		0.00	0.00	0.00	0	10,720.00
I2046	On 07/11/2024	Bond Future	0.00	115.15832	115.15832	0.00000	116.32394	116.32394		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	117.68701	117.68701	0.00000	118.87792	118.87792		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.98745	117.98745	0.00000	119.20274	119.20274		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	113.55305	113.55305	0.00000	115.28019	115.28019		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	113.76408	113.76408	0.00000	115.52906	115.52906		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	116.47411	116.47411	0.00000	118.28088	118.28088		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	116.67466	116.67466	0.00000	118.51993	118.51993		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.20051	119.20051	0.00000	121.08543	121.08543		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	344.40800	344.40800	0.00000	346.83200	346.83200		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	352.01300	352.01300	0.00000	354.49100	354.49100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.40100	360.40100	0.00000	362.93800	362.93800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	368.32100	368.32100	0.00000	370.91200	370.91200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.30500	376.30500	0.00000	378.95200	378.95200		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	8.35000	91.65000	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	8.37000	91.63000	0.00000	8.37000	91.63000			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	91.62000			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	91.63000			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	91.61000			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	91.62000			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	91.66000			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	91.76000			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	91.82000			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	91.83000			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	91.76000			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	91.75000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.50662	106.19553	0.00000	9.49734	106.21696			2.95	0.00	6,047,729,237.97	56,949	62,661.00
R186	On 02/05/2024	Bond Future	9.73 Call	613.84000	0.61384	0.00000	637.04000	0.63704	613.840	3.24	0.76	0.00		0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	2.81000	0.00281	0.00000	3.31000	0.00331	2.810	3.95	(0.01)	0.00		0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.58162	103.20650	0.00000	9.57118	103.22850			2.99	0.00	4,373,065,818.00	42,372	53,324.00
R186	On 07/11/2024	Bond Future	0.00	9.68076	105.63835	0.00000	9.66895	105.66063			2.89	0.00	0.00	0	35,599.00
R186	On 06/02/2025	Bond Future	0.00	9.81197	102.61719	0.00000	9.79857	102.63965			2.68	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	10.01077	104.81334	0.00000	9.99532	104.83591			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	0.00000			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	258.31532	258.31532	0.00000	259.33498	259.33498			0.00	0.00	0.00	0	460.00
R202	On 01/08/2024	Bond Future	0.00	258.94216	258.94216	0.00000	259.98396	259.98396			0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	265.11087	265.11087	0.00000	266.17690	266.17690			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	265.71974	265.71974	0.00000	266.80673	266.80673			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	271.47338	271.47338	0.00000	272.58302	272.58302			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	10.87898	90.05866	0.00000	10.80444	90.34723			6.23	0.00	3,334,602,003.82	37,027	85,589.00
R2030	On 02/05/2024	Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000			4.92	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	2.70000	0.00270	0.00000	7.08000	0.00708	2.700	6.04	0.01	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	169.07000	0.16907	0.00000	257.99000	0.25799	169.070	6.96	0.22	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	445.67000	0.44567	0.00000	600.89000	0.60089	445.670	7.33	0.44	0.00		0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	1,162.89000	1.16289	0.00000	1,397.52000	1.39752	1,162.890	7.86	0.74	0.00		0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	5.17000	0.00517	0.00000	4.05000	0.00405	5.170	9.15	(0.01)	0.00		0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	0.37000	0.00037	0.00000	0.31000	0.00031	0.370	9.63	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			9.63	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.99874	88.01942	0.00000	10.91972	88.31438			6.69	0.00	3,294,830,948.86	37,433	63,120.00
R2030	On 07/11/2024	Bond Future	0.00	11.13018	90.09311	0.00000	11.04609	90.39480			6.58	0.00	0.00	0	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	11.27241	88.03997	0.00000	11.18301	88.34796			6.44	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
R2030	On 08/05/2025	Bond Future	0.00		11.44705		89.92355	0.00000	11.35178	90.23783		5.72	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	725.57000		0.72557	0.00000	807.20000	0.80720	725.570	5.61	0.24	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,832.64000		1.83264	0.00000	1,713.11000	1.71311	1,832.640	6.68	(0.40)	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		11.75122		83.11029	0.00000	11.68201	83.41928		7.83	0.00	1,489,003,955.64	17,916	130,807.00
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	0.00000	0.00000		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	0.00000	0.00000		6.36	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	0.00000		0.00000	0.00000	0.01000	0.00001		6.58	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	0.31000		0.00031	0.00000	1.02000	0.00102	0.310	7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	9.37000		0.00937	0.00000	20.01000	0.02001	9.370	8.12	0.02	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	2,488.89000		2.48889	0.00000	2,206.51000	2.20651	2,488.890	8.49	(0.95)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	2,191.40000		2.19140	0.00000	1,923.07000	1.92307	2,191.400	8.71	(0.92)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	96.14000		0.09614	0.00000	154.19000	0.15419	96.140	8.91	0.13	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	581.80000		0.58180	0.00000	477.92000	0.47792	581.800	10.17	(0.44)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	7.86000		0.00786	0.00000	6.66000	0.00666	7.860	12.67	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1.63000		0.00163	0.00000	1.42000	0.00142	1.630	12.89	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.51000		0.00051	0.00000	0.46000	0.00046	0.510	12.89	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.88390		84.92508	0.00000	11.81134	85.24087		8.20	0.00	368,744,697.36	4,342	68,298.00
R2032	On 07/11/2024	Bond Future	0.00		12.03899		82.75867	0.00000	11.96257	83.08175		8.58	0.00	352,551,934.20	4,260	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,488.35000		1.48835	0.00000	1,624.40000	1.62440	1,488.350	8.96	0.39	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	725.29000		0.72529	0.00000	669.81000	0.66981	725.290	10.67	(0.19)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		12.19847		84.55610	0.00000	12.11820	84.88594		8.05	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.37551		82.19916	0.00000	12.29108	82.53580		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		12.54782		80.20357	0.00000	12.46364	80.61980		10.57	0.00	4,362,673,190.15	54,395	151,602.00
R2035	On 01/08/2024	Bond Future	0.00		12.68904		81.95486	0.00000	12.60121	82.38028		10.12	0.00	323,229,967.84	3,944	56,491.00
R2035	On 07/11/2024	Bond Future	0.00		12.85659		79.37036	0.00000	12.76463	79.80557		10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		13.02942		81.09433	0.00000	12.93327	81.53879		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		13.20784		78.31355	0.00000	13.10738	78.76730		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		12.92031		74.96699	0.00000	12.85140	75.30521		11.46	0.00	0.00	0	45,290.00
R2037	On 01/08/2024	Bond Future	0.00		13.07402		72.34784	0.00000	13.00216	72.69350		11.61	0.00	832,868,334.08	11,512	176,024.00
R2037	On 01/08/2024	Bond Future	12.11	Call	312.97000		0.31297	0.00000	371.35000	0.37135	312.970	11.01	0.15	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,761.47000		1.76147	0.00000	1,619.91000	1.61991	1,761.470	12.73	(0.45)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	812.78000		0.81278	0.00000	739.26000	0.73926	812.780	13.79	(0.24)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.23825		74.05208	0.00000	13.16322	74.40571		11.26	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		13.40565		71.39941	0.00000	13.32741	71.76050		11.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.59101		72.92560	0.00000	13.50939	73.29419		9.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	2,519.34000		2.51934	0.00000	2,697.58000	2.69758	2,519.340	10.06	0.46	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		13.16559		74.97868	0.00000	13.10175	75.30701		12.09	0.00	1,893,661,542.08	25,256	97,652.00
R2040	On 01/08/2024	Bond Future	0.00		13.32086		72.10942	0.00000	13.25429	72.44504		12.29	0.00	2,107,469,908.92	29,226	37,590.00

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	12.28	269.24000	0.26924	0.00000	318.18000	0.31818	269.240	11.53	0.12	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	3,317.47000	3.31747	0.00000	3,107.42000	3.10742	3,317.470	12.51	(0.66)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	1,185.14000	1.18514	0.00000	1,320.68000	1.32068	1,185.140	12.63	0.36	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	1,730.58000	1.73058	0.00000	1,601.41000	1.60141	1,730.580	13.58	(0.43)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.48612	73.80796	0.00000	13.41663	74.15134		11.92	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.65398	70.89924	0.00000	13.58154	71.24983		12.32	0.00	992,589.36	14	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.83835	72.41436	0.00000	13.76281	72.77220		11.59	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43	2,739.36000	2.73936	0.00000	2,903.89000	2.90389	2,739.360	12.08	0.44	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	13.25477	71.01098	0.00000	13.18584	71.36315		12.71	0.00	871,233,713.62	12,269	69,935.00
R2044	On 02/05/2024	Bond Future	12.50	4,039.81000	4.03981	0.00000	3,698.56000	3.69856	4,039.810	12.26	(0.98)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	2,725.63000	2.72563	0.00000	2,421.33000	2.42133	2,725.630	12.71	(0.91)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	1,616.26000	1.61626	0.00000	1,386.91000	1.38691	1,616.260	13.18	(0.74)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.40578	68.18030	0.00000	13.33393	68.54020		12.96	0.00	834,049,609.90	12,233	77,027.00
R2044	On 07/11/2024	Bond Future	0.00	13.56603	69.78629	0.00000	13.49105	70.15451		12.59	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.72843	66.91546	0.00000	13.65026	67.29151		12.65	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.90606	68.34530	0.00000	13.82454	68.72918		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	13.16181	69.69016	0.00000	13.08265	70.10167		13.12	0.00	1,934,598,841.60	27,760	33,452.00
R2048	On 01/08/2024	Bond Future	0.00	13.29802	71.21193	0.00000	13.21561	71.63248		12.61	0.00	1,908,123,664.35	26,795	237,319.00
R2048	On 07/11/2024	Bond Future	0.00	13.45644	68.43776	0.00000	13.37034	68.86812		13.00	0.00	6,843,776.00	100	100.00
R2048	On 06/02/2025	Bond Future	0.00	13.61741	69.92407	0.00000	13.52758	70.36355		12.20	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.78090	66.96733	0.00000	13.68727	67.41595		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	13.13263	89.95633	0.00000	13.06862	90.38396		13.15	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.27329	91.92066	0.00000	13.20656	92.35770		12.64	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.43333	88.21402	0.00000	13.36351	88.66112		13.03	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.59189	90.12920	0.00000	13.51901	90.58579		12.53	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.76155	86.18543	0.00000	13.68541	86.65149		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	12.64605	61.79570	0.00000	12.56184	62.16071		11.93	0.00	580,508,805.80	9,394	9,370.00
R209	On 01/08/2024	Bond Future	0.00	12.77794	63.14508	0.00000	12.69048	63.51807		11.47	0.00	435,195,891.36	6,892	10,172.00
R209	On 07/11/2024	Bond Future	0.00	12.92865	61.47577	0.00000	12.83750	61.85742		11.68	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	13.07918	62.81091	0.00000	12.98441	63.20070		10.90	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	13.24134	60.99860	0.00000	13.14275	61.39653		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	233.59647	233.59647	0.00000	234.03409	234.03409		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024	Bond Future	0.00	238.75502	238.75502	0.00000	239.20244	239.20244		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00	241.11084	241.11084	0.00000	241.56755	241.56755		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.40582	246.40582	0.00000	246.87191	246.87191		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.33510	248.33510	0.00000	248.80881	248.80881		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

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
R213	On 02/05/2024	Bond Future	0.00	11.40380	80.80430	0.00000	11.33443	81.08417		7.29	0.00 883,514,216.20	10,934	22,809.00
R213	On 01/08/2024	Bond Future	0.00	11.52342	82.56870	0.00000	11.45051	82.85477		7.58	0.00 10,403,656.20	126	11,262.00
R213	On 07/11/2024	Bond Future	0.00	11.67164	80.95278	0.00000	11.59463	81.24541		7.88	0.00 0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.82977	82.71155	0.00000	11.74855	83.01029		7.47	0.00 0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.99829	80.92059	0.00000	11.91262	81.22544		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	12.96504	57.35584	0.00000	12.89591	57.65807		13.17	0.00 409,979,544.32	7,148	18,779.00
R214	On 02/05/2024	Bond Future	12.12 Call	4.15000	0.00415	0.00000	9.17000	0.00917	4.150	12.93	0.01 0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	5.05000	0.00505	0.00000	10.93000	0.01093	5.050	12.96	0.01 0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	919.57000	0.91957	0.00000	773.23000	0.77323	919.570	14.39	(0.59) 0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	89.08000	0.08908	0.00000	71.47000	0.07147	89.080	15.63	(0.10) 0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	13.09172	58.60829	0.00000	13.01999	58.91714		12.67	0.00 366,712,070.53	6,257	4,821.00
R214	On 07/11/2024	Bond Future	0.00	13.23932	56.68203	0.00000	13.16467	56.99803		13.01	0.00 0.00	0	245.00
R214	On 06/02/2025	Bond Future	0.00	13.38900	57.91316	0.00000	13.31141	58.23590		12.60	0.00 0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.54108	55.84479	0.00000	13.46052	56.17424		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 :											37,077,069,271.16	444,854	1,850,397.00
Grand Total:											37,077,069,271.16	444,854	1,850,397.00