

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2024

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	929.43900	929.43900	0.00000	928.04600	928.04600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	949.73000	949.73000	0.00000	948.30800	948.30800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	972.12400	972.12400	0.00000	970.66600	970.66600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	993.27100	993.27100	0.00000	991.77900	991.77900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,014.59700	1,014.59700	0.00000	1,013.06900	1,013.06900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,068.34100	1,068.34100	0.00000	1,064.37200	1,064.37200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,091.66500	1,091.66500	0.00000	1,087.61000	1,087.61000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,117.40600	1,117.40600	0.00000	1,113.25300	1,113.25300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,141.71300	1,141.71300	0.00000	1,137.46700	1,137.46700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,166.22600	1,166.22600	0.00000	1,161.88400	1,161.88400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.33200	931.33200	0.00000	928.13500	928.13500	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	951.66500	951.66500	0.00000	948.39900	948.39900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.10400	974.10400	0.00000	970.76000	970.76000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	995.29400	995.29400	0.00000	991.87400	991.87400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,016.66300	1,016.66300	0.00000	1,013.16700	1,013.16700	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	13.07060	71.47275	0.00000	13.18825	70.98166	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.23894	73.05085	0.00000	13.36190	72.54895	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.43664	70.98853	0.00000	13.56580	70.47450	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.64032	72.54718	0.00000	13.77577	72.02163	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.85550	70.31317	0.00000	13.99757	69.77595	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	13.38766	67.31980	0.00000	13.47484	66.89658	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.53615	68.80620	0.00000	13.62688	68.37374	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.70700	66.17739	0.00000	13.80195	65.73444	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.87454	67.62954	0.00000	13.97359	67.17666	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.05738	64.82420	0.00000	14.16092	64.36122	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	917.42100	917.42100	0.00000	914.35700	914.35700	0.00	0.00	0.00	0	313.00
GOVI	On 01/08/2024		GOVI	0.00	937.45100	937.45100	0.00000	934.32000	934.32000	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	959.55500	959.55500	0.00000	956.34900	956.34900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	980.42900	980.42900	0.00000	977.15000	977.15000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,001.47800	1,001.47800	0.00000	998.12600	998.12600	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	179.21746	179.21746	0.00000	179.54816	179.54816	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.32912	181.32912	0.00000	181.67960	181.67960	0.00	0.00	72,531,648.00	400	1,200.00
I2025	On 07/11/2024		Bond Future	0.00	185.65059	185.65059	0.00000	186.00902	186.00902	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	128.46715	128.46715	0.00000	128.88080	128.88080	0.00	0.00	36,613,137.75	285	1,188.00
I2029	On 01/08/2024		Bond Future	0.00	131.30365	131.30365	0.00000	131.72656	131.72656	0.00	0.00	38,471,969.45	293	8,391.00

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	133.02651	133.02651	0.00000	133.46679	133.46679		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.94961	135.94961	0.00000	136.39923	136.39923		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.45468	137.45468	0.00000	137.92471	137.92471		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	120.31246	120.31246	0.00000	120.53114	120.53114		0.00	0.00	5,414,060.70	45	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	122.96895	122.96895	0.00000	123.19254	123.19254		0.00	0.00	22,011,442.05	179	6,860.00
I2033	On 07/11/2024	Bond Future	0.00	124.39526	124.39526	0.00000	124.63271	124.63271		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.12875	127.12875	0.00000	127.37118	127.37118		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.34169	128.34169	0.00000	128.60044	128.60044		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	130.76422	130.76422	0.00000	131.00123	131.00123		0.00	0.00	62,766,825.60	480	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.57536	131.57536	0.00000	131.83154	131.83154		0.00	0.00	81,181,997.12	617	2,471.00
I2038	On 07/11/2024	Bond Future	0.00	134.71079	134.71079	0.00000	134.97285	134.97285		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	135.54059	135.54059	0.00000	135.82309	135.82309		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.47700	138.47700	0.00000	138.76521	138.76521		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	111.95174	111.95174	0.00000	112.23970	112.23970		0.00	0.00	15,337,388.38	137	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.42347	114.42347	0.00000	114.71803	114.71803		0.00	0.00	15,676,015.39	137	10,857.00
I2046	On 07/11/2024	Bond Future	0.00	114.94027	114.94027	0.00000	115.25365	115.25365		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	117.46553	117.46553	0.00000	117.78550	117.78550		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.74521	117.74521	0.00000	118.08920	118.08920		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	113.73315	113.73315	0.00000	113.74894	113.74894		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	113.93048	113.93048	0.00000	113.96392	113.96392		0.00	0.00	18,001,015.84	158	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	116.64566	116.64566	0.00000	116.67952	116.67952		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	116.83549	116.83549	0.00000	116.88560	116.88560		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.36656	119.36656	0.00000	119.41716	119.41716		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	344.49400	344.49400	0.00000	344.61100	344.61100		0.00	0.00	1,278,072,740.00	371	219.00
IGOV	On 01/08/2024	Index Future	0.00	352.10000	352.10000	0.00000	352.22000	352.22000		0.00	0.00	1,306,291,000.00	371	371.00
IGOV	On 07/11/2024	Index Future	0.00	360.49200	360.49200	0.00000	360.61500	360.61500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	368.41600	368.41600	0.00000	368.54000	368.54000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.40500	376.40500	0.00000	376.53100	376.53100		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

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 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
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 17/04/2024		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.35800	91.64200		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	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.39300	91.60700	0.00000	8.39000	91.61000		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	8.39300	91.60700	0.00000	8.41000	91.59000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.39400	91.60600	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.41300	91.58700	0.00000	8.42000	91.58000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		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 18/06/2025		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.27800	91.72200	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.34300	91.65700	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.34300	91.65700	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.35033	106.55725	0.00000	9.37144	106.50829		2.95	0.00	135,967,051.00	1,276	61,712.00
R186	On 02/05/2024		Bond Future	9.73 Call	906.32000	0.90632	0.00000	866.89000	0.86689	906.320	3.24	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.38000	0.00038	0.00000	0.67000	0.00067	0.380	3.95	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.40682	103.57572	0.00000	9.43041	103.52579		2.99	0.00	318,806,066.16	3,078	54,437.00
R186	On 07/11/2024		Bond Future	0.00	9.48033	106.01726	0.00000	9.50744	105.96590		2.89	0.00	71,455,633.24	674	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.58083	103.00557	0.00000	9.61217	102.95279		2.68	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.73884	105.21154	0.00000	9.77583	105.15725		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	257.85801	257.85801	0.00000	258.83334	258.83334		0.00	0.00	0.00	0	460.00
R202	On 01/08/2024		Bond Future	0.00	258.45169	258.45169	0.00000	259.47111	259.47111		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.61111	264.61111	0.00000	265.65433	265.65433		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	265.17904	265.17904	0.00000	266.27724	266.27724		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.92460	270.92460	0.00000	272.04572	272.04572		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	10.67691	90.84367	0.00000	10.70841	90.72073		6.23	0.00	27,434,788.34	302	53,675.00
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	12.48000	0.01248	0.00000	11.43000	0.01143	12.480	6.04	0.03	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	391.23000	0.39123	0.00000	357.29000	0.35729	391.230	6.96	0.43	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	844.10000	0.84410	0.00000	781.31000	0.78131	844.100	7.33	0.67	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,782.44000	1.78244	0.00000	1,683.98000	1.68398	1,782.440	7.86	0.89	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.59000	0.00059	0.00000	1.12000	0.00112	0.590	9.15	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.02000	0.00002	0.00000	0.06000	0.00006	0.020	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	10.78470	88.82122	0.00000	10.81806	88.69565		6.69	0.00	29,311,002.60	330	115,073.00
R2030	On 07/11/2024		Bond Future	0.00	10.90203	90.91464	0.00000	10.93760	90.78594		6.58	0.00	20,092,135.44	221	1,429.00
R2030	On 06/02/2025		Bond Future	0.00	11.02937	88.88040	0.00000	11.06729	88.74862		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	11.18743	90.78327	0.00000	11.22796	90.64837		5.72	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	952.97000	0.95297	0.00000	915.81000	0.91581	952.970	5.61	0.30	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,458.16000	1.45816	0.00000	1,408.64000	1.40864	1,458.160	5.85	0.39	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,505.67000	1.50567	0.00000	1,556.04000	1.55604	1,505.670	6.68	(0.35)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,152.27000	1.15227	0.00000	1,192.93000	1.19293	1,152.270	6.97	(0.28)	0.00	0	2,280.00
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	11.56409	83.94923	0.00000	11.60073	83.78409		7.83	0.00	346,710,319.90	4,130	126,714.00
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	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	6.58	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	1.54000	0.00154	0.00000	1.39000	0.00139	1.540	7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	30.68000	0.03068	0.00000	27.15000	0.02715	30.680	8.12	0.05	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,706.09000	1.70609	0.00000	1,861.25000	1.86125	1,706.090	8.49	(0.87)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,440.53000	1.44053	0.00000	1,589.56000	1.58956	1,440.530	8.71	(0.81)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	224.98000	0.22498	0.00000	200.87000	0.20087	224.980	8.91	0.26	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	252.74000	0.25274	0.00000	316.71000	0.31671	252.740	10.17	(0.25)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	1.24000	0.00124	0.00000	2.29000	0.00229	1.240	12.67	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	0.18000	0.00018	0.00000	0.38000	0.00038	0.180	12.89	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	0.04000	0.00004	0.00000	0.10000	0.00010	0.040	12.89	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.68784	85.78200	0.00000	11.72622	85.61334		8.20	0.00	353,336,058.00	4,119	76,880.00
R2032	On 07/11/2024	Bond Future	0.00	11.83223	83.63659	0.00000	11.87271	83.46376		8.58	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64 Call	1,849.82000	1.84982	0.00000	1,777.72000	1.77772	1,849.820	8.96	0.45	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	564.66000	0.56466	0.00000	596.25000	0.59625	564.660	10.67	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.98091	85.45407	0.00000	12.02351	85.27724		8.05	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.14622	83.11758	0.00000	12.19113	82.93665		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	12.30512	81.41207	0.00000	12.38207	81.02609		10.57	0.00	16,201,001.93	199	143,634.00
R2035	On 01/08/2024	Bond Future	0.00	12.43597	83.18947	0.00000	12.51620	82.79513		10.12	0.00	422,103,370.78	5,074	66,059.00
R2035	On 01/08/2024	Bond Future	13.05 Put	890.88000	0.89088	0.00000	1,011.34000	1.01134	890.880	11.64	(0.27)	(25,384,353.62)	7,500	0.00
R2035	On 01/08/2024	Bond Future	13.08 Put	856.72000	0.85672	0.00000	973.63000	0.97363	856.720	11.68	(0.26)	(28,358,689.48)	8,650	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.59139	80.63476	0.00000	12.67544	80.23094		10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.75184	82.38721	0.00000	12.83979	81.97432		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.91747	79.63531	0.00000	13.00943	79.21331		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	12.68713	76.12083	0.00000	12.75416	75.78641		11.46	0.00	2,664,229.05	35	45,295.00
R2037	On 01/08/2024	Bond Future	0.00	12.83102	73.52655	0.00000	12.90085	73.18496		11.61	0.00	0.00	0	176,024.00
R2037	On 01/08/2024	Bond Future	12.11 Call	511.92000	0.51192	0.00000	448.48000	0.44848	511.920	11.01	0.21	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,267.79000	1.26779	0.00000	1,403.51000	1.40351	1,267.790	12.73	(0.36)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	549.03000	0.54903	0.00000	620.47000	0.62047	549.030	13.79	(0.18)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.98430	75.25933	0.00000	13.05726	74.90947		11.26	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.14055	72.63375	0.00000	13.21669	72.27606		11.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.31410	74.18750	0.00000	13.39361	73.82184		9.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,137.78000	3.13778	0.00000	2,951.69000	2.95169	3,137.780	10.06	0.53	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	12.91727	76.26910	0.00000	12.99940	75.83833		12.09	0.00	47,058,034.70	617	96,005.00

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	0.00	13.06213	73.42778	0.00000	13.14769	72.98763		12.29	0.00	144,212,159.92	1,964	41,638.00
R2040	On 01/08/2024	Bond Future	12.28 Call	464.66000	0.46466	0.00000	391.55000	0.39155	464.660	11.53	0.19	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,490.23000	2.49023	0.00000	2,754.68000	2.75468	2,490.230	12.51	(0.56)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,714.45000	1.71445	0.00000	1,525.88000	1.52588	1,714.450	12.63	0.47	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,213.39000	1.21339	0.00000	1,375.25000	1.37525	1,213.390	13.58	(0.33)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.21587	75.15811	0.00000	13.30520	74.70742		11.92	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.37198	72.27960	0.00000	13.46515	71.81889		12.32	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.54393	73.82539	0.00000	13.64115	73.35457		11.59	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,392.89000	3.39289	0.00000	3,166.76000	3.16676	3,392.890	12.08	0.50	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	13.00664	72.29318	0.00000	13.08368	71.89077		12.71	0.00	12,072,961.06	167	68,928.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,792.92000	2.79292	0.00000	3,180.87000	3.18087	2,792.920	12.26	(0.94)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,606.00000	1.60600	0.00000	1,945.02000	1.94502	1,606.000	12.71	(0.77)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	762.19000	0.76219	0.00000	1,006.96000	1.00696	762.190	13.18	(0.50)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.14731	69.49024	0.00000	13.22755	69.07904		12.96	0.00	486,431.68	7	78,194.00
R2044	On 07/11/2024	Bond Future	0.00	13.29615	71.12775	0.00000	13.37989	70.70671		12.59	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.44687	68.28698	0.00000	13.53419	67.85656		12.65	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.61217	69.74719	0.00000	13.70326	69.30733		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	12.90433	71.04517	0.00000	12.98622	70.60902		13.12	0.00	1,278,813.06	18	33,440.00
R2048	On 01/08/2024	Bond Future	0.00	13.03016	72.59624	0.00000	13.11533	72.15060		12.61	0.00	1,306,732.32	18	237,337.00
R2048	On 07/11/2024	Bond Future	0.00	13.17650	69.85538	0.00000	13.26546	69.39909		13.00	0.00	0.00	0	100.00
R2048	On 06/02/2025	Bond Future	0.00	13.32516	71.37332	0.00000	13.41798	70.90691		12.20	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.47603	68.44865	0.00000	13.57280	67.97199		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	12.87492	91.70167	0.00000	12.95687	91.13979		13.15	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.00485	93.70374	0.00000	13.09019	93.12962		12.64	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.15232	90.04001	0.00000	13.24161	89.45211		13.03	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.29839	91.99598	0.00000	13.39159	91.39505		12.53	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.45467	88.09352	0.00000	13.55205	87.47943		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	12.40390	62.85352	0.00000	12.48071	62.51525		11.93	0.00	26,524,185.44	422	9,370.00
R209	On 01/08/2024	Bond Future	0.00	12.52655	64.22575	0.00000	12.60628	63.88015		11.47	0.00	27,103,266.50	422	10,172.00
R209	On 07/11/2024	Bond Future	0.00	12.66647	62.58252	0.00000	12.74960	62.22861		11.68	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.80635	63.94244	0.00000	12.89283	63.58065		10.90	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.95719	62.15529	0.00000	13.04723	61.78550		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	233.20937	233.20937	0.00000	233.63693	233.63693		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024	Bond Future	0.00	238.35859	238.35859	0.00000	238.79581	238.79581		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00	240.68880	240.68880	0.00000	241.15422	241.15422		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.97737	245.97737	0.00000	246.45229	246.45229		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.87411	247.87411	0.00000	248.38494	248.38494		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	11.19196	81.66284	0.00000	11.22846	81.51409		7.29	0.00	12,167,763.16	149	22,809.00

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 01/08/2024	Bond Future	0.00	11.30093	83.44568	0.00000	11.33925	83.29378		7.58	0.00	12,433,406.32	149	11,411.00
R213	On 07/11/2024	Bond Future	0.00	11.43632	81.85120	0.00000	11.47686	81.69553		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.58115	83.63044	0.00000	11.62400	83.47113		7.47	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.73550	81.86031	0.00000	11.78081	81.69730		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	12.70304	58.51492	0.00000	12.78984	58.12679		13.17	0.00	137,510,062.00	2,350	16,429.00
R214	On 02/05/2024	Bond Future	12.12 Call	22.00000	0.02200	0.00000	13.77000	0.01377	22.000	12.93	0.04	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	26.06000	0.02606	0.00000	16.41000	0.01641	26.060	12.96	0.04	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	348.12000	0.34812	0.00000	511.60000	0.51160	348.120	14.39	(0.32)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	14.29000	0.01429	0.00000	30.19000	0.03019	14.290	15.63	(0.02)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.82004	59.79239	0.00000	12.91002	59.39589		12.67	0.00	162,754,885.58	2,722	6,352.00
R214	On 07/11/2024	Bond Future	0.00	12.95643	57.89458	0.00000	13.05009	57.48857		13.01	0.00	0.00	0	245.00
R214	On 06/02/2025	Bond Future	0.00	13.09478	59.15278	0.00000	13.19215	58.73776		12.60	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.23531	57.11181	0.00000	13.33645	56.68770		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 :											5,227,616,555.36	48,066	1,883,285.00	
Grand Total:											5,227,616,555.36	48,066	1,883,285.00	