

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives										Option				
AL37	On 02/05/2024	Index Future	0.00		953.57700	953.57700	0.00000	953.46300	953.46300		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		974.50300	974.50300	0.00000	974.38600	974.38600		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		997.43400	997.43400	0.00000	997.30600	997.30600		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,018.76900	1,018.76900	0.00000	1,018.62700	1,018.62700		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,039.96000	1,039.96000	0.00000	1,039.80200	1,039.80200		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,102.19100	1,102.19100	0.00000	1,102.64100	1,102.64100		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,126.37900	1,126.37900	0.00000	1,126.83700	1,126.83700		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,152.88400	1,152.88400	0.00000	1,153.34400	1,153.34400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,177.54400	1,177.54400	0.00000	1,178.00000	1,178.00000		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,202.03700	1,202.03700	0.00000	1,202.48800	1,202.48800		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		954.71100	954.71100	0.00000	955.16400	955.16400		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		975.66200	975.66200	0.00000	976.12300	976.12300		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		998.62100	998.62100	0.00000	999.08500	999.08500		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,019.98100	1,019.98100	0.00000	1,020.44400	1,020.44400		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,041.19700	1,041.19700	0.00000	1,041.65600	1,041.65600		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		12.59365	73.51183	0.00000	12.57990	73.57178		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.73884	75.14286	0.00000	12.72450	75.20407		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.91291	73.12574	0.00000	12.89792	73.18819		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.09870	74.70272	0.00000	13.08307	74.76624		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.30114	72.46345	0.00000	13.28486	72.52792		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.18910	68.30049	0.00000	13.17534	68.36933		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.32809	69.81575	0.00000	13.31379	69.88606		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.49046	67.20628	0.00000	13.47555	67.27810		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.65469	68.65359	0.00000	13.63922	68.72664		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.83854	65.82109	0.00000	13.82246	65.89533		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	0.00		940.88800	940.88800	0.00000	941.33300	941.33300		0.00	56,453,280.00	6	736.00
GOVI	On 01/08/2024	GOVI	0.00		961.53500	961.53500	0.00000	961.98900	961.98900		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		984.16100	984.16100	0.00000	984.61800	984.61800		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,005.21200	1,005.21200	0.00000	1,005.66800	1,005.66800		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,026.12100	1,026.12100	0.00000	1,026.57300	1,026.57300		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00		178.98292	178.98292	0.00000	179.02585	179.02585		0.00	0.00	0	9,075.00
I2025	On 01/08/2024	Bond Future	0.00		181.12168	181.12168	0.00000	181.16551	181.16551		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.42730	185.42730	0.00000	185.47166	185.47166		0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00		128.74909	128.74909	0.00000	128.70319	128.70319		0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.60559	131.60559	0.00000	131.55858	131.55858		0.00	0.00	0	728.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	133.33635	133.33635	0.00000	133.28791	133.28791		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.21572	136.21572	0.00000	136.16570	136.16570		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.64613	137.64613	0.00000	137.59457	137.59457		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	120.92918	120.92918	0.00000	120.94162	120.94162		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.61224	123.61224	0.00000	123.62482	123.62482		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.05620	125.05620	0.00000	125.06881	125.06881		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.75688	127.75688	0.00000	127.76927	127.76927		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.90931	128.90931	0.00000	128.92160	128.92160		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	131.93750	131.93750	0.00000	131.80212	131.80212		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.80343	132.80343	0.00000	132.66508	132.66508		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.96019	135.96019	0.00000	135.81817	135.81817		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.78323	136.78323	0.00000	136.63778	136.63778		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.65160	139.65160	0.00000	139.50241	139.50241		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	113.45220	113.45220	0.00000	113.46366	113.46366		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.96926	115.96926	0.00000	115.98092	115.98092		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.52936	116.52936	0.00000	116.54101	116.54101		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.04498	119.04498	0.00000	119.05646	119.05646		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.29740	119.29740	0.00000	119.30868	119.30868		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	114.69123	114.69123	0.00000	114.41280	114.41280		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.93983	114.93983	0.00000	114.65520	114.65520		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.67201	117.67201	0.00000	117.38017	117.38017		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.85768	117.85768	0.00000	117.55953	117.55953		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.32872	120.32872	0.00000	120.02365	120.02365		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	346.77100	346.77100	0.00000	346.70700	346.70700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.46500	354.46500	0.00000	354.39900	354.39900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.89500	362.89500	0.00000	362.82400	362.82400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.73700	370.73700	0.00000	370.66100	370.66100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.52800	378.52800	0.00000	378.44500	378.44500		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 20/03/2024	Jibar Tradeable Future	0.00	8.35200	91.64800	0.00000	8.35100	91.64900		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024	Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.35500	91.64500		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024	Jibar Tradeable Future	0.00	8.32900	91.67100	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024	Jibar Tradeable Future	0.00	8.31400	91.68600	0.00000	8.31200	91.68800		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.24200	91.75800	0.00000	8.23200	91.76800		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.23500	91.76500	0.00000	8.24500	91.75500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.06300	91.93700	0.00000	8.06500	91.93500		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	7.75500	92.24500	0.00000	7.76900	92.23100		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	7.62200	92.37800	0.00000	7.62500	92.37500		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	7.52200	92.47800	0.00000	7.53000	92.47000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	7.57500	92.42500	0.00000	7.57500	92.42500		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	7.63700	92.36300	0.00000	7.64500	92.35500		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.91738	107.56779	0.00000	8.91758	107.56732		2.99	0.00	0.00	0	93,097.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,954.04000	1.95404	0.00000	1,960.97000	1.96097	1,954.040	3.63	0.90	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	11.72000	0.01172	0.00000	14.08000	0.01408	11.720	4.13	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.91680	104.61996	0.00000	8.91706	104.61940		3.16	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.92343	107.07977	0.00000	8.92388	107.07890		2.93	0.00	0.00	0	35,599.00
R186	On 06/02/2025	Bond Future	0.00	8.96484	104.05027	0.00000	8.96560	104.04898		2.69	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.06725	106.20417	0.00000	9.06848	106.20234		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	259.15828	259.15828	0.00000	259.59704	259.59704		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	259.83147	259.83147	0.00000	260.27985	260.27985		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.00789	266.00789	0.00000	266.46635	266.46635		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	266.54317	266.54317	0.00000	267.01076	267.01076		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.13308	272.13308	0.00000	272.60929	272.60929		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	10.11846	93.05898	0.00000	10.11930	93.05560		6.34	0.00	0.00	0	127,088.00
R2030	On 02/05/2024	Bond Future	9.66 Call	276.42000	0.27642	0.00000	294.89000	0.29489	276.420	6.55	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,093.47000	1.09347	0.00000	1,120.27000	1.12027	1,093.470	7.20	0.53	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,355.71000	2.35571	0.00000	2,376.69000	2.37669	2,355.710	7.79	0.77	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	3,004.27000	3.00427	0.00000	3,020.85000	3.02085	3,004.270	8.03	0.84	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	4,040.54000	4.04054	0.00000	4,050.76000	4.05076	4,040.540	8.39	0.92	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	9.87000	0.00987	0.00000	12.30000	0.01230	9.870	8.85	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	1.65000	0.00165	0.00000	2.24000	0.00224	1.650	8.85	0.00	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	0.04000	0.00004	0.00000	0.06000	0.00006	0.040	8.85	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.19050	91.09525	0.00000	10.19140	91.09175		6.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.27106	93.23676	0.00000	10.27209	93.23291		6.57	0.00	0.00	0	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.36827	91.21740	0.00000	10.36947	91.21309		6.39	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.50153	93.10521	0.00000	10.50293	93.10039		5.98	0.00	0.00	0	0.00
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	10.97070	86.68411	0.00000	10.97179	86.67898		8.39	0.00	69,347,288.00	800	127,773.00

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	
R2032	On 02/05/2024	Bond Future	10.30	Call	82.15000	0.08215	0.00000	91.59000	0.09159	82.150	6.88	0.08	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	114.79000	0.11479	0.00000	126.39000	0.12639	114.790	7.00	0.11	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	306.55000	0.30655	0.00000	326.13000	0.32613	306.550	7.43	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	332.34000	0.33234	0.00000	352.65000	0.35265	332.340	7.47	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	417.83000	0.41783	0.00000	440.18000	0.44018	417.830	7.61	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	816.27000	0.81627	0.00000	843.57000	0.84357	816.270	8.08	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,419.57000	1.41957	0.00000	1,447.76000	1.44776	1,419.570	8.59	0.59	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	676.02000	0.67602	0.00000	708.17000	0.70817	676.020	8.86	(0.34)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	585.53000	0.58553	0.00000	616.61000	0.61661	585.530	9.02	(0.31)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,267.44000	2.26744	0.00000	2,292.10000	2.29210	2,267.440	9.17	0.73	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	187.51000	0.18751	0.00000	206.70000	0.20670	187.510	10.12	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	16.09000	0.01609	0.00000	19.83000	0.01983	16.090	12.15	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	6.94000	0.00694	0.00000	8.90000	0.00890	6.940	12.33	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	3.75000	0.00375	0.00000	4.95000	0.00495	3.750	12.33	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.06413	88.58628	0.00000	11.06529	88.58095		9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.17665	86.50182	0.00000	11.17792	86.49614		9.33	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,826.92000	3.82692	0.00000	3,839.24000	3.83924	3,826.920	9.70	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	421.47000	0.42147	0.00000	431.18000	0.43118	421.470	11.35	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.30000	88.34788	0.00000	11.30141	88.34175		8.34	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.44456	86.01193	0.00000	11.44615	86.00523		8.41	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		11.79275	84.05038	0.00000	11.77346	84.15207		10.24	0.00	34,460,655.80	410	160,982.00
R2035	On 01/08/2024	Bond Future	0.00		11.90019	85.89478	0.00000	11.88010	85.99870		10.08	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.03170	83.39889	0.00000	12.01074	83.50500		10.55	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.17351	85.17916	0.00000	12.15168	85.28722		9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.32567	82.42839	0.00000	12.30296	82.53830		9.68	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		12.20640	78.58575	0.00000	12.19239	78.65938		11.18	0.00	23,575,725.00	300	72,282.00
R2037	On 01/08/2024	Bond Future	0.00		12.32867	76.05410	0.00000	12.31410	76.12929		11.62	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,802.47000	1.80247	0.00000	1,859.46000	1.85946	1,802.470	12.17	0.44	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	987.54000	0.98754	0.00000	990.74000	0.99074	987.540	13.79	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	475.72000	0.47572	0.00000	481.35000	0.48135	475.720	14.65	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.46109	77.84163	0.00000	12.44593	77.91841		11.60	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.60131	75.24226	0.00000	12.58559	75.32033		11.03	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.76309	76.79737	0.00000	12.74678	76.87668		10.70	0.00	0.00	0	0.00
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		12.54971	78.24649	0.00000	12.53065	78.35128		11.89	0.00	0.00	0	144,893.00
R2040	On 01/08/2024	Bond Future	0.00		12.67787	75.45700	0.00000	12.65804	75.56409		12.41	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.81603	77.23041	0.00000	12.79540	77.33982		12.40	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.96119	74.36719	0.00000	12.93978	74.47856		11.82	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.12648	75.90351	0.00000	13.10423	76.01690		11.47	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		12.65280	74.19292	0.00000	12.63882	74.26975		12.58	0.00	0.00	0	77,730.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,926.37000	1.92637	0.00000	1,922.76000	1.92276	1,926.370	13.03	(0.58)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,252.31000	1.25231	0.00000	1,261.49000	1.26149	1,252.310	13.50	(0.43)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	783.72000	0.78372	0.00000	799.28000	0.79928	783.720	13.96	(0.31)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.77757	71.43966	0.00000	12.76304	71.51814		13.16	0.00	0.00	0	37,227.00

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
R2044	On 07/11/2024	Bond Future	0.00	12.91160	73.11861	0.00000	12.89651	73.19870		13.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.05189	70.29284	0.00000	13.03624	70.37435		12.59	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.21076	71.74475	0.00000	13.19452	71.82765		12.22	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	12.56985	72.87872	0.00000	12.55063	72.98669		13.04	0.00	0.00	0	246,040.00
R2048	On 01/08/2024	Bond Future	0.00	12.68109	74.47796	0.00000	12.66114	74.58826		12.90	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.81318	71.77710	0.00000	12.79242	71.88981		13.68	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.95187	73.30893	0.00000	12.93030	73.42378		12.90	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.09716	70.37501	0.00000	13.07478	70.49188		13.23	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	12.50229	94.34084	0.00000	12.48826	94.44298		13.25	0.00	7,547,267.20	80	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.61571	96.41102	0.00000	12.60113	96.51539		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.74665	92.80533	0.00000	12.73148	92.91183		13.90	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.88094	94.78476	0.00000	12.86520	94.89313		13.46	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.02910	90.87552	0.00000	13.01275	90.98570		13.87	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	11.90074	65.13415	0.00000	11.88659	65.19994		11.99	0.00	0.00	0	13,179.00
R209	On 01/08/2024	Bond Future	0.00	12.00287	66.56345	0.00000	11.98821	66.63062		11.86	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.12194	64.97143	0.00000	12.10672	65.04000		12.44	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.24623	66.35797	0.00000	12.23048	66.42774		11.26	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.38539	64.57639	0.00000	12.36909	64.64730		11.45	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	232.99374	232.99374	0.00000	232.93270	232.93270		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.16315	238.16315	0.00000	238.10050	238.10050		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.49491	240.49491	0.00000	240.43026	240.43026		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.68767	245.68767	0.00000	245.62070	245.62070		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.44023	247.44023	0.00000	247.37102	247.37102		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	10.61116	84.07693	0.00000	10.61205	84.07316		7.42	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.68872	85.92188	0.00000	10.68966	85.91800		7.78	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.79091	84.38089	0.00000	10.79196	84.37670		7.99	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.90866	86.18277	0.00000	10.90985	86.17816		7.42	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.04169	84.40815	0.00000	11.04305	84.40306		7.36	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	12.38591	59.96873	0.00000	12.37175	60.03498		12.99	0.00	19,789,680.90	330	23,211.00
R214	On 02/05/2024	Bond Future	12.12 Call	717.58000	0.71758	0.00000	774.32000	0.77432	717.580	13.69	0.35	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	753.57000	0.75357	0.00000	811.53000	0.81153	753.570	13.73	0.36	9,523,762.10	2,110	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	517.34000	0.51734	0.00000	531.70000	0.53170	517.340	15.11	(0.25)	(12,919,508.33)	4,220	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	128.53000	0.12853	0.00000	138.59000	0.13859	128.530	16.27	(0.08)	(1,982,593.37)	2,110	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.48996	61.28465	0.00000	12.47530	61.35233		12.86	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.61400	59.41847	0.00000	12.59880	59.48758		13.56	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.74435	60.68678	0.00000	12.72862	60.75715		12.25	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.88123	58.63683	0.00000	12.86498	58.70835		12.54	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	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	0.00
Total for Derivatives :										205,795,557.30	10,366	1,534,047.00	
Grand Total:										205,795,557.30	10,366	1,534,047.00	