

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2024

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	945.50400	945.50400	0.00000	948.86000	948.86000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	966.25400	966.25400	0.00000	969.68300	969.68300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	988.99900	988.99900	0.00000	992.50700	992.50700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,010.16400	1,010.16400	0.00000	1,013.74400	1,013.74400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,031.19000	1,031.19000	0.00000	1,034.83900	1,034.83900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,090.07200	1,090.07200	0.00000	1,095.27200	1,095.27200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,113.99500	1,113.99500	0.00000	1,119.30900	1,119.30900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,140.21800	1,140.21800	0.00000	1,145.65400	1,145.65400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,164.62000	1,164.62000	0.00000	1,170.16800	1,170.16800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,188.86000	1,188.86000	0.00000	1,194.51800	1,194.51800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	944.09500	944.09500	0.00000	948.45800	948.45800	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	964.81400	964.81400	0.00000	969.27300	969.27300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	987.52600	987.52600	0.00000	992.08600	992.08600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,008.66000	1,008.66000	0.00000	1,013.31400	1,013.31400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,029.65400	1,029.65400	0.00000	1,034.40100	1,034.40100	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	12.79029	72.66166	0.00000	12.70497	73.02889	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.94416	74.27400	0.00000	12.85506	74.64932	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.12808	72.23728	0.00000	13.03463	72.62134	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.32372	73.79656	0.00000	13.22590	74.18861	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.53647	71.53999	0.00000	13.43405	71.93994	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	13.41107	67.20572	0.00000	13.31562	67.67290	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.55899	68.69689	0.00000	13.45966	69.17444	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.73166	66.06187	0.00000	13.62782	66.55057	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.90583	67.48591	0.00000	13.79762	67.98485	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.10053	64.63059	0.00000	13.98753	65.13967	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	930.46200	930.46200	0.00000	934.74100	934.74100	0.00	0.00	93,046,200.00	10	730.00
GOVI	On 01/08/2024		GOVI	0.00	950.88300	950.88300	0.00000	955.25500	955.25500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	973.26600	973.26600	0.00000	977.73800	977.73800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	994.09500	994.09500	0.00000	998.65900	998.65900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,014.78600	1,014.78600	0.00000	1,019.44100	1,019.44100	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	178.89865	178.89865	0.00000	178.93372	178.93372	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.03620	181.03620	0.00000	181.07182	181.07182	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.34240	185.34240	0.00000	185.37836	185.37836	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	128.73509	128.73509	0.00000	128.59858	128.59858	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.59163	131.59163	0.00000	131.45204	131.45204	0.00	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		133.32408	133.32408	0.00000	133.18065	133.18065		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.20587	136.20587	0.00000	136.05878	136.05878		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.63944	137.63944	0.00000	137.48834	137.48834		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	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	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	0.00
I2033	On 02/05/2024	Bond Future	0.00		120.86707	120.86707	0.00000	120.87956	120.87956		0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00		123.54912	123.54912	0.00000	123.56172	123.56172		0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00		124.99341	124.99341	0.00000	125.00589	125.00589		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.69516	127.69516	0.00000	127.70745	127.70745		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.84957	128.84957	0.00000	128.86118	128.86118		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	0.00
I2038	On 02/05/2024	Bond Future	0.00		131.42924	131.42924	0.00000	131.88561	131.88561		0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00		132.28427	132.28427	0.00000	132.75074	132.75074		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		135.43070	135.43070	0.00000	135.90768	135.90768		0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		136.24529	136.24529	0.00000	136.73176	136.73176		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.10550	139.10550	0.00000	139.60155	139.60155		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	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	0.00
I2046	On 02/05/2024	Bond Future	0.00		112.53126	112.53126	0.00000	113.05965	113.05965		0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00		115.02827	115.02827	0.00000	115.56830	115.56830		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		115.56773	115.56773	0.00000	116.12029	116.12029		0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		118.06492	118.06492	0.00000	118.62882	118.62882		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.29980	118.29980	0.00000	118.87465	118.87465		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	0.00
I2050	On 02/05/2024	Bond Future	0.00		113.86580	113.86580	0.00000	114.16453	114.16453		0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00		114.09642	114.09642	0.00000	114.40169	114.40169		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		116.81022	116.81022	0.00000	117.12224	117.12224		0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		116.98005	116.98005	0.00000	117.29795	117.29795		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.43538	119.43538	0.00000	119.75956	119.75956		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	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	0.00
IGOV	On 02/05/2024	Index Future	0.00		345.58200	345.58200	0.00000	346.20200	346.20200		0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00		353.25000	353.25000	0.00000	353.88400	353.88400		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		361.65400	361.65400	0.00000	362.30200	362.30200		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		369.47400	369.47400	0.00000	370.13500	370.13500		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		377.24300	377.24300	0.00000	377.91600	377.91600		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	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	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	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	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	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	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	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	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	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	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	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	0.00	0	0.00
JBAF	On 20/03/2024		Jibar Tradeable Future	0.00	8.35100	91.64900	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.31500	91.68500		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.30500	91.69500		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.31200	91.68800	0.00000	8.27500	91.72500		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.23200	91.76800	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.24500	91.75500	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.06500	91.93500	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	7.76900	92.23100	0.00000	7.89500	92.10500		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	7.62500	92.37500	0.00000	7.77000	92.23000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.53000	92.47000	0.00000	7.64000	92.36000		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	7.66500	92.33500		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.64500	92.35500	0.00000	7.71500	92.28500		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.07520	107.19796	0.00000	8.99077	107.39560		2.99	0.00	0.00	0	93,081.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,619.20000	1.61920	0.00000	1,794.77000	1.79477	1,619.200	3.63	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	17.65000	0.01765	0.00000	13.65000	0.01365	17.650	4.13	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.09331	104.24224	0.00000	8.99884	104.44418		3.16	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.12441	106.69467	0.00000	9.01658	106.90105		2.93	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.19455	103.65903	0.00000	9.07088	103.86942		2.69	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.33468	105.80733	0.00000	9.19013	106.02157		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	258.82220	258.82220	0.00000	258.84827	258.84827		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	259.48867	259.48867	0.00000	259.51510	259.51510		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.66092	265.66092	0.00000	265.68722	265.68722		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.19464	266.19464	0.00000	266.21956	266.21956		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.78327	271.78327	0.00000	271.80757	271.80757		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	10.30485	92.31202	0.00000	10.22849	92.61711		6.34	0.00	26,308,925.70	285	126,938.00
R2030	On 02/05/2024		Bond Future	9.66 Call	135.02000	0.13502	0.00000	182.87000	0.18287	135.020	6.55	0.12	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	711.69000	0.71169	0.00000	854.50000	0.85450	711.690	7.20	0.41	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	1,782.33000	1.78233	0.00000	2,007.32000	2.00732	1,782.330	7.79	0.69	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,374.73000	2.37473	0.00000	2,624.85000	2.62485	2,374.730	8.03	0.78	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,355.14000	3.35514	0.00000	3,630.85000	3.63085	3,355.140	8.39	0.88	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	15.95000	0.01595	0.00000	12.89000	0.01289	15.950	8.85	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.75000	0.00275	0.00000	2.18000	0.00218	2.750	8.85	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.07000	0.00007	0.00000	0.05000	0.00005	0.070	8.85	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.38783	90.33211	0.00000	10.30697	90.64385		6.68	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.48070	92.45698	0.00000	10.39472	92.77579		6.57	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.59069	90.42272	0.00000	10.49936	90.74799		6.39	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.73804	92.29617	0.00000	10.64078	92.62779		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	11.16504	85.77572	0.00000	11.08422	86.15197		8.39	0.00	20,157,294.20	235	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	26.38000	0.02638	0.00000	43.00000	0.04300	26.380	6.88	0.03	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	40.00000	0.04000	0.00000	62.98000	0.06298	40.000	7.00	0.04	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57	Call	136.03000	0.13603	0.00000	193.27000	0.19327	136.030	7.43	0.12	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	150.47000	0.15047	0.00000	211.95000	0.21195	150.470	7.47	0.13	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	200.23000	0.20023	0.00000	275.27000	0.27527	200.230	7.61	0.16	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	460.90000	0.46090	0.00000	590.53000	0.59053	460.900	8.08	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	913.75000	0.91375	0.00000	1,106.30000	1.10630	913.750	8.59	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21	Put	1,008.51000	1.00851	0.00000	855.12000	0.85512	1,008.510	8.86	(0.46)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28	Put	880.89000	0.88089	0.00000	743.81000	0.74381	880.890	9.02	(0.42)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,620.21000	1.62021	0.00000	1,874.56000	1.87456	1,620.210	9.17	0.62	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81	Put	293.73000	0.29373	0.00000	242.54000	0.24254	293.730	10.12	(0.17)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	24.99000	0.02499	0.00000	20.46000	0.02046	24.990	12.15	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	10.83000	0.01083	0.00000	8.82000	0.00882	10.830	12.33	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	5.89000	0.00589	0.00000	4.77000	0.00477	5.890	12.33	0.00	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.26760	87.65816	0.00000	11.18296	88.04266		9.01	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.39054	85.55315	0.00000	11.30150	85.94642		9.33	0.00	177,351,679.95	2,073	2,074.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,234.46000	3.23446	0.00000	3,472.64000	3.47264	3,234.460	9.70	0.58	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	522.56000	0.52256	0.00000	477.44000	0.47744	522.560	11.35	(0.13)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.52424	87.38069	0.00000	11.43080	87.78200		8.34	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		11.67993	85.02671	0.00000	11.58173	85.43598		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		11.98092	83.06746	0.00000	11.89532	83.51256		10.24	0.00	45,105,630.78	543	161,472.00	
R2035	On 01/08/2024	Bond Future	0.00		12.09618	84.89046	0.00000	12.00700	85.34532		10.08	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.23649	82.37213	0.00000	12.14323	82.83748		10.55	0.00	0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00		12.38714	84.13205	0.00000	12.28976	84.60703		9.51	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		12.54836	81.36143	0.00000	12.44674	81.84589		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		12.41926	77.47973	0.00000	12.32873	77.94725		11.18	0.00	88,404,371.93	1,141	69,922.00	
R2037	On 01/08/2024	Bond Future	0.00		12.55022	74.92400	0.00000	12.45598	75.40170		11.62	0.00	0.00	0	84,501.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,328.53000	1.32853	0.00000	1,515.93000	1.51593	1,328.530	12.17	0.36	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	1,270.69000	1.27069	0.00000	1,141.50000	1.14150	1,270.690	13.79	(0.30)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	625.93000	0.62593	0.00000	556.31000	0.55631	625.930	14.65	(0.17)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.69197	76.68603	0.00000	12.59369	77.17479		11.60	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00		12.84158	74.06346	0.00000	12.73922	74.56236		11.03	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		13.01324	75.59588	0.00000	12.90657	76.10479		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		12.76223	77.09320	0.00000	12.67688	77.55305		11.89	0.00	20,660,977.60	268	144,268.00	
R2040	On 01/08/2024	Bond Future	0.00		12.89901	74.27860	0.00000	12.81018	74.74846		12.41	0.00	0.00	0	3,312.00	
R2040	On 07/11/2024	Bond Future	0.00		13.04640	76.02535	0.00000	12.95379	76.50612		12.40	0.00	0.00	0	8,677.00	
R2040	On 06/02/2025	Bond Future	0.00		13.20088	73.13782	0.00000	13.10445	73.62856		11.82	0.00	0.00	0	0.00	
R2040	On 08/05/2025	Bond Future	0.00		13.37595	74.65048	0.00000	13.27550	75.15100		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		12.87566	72.98644	0.00000	12.79030	73.44449		12.58	0.00	23,866,565.88	327	78,077.00	
R2044	On 02/05/2024	Bond Future	12.50	Put	2,668.02000	2.66802	0.00000	2,365.65000	2.36565	2,668.020	13.03	(0.71)	0.00	0	4,200.00	
R2044	On 02/05/2024	Bond Future	12.75	Put	1,809.85000	1.80985	0.00000	1,577.60000	1.57760	1,809.850	13.50	(0.56)	0.00	0	10,030.00	
R2044	On 02/05/2024	Bond Future	13.00	Put	1,176.55000	1.17655	0.00000	1,009.62000	1.00962	1,176.550	13.96	(0.42)	0.00	0	10,030.00	
R2044	On 01/08/2024	Bond Future	0.00		13.00938	70.20685	0.00000	12.92056	70.67494		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	Contracts Traded	Open Interest
R2044	On 07/11/2024	Bond Future	0.00	13.15297	71.85787	0.00000	13.06043	72.33673		13.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.30295	69.00655	0.00000	13.20662	69.49537		12.59	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.47204	70.43343	0.00000	13.37169	70.93211		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	12.79327	71.64459	0.00000	12.70783	72.11203		13.04	0.00	931,379.67	13	245,896.00
R2048	On 01/08/2024	Bond Future	0.00	12.91316	73.21693	0.00000	12.82438	73.69459		12.90	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.05502	70.48740	0.00000	12.96243	70.97616		13.68	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.20359	71.99304	0.00000	13.10714	72.49196		12.90	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.35898	69.03344	0.00000	13.25857	69.54240		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	12.73053	92.70770	0.00000	12.64511	93.31266		13.25	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.85303	94.74226	0.00000	12.76418	95.36044		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.99427	91.09872	0.00000	12.90149	91.73121		13.90	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.13873	93.04354	0.00000	13.04206	93.68916		13.46	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.29774	89.10048	0.00000	13.19690	89.75907		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	12.09875	64.22307	0.00000	12.01331	64.61400		11.99	0.00	2,247,807.45	35	13,179.00
R209	On 01/08/2024	Bond Future	0.00	12.20823	65.63250	0.00000	12.11960	66.03200		11.86	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.33553	64.01955	0.00000	12.24329	64.42824		12.44	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.46785	65.38703	0.00000	12.37205	65.80426		11.26	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.61546	63.58689	0.00000	12.51592	64.01242		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	232.68342	232.68342	0.00000	232.88569	232.88569		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	237.84658	237.84658	0.00000	238.05323	238.05323		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.17458	240.17458	0.00000	240.38519	240.38519		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.36520	245.36520	0.00000	245.57933	245.57933		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.11724	247.11724	0.00000	247.33410	247.33410		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	10.79649	83.29688	0.00000	10.71537	83.63717		7.42	0.00	1,499,343.84	18	25,842.00
R213	On 01/08/2024	Bond Future	0.00	10.88324	85.12493	0.00000	10.79808	85.47265		7.78	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.99603	83.56635	0.00000	10.90616	83.92200		7.99	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.12459	85.35244	0.00000	11.02987	85.71540		7.42	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.26901	83.56254	0.00000	11.16917	83.93262		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	12.60939	58.93834	0.00000	12.51380	59.37560		12.99	0.00	0.00	0	23,211.00
R214	On 02/05/2024	Bond Future	12.12 Call	387.53000	0.38753	0.00000	508.78000	0.50878	387.530	13.69	0.23	5,806,669.50	2,000	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	411.37000	0.41137	0.00000	537.55000	0.53755	411.370	13.73	0.24	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	788.19000	0.78819	0.00000	657.95000	0.65795	788.190	15.11	(0.35)	(17,545,802.91)	4,000	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	208.95000	0.20895	0.00000	168.53000	0.16853	208.950	16.27	(0.12)	(2,973,779.62)	2,000	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.72146	60.23179	0.00000	12.62240	60.67868		12.86	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.85449	58.34169	0.00000	12.75153	58.79887		13.56	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.99383	59.58816	0.00000	12.88694	60.05487		12.25	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.13986	57.51669	0.00000	13.02895	57.99288		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 :										484,867,263.98	12,948	1,526,788.00	
Grand Total:										484,867,263.98	12,948	1,526,788.00	