

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2024

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	937.16300	937.16300	0.00000	937.23300	937.23300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	957.69100	957.69100	0.00000	957.76300	957.76300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	980.28200	980.28200	0.00000	980.35300	980.35300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,001.28600	1,001.28600	0.00000	1,001.35500	1,001.35500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,022.17400	1,022.17400	0.00000	1,022.24000	1,022.24000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,079.51700	1,079.51700	0.00000	1,078.39600	1,078.39600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,103.16400	1,103.16400	0.00000	1,102.01700	1,102.01700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,129.18700	1,129.18700	0.00000	1,128.01100	1,128.01100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,153.38100	1,153.38100	0.00000	1,152.17600	1,152.17600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,177.44200	1,177.44200	0.00000	1,176.20600	1,176.20600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	937.69000	937.69000	0.00000	935.93200	935.93200	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	958.22900	958.22900	0.00000	956.43200	956.43200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	980.83300	980.83300	0.00000	978.99200	978.99200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,001.84900	1,001.84900	0.00000	999.96500	999.96500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,022.74900	1,022.74900	0.00000	1,020.82000	1,020.82000	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	12.93885	72.02822	0.00000	12.97983	71.85481	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.10006	73.62359	0.00000	13.14290	73.44625	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.29073	71.57535	0.00000	13.33585	71.39319	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.49358	73.12258	0.00000	13.54108	72.93563	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.71348	70.85578	0.00000	13.76354	70.66388	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	13.38081	67.35325	0.00000	13.46758	66.93165	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.52806	68.84499	0.00000	13.61840	68.41396	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.69851	66.21724	0.00000	13.79313	65.77538	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.87077	67.64688	0.00000	13.96964	67.19462	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.06303	64.79880	0.00000	14.16660	64.33598	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	924.01500	924.01500	0.00000	922.31600	922.31600	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	944.25500	944.25500	0.00000	942.51800	942.51800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	966.53000	966.53000	0.00000	964.75000	964.75000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	987.23900	987.23900	0.00000	985.41700	985.41700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,007.83400	1,007.83400	0.00000	1,005.97000	1,005.97000	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	178.89319	178.89319	0.00000	178.90913	178.90913	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.02337	181.02337	0.00000	181.03940	181.03940	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.33897	185.33897	0.00000	185.35401	185.35401	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	128.46036	128.46036	0.00000	128.50431	128.50431	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.30566	131.30566	0.00000	131.35034	131.35034	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	133.03831	133.03831	0.00000	133.08308	133.08308		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.91794	135.91794	0.00000	135.96217	135.96217		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.35273	137.35273	0.00000	137.39606	137.39606		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	120.78960	120.78960	0.00000	120.73078	120.73078		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.46498	123.46498	0.00000	123.40476	123.40476		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	124.91382	124.91382	0.00000	124.85125	124.85125		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.61767	127.61767	0.00000	127.55225	127.55225		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.77706	128.77706	0.00000	128.70864	128.70864		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	131.34894	131.34894	0.00000	131.38732	131.38732		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.19696	132.19696	0.00000	132.23613	132.23613		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.34835	135.34835	0.00000	135.38743	135.38743		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.16527	136.16527	0.00000	136.20359	136.20359		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.03121	139.03121	0.00000	139.06829	139.06829		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	113.14856	113.14856	0.00000	112.49272	112.49272		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.65474	115.65474	0.00000	114.98412	114.98412		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.21548	116.21548	0.00000	115.52807	115.52807		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.73016	118.73016	0.00000	118.02663	118.02663		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.98556	118.98556	0.00000	118.26554	118.26554		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	113.79651	113.79651	0.00000	114.21301	114.21301		0.00	0.00	0.00	0	14,597.00
I2050	On 01/08/2024	Bond Future	0.00	114.02104	114.02104	0.00000	114.44663	114.44663		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.73910	116.73910	0.00000	117.17402	117.17402		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	116.91086	116.91086	0.00000	117.35386	117.35386		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.37113	119.37113	0.00000	119.82185	119.82185		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	345.84500	345.84500	0.00000	345.47300	345.47300		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	353.50500	353.50500	0.00000	353.12400	353.12400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	361.93300	361.93300	0.00000	361.54200	361.54200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	369.76800	369.76800	0.00000	369.36800	369.36800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.56100	377.56100	0.00000	377.15100	377.15100		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	0.00	0	0.00
JBAF	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	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	8.35000	91.65000	0.00000	8.31800	91.68200		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	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	8.29000	91.71000	0.00000	8.26500	91.73500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	7.89000	92.11000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	7.76500	92.23500		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.65000	92.35000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.85000	92.15000	0.00000	7.66000	92.34000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.71000	92.29000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.18975	106.93058	0.00000	9.19131	106.92695	2.99	0.00	2,245,542.18	21	92,962.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,380.00000	1.38000	0.00000	1,381.03000	1.38103	1,380.000	3.67	0.82	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	22.20000	0.02220	0.00000	23.75000	0.02375	22.200	4.21	(0.04)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.22353	103.96472	0.00000	9.22533	103.96089	3.14	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.27030	106.41629	0.00000	9.27277	106.41159	2.93	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.36027	103.37801	0.00000	9.36385	103.37195	2.71	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.52499	105.52619	0.00000	9.53019	105.51853	2.32	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.48090	259.48090	0.00000	258.32778	258.32778	0.00	0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.15157	260.15157	0.00000	258.97268	258.97268	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.35361	266.35361	0.00000	265.14446	265.14446	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.91030	266.91030	0.00000	265.67205	265.67205	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.52857	272.52857	0.00000	271.26034	271.26034	0.00	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	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.51017	91.49801	0.00000	10.50312	91.52581	6.36	0.00	82,622,703.03	903	127,352.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	36.48000	0.03648	0.00000	39.97000	0.03997	36.480	6.22	0.05	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	361.07000	0.36107	0.00000	376.99000	0.37699	361.070	6.97	0.27	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	1,196.11000	1.19611	0.00000	1,222.89000	1.22289	1,196.110	7.63	0.58	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,716.45000	1.71645	0.00000	1,745.68000	1.74568	1,716.450	7.91	0.69	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,622.10000	2.62210	0.00000	2,652.72000	2.65272	2,622.100	8.31	0.82	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	28.98000	0.02898	0.00000	30.25000	0.03025	28.980	9.13	(0.03)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	5.36000	0.00536	0.00000	5.74000	0.00574	5.360	9.13	(0.01)	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.14000	0.00014	0.00000	0.16000	0.00016	0.140	9.13	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.60629	89.49650	0.00000	10.59886	89.52476	6.74	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.71189	91.60660	0.00000	10.70416	91.63487	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.83578	89.55697	0.00000	10.82786	89.58478	6.49	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.99793	91.41738	0.00000	10.98987	91.44447	6.06	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,463.10000	1.46310	0.00000	1,475.75000	1.47575	1,463.100	6.25	0.36	6,548,993.30	1,640	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,595.45000	1.59545	0.00000	1,589.67000	1.58967	1,595.450	7.29	(0.33)	(11,802,937.11)	3,280	1,640.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 02/05/2024		Bond Future	0.00	11.34698	84.93656	11.35579	84.89620		8.41	0.00	42,468,280.00	500	128,773.00	
R2032	On 02/05/2024		Bond Future	10.30 Call	1.36000	0.00136	0.00000	1.41000	0.00141	1.360	5.86	0.00	0.00	0	8,500.00
R2032	On 02/05/2024		Bond Future	10.36 Call	2.97000	0.00297	0.00000	3.06000	0.00306	2.970	6.03	0.01	0.00	0	1,000.00
R2032	On 02/05/2024		Bond Future	10.57 Call	25.27000	0.02527	0.00000	25.55000	0.02555	25.270	6.59	0.03	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	10.59 Call	29.79000	0.02979	0.00000	30.08000	0.03008	29.790	6.64	0.04	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	10.65 Call	47.29000	0.04729	0.00000	47.59000	0.04759	47.290	6.80	0.06	0.00	0	1,550.00
R2032	On 02/05/2024		Bond Future	10.86 Call	172.75000	0.17275	0.00000	172.37000	0.17237	172.750	7.37	0.15	0.00	0	1,000.00
R2032	On 02/05/2024		Bond Future	11.09 Call	468.33000	0.46833	0.00000	465.18000	0.46518	468.330	7.99	0.31	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	11.21 Put	1,328.05000	1.32805	0.00000	1,362.89000	1.36289	1,328.050	8.30	(0.60)	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	11.28 Put	1,161.61000	1.16161	0.00000	1,194.85000	1.19485	1,161.610	8.49	(0.54)	0.00	0	17,000.00
R2032	On 02/05/2024		Bond Future	11.35 Call	1,026.35000	1.02635	0.00000	1,017.48000	1.01748	1,026.350	8.67	0.51	0.00	0	1,550.00
R2032	On 02/05/2024		Bond Future	11.81 Put	385.42000	0.38542	0.00000	404.61000	0.40461	385.420	9.79	(0.23)	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	12.90 Put	31.08000	0.03108	0.00000	34.32000	0.03432	31.080	12.07	(0.02)	0.00	0	1,000.00
R2032	On 02/05/2024		Bond Future	13.18 Put	16.26000	0.01626	0.00000	18.19000	0.01819	16.260	12.62	(0.01)	0.00	0	500.00
R2032	On 02/05/2024		Bond Future	13.35 Put	9.75000	0.00975	0.00000	11.03000	0.01103	9.750	12.76	(0.01)	0.00	0	1,550.00
R2032	On 01/08/2024		Bond Future	0.00	11.45896	86.79710	0.00000	11.46821	86.75576		9.00	0.00	0.00	0	0.00
R2032	On 07/11/2024		Bond Future	0.00	11.59095	84.67652	0.00000	11.60084	84.63357		9.36	0.00	41,999,553.92	496	1,578.00
R2032	On 07/11/2024		Bond Future	11.64 Call	2,665.06000	2.66506	0.00000	2,647.90000	2.64790	2,665.060	9.49	0.53	0.00	0	1,615.00
R2032	On 07/11/2024		Bond Future	13.36 Put	615.66000	0.61566	0.00000	625.94000	0.62594	615.660	11.28	(0.15)	0.00	0	1,615.00
R2032	On 06/02/2025		Bond Future	0.00	11.73413	86.48810	0.00000	11.74475	86.44325		8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025		Bond Future	0.00	11.89957	84.12045	0.00000	11.91104	84.07347		8.46	0.00	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 02/05/2024		Bond Future	0.00	12.14187	82.23968	0.00000	12.17141	82.08904		10.26	0.00	657,917.44	8	161,972.00
R2035	On 01/08/2024		Bond Future	0.00	12.26458	84.04116	0.00000	12.29539	83.88711		10.11	0.00	0.00	0	0.00
R2035	On 07/11/2024		Bond Future	0.00	12.41181	81.50730	0.00000	12.44419	81.34898		10.57	0.00	0.00	0	14,838.00
R2035	On 06/02/2025		Bond Future	0.00	12.56985	83.25125	0.00000	12.60390	83.08859		9.69	0.00	0.00	0	0.00
R2035	On 08/05/2025		Bond Future	0.00	12.73828	80.46676	0.00000	12.77410	80.29958		9.78	0.00	0.00	0	0.00
R2035	On 28/02/2035		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 02/05/2024		Bond Future	0.00	12.55365	76.79344	0.00000	12.59897	76.56407		11.18	0.00	30,717,376.00	400	69,932.00
R2037	On 01/08/2024		Bond Future	0.00	12.69082	74.21947	0.00000	12.73805	73.98498		11.65	0.00	0.00	0	84,501.00
R2037	On 01/08/2024		Bond Future	12.11 Call	999.99000	0.99999	0.00000	937.04000	0.93704	999.990	11.82	0.30	0.00	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.17 Put	1,404.01000	1.40401	0.00000	1,492.21000	1.49221	1,404.010	13.49	(0.33)	0.00	0	1,383.00
R2037	On 01/08/2024		Bond Future	13.82 Put	699.13000	0.69913	0.00000	750.84000	0.75084	699.130	14.48	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024		Bond Future	0.00	12.83784	75.96910	0.00000	12.88725	75.72853		11.59	0.00	0.00	0	9,175.00
R2037	On 06/02/2025		Bond Future	0.00	12.99316	73.33353	0.00000	13.04487	73.08691		11.23	0.00	0.00	0	0.00
R2037	On 08/05/2025		Bond Future	0.00	13.17048	74.85489	0.00000	13.22466	74.60207		10.78	0.00	0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/05/2024		Bond Future	0.00	12.83001	76.73116	0.00000	12.89582	76.38226		11.86	0.00	6,598,879.76	86	133,398.00
R2040	On 01/08/2024		Bond Future	0.00	12.97019	73.90543	0.00000	13.03874	73.54884		12.40	0.00	0.00	0	7,062.00
R2040	On 01/08/2024		Bond Future	12.28 Call	828.35000	0.82835	0.00000	744.97000	0.74497	828.350	12.06	0.26	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	2,588.98000	2.58898	0.00000	2,785.97000	2.78597	2,588.980	13.04	(0.52)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	2,307.68000	2.30768	0.00000	2,139.19000	2.13919	2,307.680	13.16	0.51	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	1,394.98000	1.39498	0.00000	1,522.34000	1.52234	1,394.980	14.07	(0.32)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	13.11983	75.64760	0.00000	13.19147	75.28199		12.35	0.00	0.00	0	8,677.00
R2040	On 06/02/2025		Bond Future	0.00	13.27694	72.75435	0.00000	13.35179	72.38004		12.00	0.00	0.00	0	0.00
R2040	On 08/05/2025		Bond Future	0.00	13.45444	74.26311	0.00000	13.53273	73.87995		11.52	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
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024		Bond Future	0.00	12.94361	72.62535	13.00931	72.27917		12.50	0.00	114,021,799.50	1,570	79,421.00
R2044	On 02/05/2024	12.50 Put	Bond Future	2,832.41000	2.83241	0.00000	3,113.86000	3.11386	2,832.410	12.50	(0.77)	0.00	0	4,200.00
R2044	On 02/05/2024	12.75 Put	Bond Future	1,896.13000	1.89613	0.00000	2,129.56000	2.12956	1,896.130	12.96	(0.62)	0.00	0	10,030.00
R2044	On 02/05/2024	13.00 Put	Bond Future	1,204.67000	1.20467	0.00000	1,384.67000	1.38467	1,204.670	13.43	(0.46)	0.00	0	10,030.00
R2044	On 01/08/2024		Bond Future	0.00	13.08067	69.83491	13.14910	69.48102		13.11	0.00	0.00	0	37,227.00
R2044	On 07/11/2024		Bond Future	0.00	13.22655	71.48103	13.29802	71.11830		13.08	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	13.37917	68.62388	13.45382	68.25255		12.73	0.00	0.00	0	0.00
R2044	On 08/05/2025		Bond Future	0.00	13.55071	70.04673	13.62878	69.66662		12.23	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024		Bond Future	0.00	12.85189	71.32706	12.92217	70.94974		12.93	0.00	0.00	0	245,896.00
R2048	On 01/08/2024		Bond Future	0.00	12.97465	72.88948	13.04774	72.50383		12.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.11844	70.15615	13.19485	69.76081		13.54	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	13.26929	71.65687	13.34914	71.25227		12.89	0.00	0.00	0	0.00
R2048	On 08/05/2025		Bond Future	0.00	13.42667	68.69415	13.51010	68.28014		13.20	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.85421	91.84471	12.87370	91.71009		13.11	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	12.98231	93.85652	13.00261	93.71890		12.96	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.12862	90.19729	13.14995	90.05572		13.73	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	13.27839	92.12594	13.30081	91.98028		13.35	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	13.44278	88.16906	13.46641	88.01906		13.79	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024		Bond Future	0.00	12.24881	63.54442	12.28827	63.36763		11.99	0.00	16,775,726.88	264	13,443.00
R209	On 01/08/2024		Bond Future	0.00	12.36452	64.93637	12.40549	64.75563		11.87	0.00	0.00	0	1,690.00
R209	On 07/11/2024		Bond Future	0.00	12.49751	63.31052	12.54030	63.12504		12.42	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.63570	64.66499	12.68035	64.47482		11.44	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	12.78920	62.85342	12.83587	62.65839		11.54	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	232.51424	232.51424	232.59356	232.59356		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024		Bond Future	0.00	237.66427	237.66427	237.74498	237.74498		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024		Bond Future	0.00	240.00067	240.00067	240.08149	240.08149		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.19493	245.19493	245.27475	245.27475		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	246.95655	246.95655	247.03474	247.03474		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.97517	82.55349	10.98864	82.49779		7.45	0.00	0.00	0	25,842.00
R213	On 01/08/2024		Bond Future	0.00	11.07172	84.36182	11.08589	84.30480		7.80	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.19397	82.78971	11.20910	82.73072		8.01	0.00	0.00	0	10,002.00
R213	On 06/02/2025		Bond Future	0.00	11.33274	84.56175	11.34895	84.50057		7.51	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.48748	82.75985	11.50491	82.69623		7.42	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.68365	58.60218	12.74852	58.31104		12.95	0.00	0.00	0	23,211.00
R214	On 02/05/2024	12.12 Call	Bond Future	222.39000	0.22239	0.00000	184.67000	0.18467	222.390	12.71	0.17	0.00	0	8,000.00
R214	On 02/05/2024	12.14 Call	Bond Future	239.67000	0.23967	0.00000	199.53000	0.19953	239.670	12.75	0.18	0.00	0	5,110.00

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	
R214	On 02/05/2024	Bond Future	12.87	Put	772.44000	0.77244	0.00000	900.28000	0.90028	772.440	14.14	(0.38)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	176.45000	0.17645	0.00000	219.76000	0.21976	176.450	15.37	(0.11)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.79897	59.88587	0.00000	12.86624	59.58827		12.83	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.93439	57.99078	0.00000	13.00448	57.68572		13.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.07643	59.23154	0.00000	13.14943	58.91926		12.41	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.22488	57.15583	0.00000	13.30089	56.83625		12.60	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 :											332,853,834.90	9,168	1,535,895.00		
Grand Total:											332,853,834.90	9,168	1,535,895.00		