

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2024

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	936.36500	936.36500	0.00000	938.78500	938.78500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	956.96400	956.96400	0.00000	959.36000	959.36000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	979.48700	979.48700	0.00000	981.89400	981.89400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,000.77000	1,000.77000	0.00000	1,003.26000	1,003.26000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,022.01500	1,022.01500	0.00000	1,024.62500	1,024.62500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,079.93200	1,079.93200	0.00000	1,083.38400	1,083.38400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,103.68900	1,103.68900	0.00000	1,107.12800	1,107.12800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,129.66500	1,129.66500	0.00000	1,133.13300	1,133.13300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.21100	1,154.21100	0.00000	1,157.79100	1,157.79100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,178.71400	1,178.71400	0.00000	1,182.44600	1,182.44600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	940.50800	940.50800	0.00000	943.06900	943.06900	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	961.19800	961.19800	0.00000	963.73900	963.73900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	983.82000	983.82000	0.00000	986.37500	986.37500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,005.19700	1,005.19700	0.00000	1,007.83900	1,007.83900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,026.53700	1,026.53700	0.00000	1,029.30100	1,029.30100	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	12.92665	72.07996	0.00000	12.87737	72.28945	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.08566	73.68333	0.00000	13.03559	73.89159	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.27660	71.63253	0.00000	13.22487	71.84239	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.47315	73.20319	0.00000	13.41835	73.42003	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.68503	70.96516	0.00000	13.62632	71.19158	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	13.22252	68.13378	0.00000	13.18335	68.32924	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.36201	69.64945	0.00000	13.32243	69.84357	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.52565	67.03728	0.00000	13.48496	67.23276	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.68602	68.50605	0.00000	13.64314	68.70812	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.86437	65.70211	0.00000	13.81859	65.91322	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	926.51700	926.51700	0.00000	929.06600	929.06600	0.00	0.00	74,121,360.00	8	738.00
GOVI	On 01/08/2024		GOVI	0.00	946.89900	946.89900	0.00000	949.42800	949.42800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	969.18500	969.18500	0.00000	971.72900	971.72900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	990.24400	990.24400	0.00000	992.87400	992.87400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,011.26600	1,011.26600	0.00000	1,014.01700	1,014.01700	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	178.99152	178.99152	0.00000	178.94582	178.94582	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.14003	181.14003	0.00000	181.07883	181.07883	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.44852	185.44852	0.00000	185.37734	185.37734	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	128.89119	128.89119	0.00000	129.13370	129.13370	0.00	0.00	0.00	0	7,295.00
I2029	On 01/08/2024		Bond Future	0.00	131.75833	131.75833	0.00000	131.99572	131.99572	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	133.49358	133.49358	0.00000	133.73059	133.73059		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.42339	136.42339	0.00000	136.66992	136.66992		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.91659	137.91659	0.00000	138.17783	138.17783		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	120.99681	120.99681	0.00000	121.28468	121.28468		0.00	0.00	66,185,255.07	547	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.68837	123.68837	0.00000	123.97266	123.97266		0.00	0.00	67,657,538.39	547	6,301.00
I2033	On 07/11/2024	Bond Future	0.00	125.13493	125.13493	0.00000	125.42038	125.42038		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.88133	127.88133	0.00000	128.17710	128.17710		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.09092	129.09092	0.00000	129.40190	129.40190		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	131.71441	131.71441	0.00000	131.71450	131.71450		0.00	0.00	94,570,946.38	718	4,404.00
I2038	On 01/08/2024	Bond Future	0.00	132.58208	132.58208	0.00000	132.57169	132.57169		0.00	0.00	95,193,933.44	718	718.00
I2038	On 07/11/2024	Bond Future	0.00	135.73544	135.73544	0.00000	135.71840	135.71840		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.59899	136.59899	0.00000	136.58661	136.58661		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.52461	139.52461	0.00000	139.52105	139.52105		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	112.90903	112.90903	0.00000	113.51320	113.51320		0.00	0.00	530,220,804.88	4,696	11,599.00
I2046	On 01/08/2024	Bond Future	0.00	115.42062	115.42062	0.00000	116.02901	116.02901		0.00	0.00	542,015,231.52	4,696	4,696.00
I2046	On 07/11/2024	Bond Future	0.00	115.96776	115.96776	0.00000	116.58554	116.58554		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.51241	118.51241	0.00000	119.14754	119.14754		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.80320	118.80320	0.00000	119.46054	119.46054		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	114.49737	114.49737	0.00000	114.69004	114.69004		0.00	0.00	292,426,282.98	2,554	12,171.00
I2050	On 01/08/2024	Bond Future	0.00	114.74745	114.74745	0.00000	114.93523	114.93523		0.00	0.00	293,064,987.30	2,554	2,554.00
I2050	On 07/11/2024	Bond Future	0.00	117.47662	117.47662	0.00000	117.66332	117.66332		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.69717	117.69717	0.00000	117.89230	117.89230		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.21778	120.21778	0.00000	120.42486	120.42486		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	346.18900	346.18900	0.00000	346.76600	346.76600		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	353.89000	353.89000	0.00000	354.45100	354.45100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.30900	362.30900	0.00000	362.86600	362.86600		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.26300	370.26300	0.00000	370.84400	370.84400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.20300	378.20300	0.00000	378.82100	378.82100		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 17/04/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34800	91.65200		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	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.30800	91.69200		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.21000	91.79000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	8.04800	91.95200		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	8.03000	91.97000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.19820	106.91090	0.00000	9.15122	107.02042	2.93	0.00	3,332,305,842.10	31,169	66,514.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,283.85000	1.28385	0.00000	1,387.48000	1.38748	1,283.850	3.49	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	4.02000	0.00402	0.00000	3.84000	0.00384	4.020	4.12	(0.01)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.22834	103.95449	0.00000	9.17981	104.05779	3.00	0.00	2,649,799,950.10	25,490	25,490.00	
R186	On 07/11/2024		Bond Future	0.00	9.27890	106.39992	0.00000	9.22598	106.50076	2.87	0.00	4,894,396.32	46	35,599.00	
R186	On 06/02/2025		Bond Future	0.00	9.35115	103.39345	0.00000	9.28826	103.50000	2.65	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.48762	105.58132	0.00000	9.40908	105.69730	2.27	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	258.90778	258.90778	0.00000	258.90870	258.90870	0.00	0.00	110,812,529.84	428	4,420.00	
R202	On 01/08/2024		Bond Future	0.00	259.58908	259.58908	0.00000	259.56914	259.56914	0.00	0.00	111,104,126.24	428	428.00	
R202	On 07/11/2024		Bond Future	0.00	265.76352	265.76352	0.00000	265.73090	265.73090	0.00	0.00	0.00	0	0.00	
R202	On 06/02/2025		Bond Future	0.00	266.38181	266.38181	0.00000	266.35814	266.35814	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	272.08771	272.08771	0.00000	272.08126	272.08126	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	10.51385	91.48350	0.00000	10.45848	91.70208	6.28	0.00	2,429,801,760.00	26,560	120,474.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	3.33000	0.00333	0.00000	6.83000	0.00683	3.330	5.56	0.01	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	181.62000	0.18162	0.00000	242.69000	0.24269	181.620	6.60	0.20	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	964.99000	0.96499	0.00000	1,114.77000	1.11477	964.990	7.45	0.59	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,510.79000	1.51079	0.00000	1,687.78000	1.68778	1,510.790	7.80	0.74	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,475.31000	2.47531	0.00000	2,676.75000	2.67675	2,475.310	8.29	0.88	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	7.25000	0.00725	0.00000	6.40000	0.00640	7.250	9.53	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.76000	0.00076	0.00000	0.69000	0.00069	0.760	9.62	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	0.00	9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.60794	89.49023	0.00000	10.55125	89.70612	6.74	0.00	2,300,793,813.30	25,710	26,710.00	
R2030	On 07/11/2024		Bond Future	0.00	10.71506	91.59501	0.00000	10.65586	91.81178	6.53	0.00	0.00	0	1,650.00	
R2030	On 06/02/2025		Bond Future	0.00	10.83121	89.57302	0.00000	10.76739	89.79751	6.32	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	Contracts Traded	Open Interest	
												Option				
R2030	On 08/05/2025	Bond Future	0.00		10.98292		91.46784	0.00000	10.91302	91.70332		5.71	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,254.80000		1.25480	0.00000	1,308.68000	1.30868	1,254.800	5.75	0.35	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,364.27000		1.36427	0.00000	1,258.59000	1.25859	1,364.270	6.81	(0.31)	0.00	0	1,640.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.37843		84.79260	0.00000	11.31845	85.06744		7.89	0.00	1,885,533,046.20	22,237	131,772.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.12000		0.00012	0.00000	0.39000	0.00039	0.120	6.30	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	0.38000		0.00038	0.00000	1.07000	0.00107	0.380	6.52	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	7.99000		0.00799	0.00000	15.23000	0.01523	7.990	7.28	0.01	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	9.97000		0.00997	0.00000	18.51000	0.01851	9.970	7.35	0.02	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	18.42000		0.01842	0.00000	31.83000	0.03183	18.420	7.55	0.03	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	96.39000		0.09639	0.00000	139.77000	0.13977	96.390	8.23	0.11	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	325.90000		0.32590	0.00000	420.53000	0.42053	325.900	8.92	0.26	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,298.84000		1.29884	0.00000	1,147.40000	1.14740	1,298.840	9.27	(0.64)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,116.82000		1.11682	0.00000	981.94000	0.98194	1,116.820	9.46	(0.58)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	824.02000		0.82402	0.00000	979.89000	0.97989	824.020	9.64	0.48	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	302.22000		0.30222	0.00000	259.34000	0.25934	302.220	10.81	(0.21)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	9.95000		0.00995	0.00000	8.50000	0.00850	9.950	12.86	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	2.67000		0.00267	0.00000	2.28000	0.00228	2.670	12.86	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1.12000		0.00112	0.00000	0.95000	0.00095	1.120	12.86	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.49013		86.65792	0.00000	11.42884	86.93188		8.26	0.00	1,271,271,686.40	14,670	15,170.00
R2032	On 07/11/2024	Bond Future	0.00		11.62490		84.52918	0.00000	11.56127	84.80561		8.47	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,455.90000		2.45590	0.00000	2,560.35000	2.56035	2,455.900	9.35	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	460.01000		0.46001	0.00000	440.46000	0.44046	460.010	10.50	(0.13)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.76362		86.36366	0.00000	11.69610	86.64892		7.88	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.92281		84.02529	0.00000	11.85034	84.32249		7.42	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		12.12586		82.32150	0.00000	12.07623	82.57585		10.39	0.00	1,429,924,455.00	17,370	155,061.00
R2035	On 01/08/2024	Bond Future	0.00		12.24636		84.13245	0.00000	12.19598	84.38563		9.92	0.00	1,267,876,021.50	15,070	15,070.00
R2035	On 07/11/2024	Bond Future	0.00		12.39370		81.59603	0.00000	12.34175	81.85134		10.11	0.00	190,445,134.02	2,334	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.54568		83.36700	0.00000	12.49081	83.63063		9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.70650		80.61550	0.00000	12.64799	80.89036		9.16	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		12.50476		77.04204	0.00000	12.45530	77.29478		11.28	0.00	825,967,710.84	10,721	70,233.00
R2037	On 01/08/2024	Bond Future	0.00		12.63845		74.48075	0.00000	12.58820	74.73273		11.38	0.00	720,973,660.00	9,680	94,181.00
R2037	On 01/08/2024	Bond Future	12.11	Call	860.33000		0.86033	0.00000	909.28000	0.90928	860.330	11.16	0.30	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,087.06000		1.08706	0.00000	982.31000	0.98231	1,087.060	12.88	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	484.90000		0.48490	0.00000	430.04000	0.43004	484.900	13.91	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.78407		76.23220	0.00000	12.73235	76.48656		11.04	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.93225		73.62558	0.00000	12.87781	73.88804		10.98	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.10090		75.18145	0.00000	13.04302	75.45471		10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,012.83000		4.01283	0.00000	4,133.94000	4.13394	4,012.830	10.95	0.58	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		12.74013		77.21185	0.00000	12.69577	77.45090		11.91	0.00	805,474,019.20	10,432	125,038.00
R2040	On 01/08/2024	Bond Future	0.00		12.87523		74.40393	0.00000	12.83025	74.64189		12.05	0.00	421,870,283.10	5,670	12,732.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/08/2024	Bond Future	12.28	793.95000	0.79395	0.00000	832.16000	0.83216	793.950	11.69	0.27	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	2,131.54000	2.13154	0.00000	1,976.60000	1.97660	2,131.540	12.71	(0.48)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	2,361.64000	2.36164	0.00000	2,450.67000	2.45067	2,361.640	12.83	0.54	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	1,054.70000	1.05470	0.00000	955.72000	0.95572	1,054.700	13.76	(0.28)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.02163	76.15346	0.00000	12.97540	76.39350		11.70	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.17001	73.29437	0.00000	13.12134	73.54224		11.67	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.33723	74.84278	0.00000	13.28547	75.10108		10.67	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	12.80872	73.34523	0.00000	12.76434	73.58479		12.54	0.00	52,955,256.06	722	81,772.00
R2044	On 02/05/2024	Bond Future	12.50	2,075.31000	2.07531	0.00000	1,889.68000	1.88968	2,075.310	12.54	(0.74)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	1,203.10000	1.20310	0.00000	1,064.29000	1.06429	1,203.100	13.00	(0.54)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	633.04000	0.63304	0.00000	542.26000	0.54226	633.040	13.48	(0.34)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.93899	70.57738	0.00000	12.89394	70.81626		12.73	0.00	498,982,076.60	7,070	42,317.00
R2044	On 07/11/2024	Bond Future	0.00	13.07964	72.23687	0.00000	13.03332	72.47807		12.38	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.22177	69.41810	0.00000	13.17308	69.66693		12.38	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.38123	70.88444	0.00000	13.32952	71.14351		11.31	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	12.71449	72.07540	0.00000	12.66998	72.32089		12.97	0.00	13,475,433,010.20	186,963	62,304.00
R2048	On 01/08/2024	Bond Future	0.00	12.83060	73.66094	0.00000	12.78544	73.90595		12.42	0.00	13,514,572,661.80	183,470	196,560.00
R2048	On 07/11/2024	Bond Future	0.00	12.96892	70.94170	0.00000	12.92245	71.18911		12.81	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.10921	72.48119	0.00000	13.06034	72.73640		12.37	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.25468	69.56225	0.00000	13.20285	69.82779		12.35	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	12.69568	92.95362	0.00000	12.65119	93.26936		13.02	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.81607	94.99847	0.00000	12.77089	95.31349		12.47	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.95567	91.36086	0.00000	12.90911	91.67895		12.85	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.09375	93.34286	0.00000	13.04476	93.67101		12.60	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.24466	89.44601	0.00000	13.19258	89.78749		12.89	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	12.21371	63.70226	0.00000	12.16411	63.92624		11.72	0.00	101,286,593.40	1,590	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.32675	65.10363	0.00000	12.27646	65.32729		11.24	0.00	103,514,771.70	1,590	3,280.00
R209	On 07/11/2024	Bond Future	0.00	12.45900	63.47810	0.00000	12.40730	63.70404		11.45	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.59111	64.85569	0.00000	12.53688	65.08871		10.81	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.73712	63.07206	0.00000	12.67968	63.31441		10.37	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	233.70318	233.70318	0.00000	233.44789	233.44789		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.90187	238.90187	0.00000	238.62182	238.62182		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	241.25226	241.25226	0.00000	240.95488	240.95488		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.54666	246.54666	0.00000	246.25050	246.25050		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.42193	248.42193	0.00000	248.13667	248.13667		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	11.02442	82.35008	0.00000	10.96421	82.59885		7.37	0.00	0.00	0	25,660.00

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	11.12152	84.16167	0.00000	11.05996	84.40917		7.63	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.24778	82.58016	0.00000	11.18374	82.82962		7.81	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.38282	84.37292	0.00000	11.31453	84.63054		7.36	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.53185	82.59801	0.00000	11.45823	82.86675		7.01	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	12.53240	59.29011	0.00000	12.49290	59.47189		12.98	0.00	0.00	0	22,240.00
R214	On 02/05/2024	Bond Future	12.12 Call	218.56000	0.21856	0.00000	248.17000	0.24817	218.560	13.21	0.19	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	238.23000	0.23823	0.00000	269.97000	0.26997	238.230	13.25	0.20	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	362.62000	0.36262	0.00000	313.12000	0.31312	362.620	14.67	(0.25)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	41.72000	0.04172	0.00000	34.24000	0.03424	41.720	15.87	(0.04)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.64099	60.59440	0.00000	12.60114	60.77529		12.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.77085	58.71265	0.00000	12.73003	58.89506		12.77	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.90241	59.98696	0.00000	12.85958	60.17529		12.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.03910	57.94904	0.00000	12.99372	58.14544		11.63	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 :											49,561,049,143.88		616,458	1,610,772.00
Grand Total:											49,561,049,143.88		616,458	1,610,772.00