

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2024

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
										Option				
Derivatives														
AL37	On 02/05/2024	Index Future	0.00		951.60000	951.60000	0.00000	951.18000	951.18000		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		972.49900	972.49900	0.00000	972.06900	972.06900		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		995.37200	995.37200	0.00000	994.92300	994.92300		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,016.63000	1,016.63000	0.00000	1,016.16100	1,016.16100		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,037.72000	1,037.72000	0.00000	1,037.22700	1,037.22700		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,102.18600	1,102.18600	0.00000	1,102.38300	1,102.38300		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,126.39300	1,126.39300	0.00000	1,126.59300	1,126.59300		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,152.88500	1,152.88500	0.00000	1,153.08000	1,153.08000		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,177.50800	1,177.50800	0.00000	1,177.69400	1,177.69400		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,201.93400	1,201.93400	0.00000	1,202.10900	1,202.10900		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		955.71000	955.71000	0.00000	956.35500	956.35500		0.00	0.00	0	94.00
ALBI	On 01/08/2024	Index Future	0.00		976.70000	976.70000	0.00000	977.35800	977.35800		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		999.67100	999.67100	0.00000	1,000.33600	1,000.33600		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,021.02100	1,021.02100	0.00000	1,021.68900	1,021.68900		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,042.20200	1,042.20200	0.00000	1,042.87000	1,042.87000		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		12.57935	73.57418	0.00000	12.56041	73.65688		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.72362	75.20783	0.00000	12.70385	75.29233		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.89719	73.19123	0.00000	12.87650	73.27754		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.08286	74.76709	0.00000	13.06127	74.85494		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.28567	72.52471	0.00000	13.26314	72.61406		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		13.13352	68.57924	0.00000	13.09914	68.75261		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.27005	70.10188	0.00000	13.23431	70.27907		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.43003	67.49814	0.00000	13.39272	67.67938		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.59225	68.94925	0.00000	13.55345	69.13407		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.77427	66.11867	0.00000	13.73384	66.30700		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		941.79000	941.79000	0.00000	942.36300	942.36300		0.00	9,417,900.00	1	725.00
GOVI	On 01/08/2024	GOVI	0.00		962.47500	962.47500	0.00000	963.05900	963.05900		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		985.11100	985.11100	0.00000	985.70100	985.70100		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,006.15100	1,006.15100	0.00000	1,006.74200	1,006.74200		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,027.02300	1,027.02300	0.00000	1,027.61300	1,027.61300		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		179.10662	179.10662	0.00000	179.11062	179.11062		0.00	0.00	0	9,015.00
I2025	On 01/08/2024	Bond Future	0.00		181.25107	181.25107	0.00000	181.25509	181.25509		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.55728	185.55728	0.00000	185.56087	185.56087		0.00	0.00	0	75.00
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		129.03705	129.03705	0.00000	129.05206	129.05206		0.00	0.00	0	7,165.00
I2029	On 01/08/2024	Bond Future	0.00		131.90216	131.90216	0.00000	131.91743	131.91743		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	133.63801	133.63801	0.00000	133.65324	133.65324		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.51942	136.51942	0.00000	136.53442	136.53442		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.94799	137.94799	0.00000	137.96270	137.96270		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	121.20982	121.20982	0.00000	121.07710	121.07710		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.90120	123.90120	0.00000	123.76549	123.76549		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.35015	125.35015	0.00000	125.21085	125.21085		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.05300	128.05300	0.00000	127.91028	127.91028		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.20405	129.20405	0.00000	129.05768	129.05768		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	132.32632	132.32632	0.00000	133.53877	133.53877		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	133.20303	133.20303	0.00000	134.44230	134.44230		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.36738	136.36738	0.00000	137.63587	137.63587		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.19427	137.19427	0.00000	138.48948	138.48948		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.06330	140.06330	0.00000	141.38493	141.38493		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	113.53285	113.53285	0.00000	113.71869	113.71869		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	116.05378	116.05378	0.00000	116.24355	116.24355		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.61386	116.61386	0.00000	116.80792	116.80792		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.12733	119.12733	0.00000	119.32516	119.32516		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.37387	119.37387	0.00000	119.57522	119.57522		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	115.15881	115.15881	0.00000	115.56042	115.56042		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.41965	115.41965	0.00000	115.83002	115.83002		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.16159	118.16159	0.00000	118.58146	118.58146		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.35349	118.35349	0.00000	118.78195	118.78195		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.82798	120.82798	0.00000	121.26492	121.26492		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	347.60100	347.60100	0.00000	348.43500	348.43500		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	355.32000	355.32000	0.00000	356.17200	356.17200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.76500	363.76500	0.00000	364.63400	364.63400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.61500	371.61500	0.00000	372.49800	372.49800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.40300	379.40300	0.00000	380.30000	380.30000		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
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.35600	91.64400	0.00000	8.35600	8.35600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35100	91.64900	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.33900	91.66100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.32900	91.67100	0.00000	8.32800	91.67200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.31400	91.68600	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024		Jibar Tradeable Future	0.00	8.24500	91.75500	0.00000	8.29600	91.70400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024		Jibar Tradeable Future	0.00	8.23500	91.76500	0.00000	8.25700	91.74300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.06300	91.93700	0.00000	8.21800	91.78200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.75600	92.24400	0.00000	7.98800	92.01200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.62500	92.37500	0.00000	7.86800	92.13200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.52300	92.47700	0.00000	7.79700	92.20300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.57500	92.42500	0.00000	7.79900	92.20100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025		Jibar Tradeable Future	0.00	7.63700	92.36300	0.00000	7.87000	92.13000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.97236	107.43876	0.00000	8.97802	107.42549	2.93	0.00	0.00	0.00	0	93,097.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,848.62000	1.84862	0.00000	1,844.86000	1.84486	1,848.620	3.53	0.88	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	17.54000	0.01754	0.00000	20.72000	0.02072	17.540	4.00	(0.03)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.97744	104.48999	0.00000	8.98379	104.47640	2.95	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.99350	106.94529	0.00000	9.00091	106.93109	2.84	0.00	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.04748	103.90930	0.00000	9.05624	103.89437	2.66	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.16832	106.05395	0.00000	9.17893	106.03819	2.27	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	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	259.75546	259.75546	0.00000	259.67795	259.67795		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.44580	260.44580	0.00000	260.36661	260.36661		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.63353	266.63353	0.00000	266.55148	266.55148		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	267.17233	267.17233	0.00000	267.08766	267.08766		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.75969	272.75969	0.00000	272.67214	272.67214		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	10.16578	92.86862	0.00000	10.17185	92.84424	6.08	0.00	54,049,536.84	582	130,653.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	250.38000	0.25038	0.00000	261.87000	0.26187	250.380	6.27	0.20	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,009.18000	1.00918	0.00000	1,022.61000	1.02261	1,009.180	6.85	0.50	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,220.67000	2.22067	0.00000	2,224.70000	2.22470	2,220.670	7.40	0.75	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,853.23000	2.85323	0.00000	2,851.88000	2.85188	2,853.230	7.62	0.83	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,872.57000	3.87257	0.00000	3,863.78000	3.86378	3,872.570	7.96	0.90	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.71000	0.01271	0.00000	15.59000	0.01559	12.710	8.39	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.25000	0.00225	0.00000	2.97000	0.00297	2.250	8.39	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.06000	0.00006	0.00000	0.09000	0.00009	0.060	8.39	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.24017	90.90240	0.00000	10.24660	90.87748	6.33	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.32425	93.03813	0.00000	10.33116	93.01236	6.28	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.42571	91.01135	0.00000	10.43316	90.98466	5.65	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.56437	92.88938	0.00000	10.57245	92.86167	5.41	0.00	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

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	0.00		11.01439		86.47880	0.00000	11.02582	86.42519		8.10	0.00	9,166,752.80	106	126,473.00
R2032	On 02/05/2024	Bond Future	10.30	Call	89.56000		0.08956	0.00000	94.36000	0.09436	89.560	6.92	0.08	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	120.20000		0.12020	0.00000	125.68000	0.12568	120.200	6.99	0.10	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	295.06000		0.29506	0.00000	302.15000	0.30215	295.060	7.29	0.21	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	318.58000		0.31858	0.00000	325.72000	0.32572	318.580	7.33	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	396.57000		0.39657	0.00000	403.71000	0.40371	396.570	7.43	0.26	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	764.22000		0.76422	0.00000	769.21000	0.76921	764.220	7.83	0.40	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,331.26000		1.33126	0.00000	1,330.28000	1.33028	1,331.260	8.28	0.56	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	774.51000		0.77451	0.00000	822.91000	0.82291	774.510	8.51	(0.37)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	674.16000		0.67416	0.00000	719.90000	0.71990	674.160	8.65	(0.33)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,141.79000		2.14179	0.00000	2,131.17000	2.13117	2,141.790	8.79	0.70	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	223.97000		0.22397	0.00000	249.56000	0.24956	223.970	9.66	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	20.29000		0.02029	0.00000	25.02000	0.02502	20.290	11.54	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	8.97000		0.00897	0.00000	11.46000	0.01146	8.970	11.71	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	4.94000		0.00494	0.00000	6.48000	0.00648	4.940	11.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.10954		88.37801	0.00000	11.12152	88.32318		8.55	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.22471		86.28747	0.00000	11.23738	86.23108		8.93	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,621.51000		3.62151	0.00000	3,601.54000	3.60154	3,621.510	9.30	0.62	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	410.46000		0.41046	0.00000	425.17000	0.42517	410.460	10.93	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.35118		88.12588	0.00000	11.36457	88.06792		7.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.49965		85.78002	0.00000	11.51383	85.72046		7.66	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		11.75482		84.25051	0.00000	11.73545	84.35297		9.91	0.00	37,744,228.48	448	160,734.00
R2035	On 01/08/2024	Bond Future	0.00		11.86039		86.10083	0.00000	11.84023	86.20548		9.81	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.99030		83.60866	0.00000	11.96925	83.71560		10.76	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.13084		85.39057	0.00000	12.10892	85.49946		8.77	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.28215		82.63920	0.00000	12.25936	82.74989		9.19	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		12.17474		78.75228	0.00000	12.15554	78.85353		10.85	0.00	7,008,952.92	89	73,358.00
R2037	On 01/08/2024	Bond Future	0.00		12.29545		76.22569	0.00000	12.27547	76.32916		11.34	0.00	862,112,553.90	11,310	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,878.05000		1.87805	0.00000	1,947.83000	1.94783	1,878.050	11.88	0.45	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	948.23000		0.94823	0.00000	944.12000	0.94412	948.230	13.48	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	456.37000		0.45637	0.00000	457.78000	0.45778	456.370	14.33	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.42665		78.01623	0.00000	12.40586	78.12191		11.85	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.56597		75.41793	0.00000	12.54439	75.52549		10.18	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.72721		76.97202	0.00000	12.70479	77.08145		10.23	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		12.48770		78.58825	0.00000	12.45829	78.75119		11.54	0.00	4,086,589.00	52	146,556.00
R2040	On 01/08/2024	Bond Future	0.00		12.61310		75.80769	0.00000	12.58252	75.97414		12.11	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.74873		77.58826	0.00000	12.71690	77.75844		12.67	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.89163		74.73000	0.00000	12.85855	74.90351		10.89	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.05490		76.26927	0.00000	13.02051	76.44601		10.98	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		12.58544		74.56441	0.00000	12.55601	74.72772		12.22	0.00	969,337.33	13	79,376.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,824.36000		1.82436	0.00000	1,777.39000	1.77739	1,824.360	13.13	(0.54)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,204.22000		1.20422	0.00000	1,179.20000	1.17920	1,204.220	13.59	(0.40)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	771.57000		0.77157	0.00000	761.38000	0.76138	771.570	14.05	(0.29)	0.00	0	10,030.00

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 01/08/2024	Bond Future	0.00	12.70729	71.82063	0.00000	12.67670	71.98752		12.86	0.00	0.00	0	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	12.83859	73.50754	0.00000	12.80677	73.67816		13.48	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.97639	70.68756	0.00000	12.94334	70.86152		11.60	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.13298	72.14330	0.00000	13.09863	72.32053		11.70	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	12.50153	73.26383	0.00000	12.47198	73.43155		12.68	0.00	3,003,817.03	41	245,790.00
R2048	On 01/08/2024	Bond Future	0.00	12.60992	74.87284	0.00000	12.57925	75.04422		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.73919	72.18028	0.00000	12.70727	72.35548		14.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.87529	73.71823	0.00000	12.84211	73.89691		11.38	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.01828	70.78851	0.00000	12.98383	70.97049		12.16	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	12.43969	94.79821	0.00000	12.39480	95.12874		12.89	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55041	96.88018	0.00000	12.50378	97.21790		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.67871	93.28411	0.00000	12.63010	93.62951		14.23	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81067	95.27040	0.00000	12.76012	95.62274		11.58	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.95668	91.36545	0.00000	12.90404	91.72469		12.39	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	11.88339	65.21484	0.00000	11.86407	65.30485		11.65	0.00	0.00	0	13,185.00
R209	On 01/08/2024	Bond Future	0.00	11.98462	66.64709	0.00000	11.96459	66.73905		11.59	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.10315	65.05610	0.00000	12.08234	65.15006		12.73	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.22722	66.44220	0.00000	12.20568	66.53782		10.40	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.36654	64.65840	0.00000	12.34422	64.75569		10.98	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	233.40479	233.40479	0.00000	233.43195	233.43195		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.58730	238.58730	0.00000	238.61490	238.61490		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.92550	240.92550	0.00000	240.95305	240.95305		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.11940	246.11940	0.00000	246.14654	246.14654		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.86592	247.86592	0.00000	247.89249	247.89249		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	10.65342	83.89824	0.00000	10.66466	83.85080		7.12	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.73271	85.74081	0.00000	10.74451	85.69232		7.35	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.83765	84.19440	0.00000	10.85017	84.14454		7.64	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.95868	85.98950	0.00000	10.97197	85.93824		6.59	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.09581	84.20586	0.00000	11.10994	84.15314		6.65	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	12.32743	60.24309	0.00000	12.29274	60.40678		12.61	0.00	13,313,722.89	221	23,256.00
R214	On 02/05/2024	Bond Future	12.12 Call	860.49000	0.86049	0.00000	957.57000	0.95757	860.490	13.30	0.39	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	900.31000	0.90031	0.00000	999.61000	0.99961	900.310	13.34	0.40	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	491.07000	0.49107	0.00000	481.00000	0.48100	491.070	14.70	(0.23)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	128.10000	0.12810	0.00000	129.55000	0.12955	128.100	15.86	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.42916	61.56614	0.00000	12.39325	61.73338		12.55	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.55099	59.70580	0.00000	12.51372	59.87678		13.86	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.67940	60.97820	0.00000	12.64077	61.15261		11.28	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	ContractsTraded	Open Interest
R214	On 08/05/2025	Bond Future	0.00	12.81466	58.93071	0.00000	12.77464	59.10849	12.00	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 :										1,000,873,391.19	12,863	1,540,386.00	
Grand Total:										1,000,873,391.19	12,863	1,540,386.00	