

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2024

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	952.98200	952.98200	0.00000	951.60000	951.60000		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	973.91200	973.91200	0.00000	972.49900	972.49900		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	996.82000	996.82000	0.00000	995.37200	995.37200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,018.11400	1,018.11400	0.00000	1,016.63000	1,016.63000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,039.23800	1,039.23800	0.00000	1,037.72000	1,037.72000		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,103.81400	1,103.81400	0.00000	1,102.18600	1,102.18600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.05700	1,128.05700	0.00000	1,126.39300	1,126.39300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.59100	1,154.59100	0.00000	1,152.88500	1,152.88500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.25500	1,179.25500	0.00000	1,177.50800	1,177.50800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,203.72300	1,203.72300	0.00000	1,201.93400	1,201.93400		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	956.45300	956.45300	0.00000	955.71000	955.71000		0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	977.46000	977.46000	0.00000	976.70000	976.70000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,000.45100	1,000.45100	0.00000	999.67100	999.67100		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,021.82200	1,021.82200	0.00000	1,021.02100	1,021.02100		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,043.02400	1,043.02400	0.00000	1,042.20200	1,042.20200		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	12.56230	73.64862	0.00000	12.57935	73.57418		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.70581	75.28395	0.00000	12.72362	75.20783		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.87846	73.26936	0.00000	12.89719	73.19123		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.06317	74.84721	0.00000	13.08286	74.76709		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.26495	72.60687	0.00000	13.28567	72.52471		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	13.13194	68.58720	0.00000	13.13352	68.57924		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.26840	70.11004	0.00000	13.27005	70.10188		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42826	67.50672	0.00000	13.43003	67.49814		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.59034	68.95833	0.00000	13.59225	68.94925		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.77220	66.12829	0.00000	13.77427	66.11867		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	942.55400	942.55400	0.00000	941.79000	941.79000		0.00	0.00	0.00	0	725.00
GOVI	On 01/08/2024		GOVI	0.00	963.25500	963.25500	0.00000	962.47500	962.47500		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	985.91300	985.91300	0.00000	985.11100	985.11100		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,006.97300	1,006.97300	0.00000	1,006.15100	1,006.15100		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,027.86700	1,027.86700	0.00000	1,027.02300	1,027.02300		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	179.10249	179.10249	0.00000	179.10662	179.10662		0.00	0.00	0.00	0	9,015.00
I2025	On 01/08/2024		Bond Future	0.00	181.24692	181.24692	0.00000	181.25107	181.25107		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.55358	185.55358	0.00000	185.55728	185.55728		0.00	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	0.00	0	0.00
I2029	On 02/05/2024		Bond Future	0.00	129.02202	129.02202	0.00000	129.03705	129.03705		0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.88689	131.88689	0.00000	131.90216	131.90216		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	133.62275	133.62275	0.00000	133.63801	133.63801		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.50434	136.50434	0.00000	136.51942	136.51942		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.93313	137.93313	0.00000	137.94799	137.94799		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	121.19732	121.19732	0.00000	121.20982	121.20982		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.88845	123.88845	0.00000	123.90120	123.90120		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.33746	125.33746	0.00000	125.35015	125.35015		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.04055	128.04055	0.00000	128.05300	128.05300		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.19176	129.19176	0.00000	129.20405	129.20405		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	131.86713	131.86713	0.00000	132.32632	132.32632		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.73368	132.73368	0.00000	133.20303	133.20303		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.88725	135.88725	0.00000	136.36738	136.36738		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.70417	136.70417	0.00000	137.19427	137.19427		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.56358	139.56358	0.00000	140.06330	140.06330		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	113.00064	113.00064	0.00000	113.53285	113.53285		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.50977	115.50977	0.00000	116.05378	116.05378		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.05737	116.05737	0.00000	116.61386	116.61386		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.55921	118.55921	0.00000	119.12733	119.12733		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.79435	118.79435	0.00000	119.37387	119.37387		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	114.37272	114.37272	0.00000	115.15881	115.15881		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.61608	114.61608	0.00000	115.41965	115.41965		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.33914	117.33914	0.00000	118.16159	118.16159		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.51389	117.51389	0.00000	118.35349	118.35349		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.97124	119.97124	0.00000	120.82798	120.82798		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	346.71000	346.71000	0.00000	347.60100	347.60100		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.40800	354.40800	0.00000	355.32000	355.32000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.83300	362.83300	0.00000	363.76500	363.76500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.66400	370.66400	0.00000	371.61500	371.61500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.43400	378.43400	0.00000	379.40300	379.40300		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
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	8.37000	91.63000	0.00000	8.35100	91.64900			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.35800	91.64200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.32900	91.67100			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.31400	91.68600			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.24500	91.75500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.23500	91.76500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.06300	91.93700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.93000	92.07000	0.00000	7.75600	92.24400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.82000	92.18000	0.00000	7.62500	92.37500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.72000	92.28000	0.00000	7.52300	92.47700			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.73000	92.27000	0.00000	7.57500	92.42500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.79000	92.21000	0.00000	7.63700	92.36300			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.93457	107.52742	0.00000	8.97236	107.43876			2.93	0.00	170,323,433.28	1,584	93,097.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,924.66000	1.92466	0.00000	1,848.62000	1.84862	1,924.660	3.53	0.89	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	14.52000	0.01452	0.00000	17.54000	0.01754	14.520	4.00	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.93513	104.58065	0.00000	8.97744	104.48999			2.95	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.94497	107.03841	0.00000	8.99350	106.94529			2.84	0.00	0.00	0	35,599.00
R186	On 06/02/2025	Bond Future	0.00	8.99147	104.00482	0.00000	9.04748	103.90930			2.66	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.10236	106.15195	0.00000	9.16832	106.05395			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	259.72913	259.72913	0.00000	259.75546	259.75546			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.41925	260.41925	0.00000	260.44580	260.44580			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.60693	266.60693	0.00000	266.63353	266.63353			0.00	0.00	0.00	0	6.00
R202	On 06/02/2025	Bond Future	0.00	267.14617	267.14617	0.00000	267.17233	267.17233			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.73420	272.73420	0.00000	272.75969	272.75969			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	10.13381	92.99718	0.00000	10.16578	92.86862			6.08	0.00	464,985,900.00	5,000	130,653.00
R2030	On 02/05/2024	Bond Future	9.66 Call	270.74000	0.27074	0.00000	250.38000	0.25038	270.740	6.27	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,066.30000	1.06630	0.00000	1,009.18000	1.00918	1,066.300	6.85	0.52	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,310.78000	2.31078	0.00000	2,220.67000	2.22067	2,310.780	7.40	0.77	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,954.10000	2.95410	0.00000	2,853.23000	2.85323	2,954.100	7.62	0.84	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,985.04000	3.98504	0.00000	3,872.57000	3.87257	3,985.040	7.96	0.91	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	10.56000	0.01056	0.00000	12.71000	0.01271	10.560	8.39	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	1.79000	0.00179	0.00000	2.25000	0.00225	1.790	8.39	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.04000	0.00004	0.00000	0.06000	0.00006	0.040	8.39	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.20630	91.03385	0.00000	10.24017	90.90240			6.33	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.28814	93.17292	0.00000	10.32425	93.03813			6.28	0.00	0.00	0	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.38721	91.14939	0.00000	10.42571	91.01135			5.65	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.52320	93.03071	0.00000	10.56437	92.88938			5.41	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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2032	On 02/05/2024	Bond Future	0.00		10.97721		86.65348	0.00000	11.01439	86.47880		8.10	0.00	136,479,231.00	1,575	126,973.00
R2032	On 02/05/2024	Bond Future	10.30	Call	101.57000		0.10157	0.00000	89.56000	0.08956	101.570	6.92	0.09	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	135.57000		0.13557	0.00000	120.20000	0.12020	135.570	6.99	0.12	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	326.76000		0.32676	0.00000	295.06000	0.29506	326.760	7.29	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	352.19000		0.35219	0.00000	318.58000	0.31858	352.190	7.33	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	436.21000		0.43621	0.00000	396.57000	0.39657	436.210	7.43	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	827.34000		0.82734	0.00000	764.22000	0.76422	827.340	7.83	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,420.81000		1.42081	0.00000	1,331.26000	1.33126	1,420.810	8.28	0.58	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	702.13000		0.70213	0.00000	774.51000	0.77451	702.130	8.51	(0.35)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	608.71000		0.60871	0.00000	674.16000	0.67416	608.710	8.65	(0.31)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,257.50000		2.25750	0.00000	2,141.79000	2.14179	2,257.500	8.79	0.72	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	196.39000		0.19639	0.00000	223.97000	0.22397	196.390	9.66	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	16.86000		0.01686	0.00000	20.29000	0.02029	16.860	11.54	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	7.30000		0.00730	0.00000	8.97000	0.00897	7.300	11.71	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	3.96000		0.00396	0.00000	4.94000	0.00494	3.960	11.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.07060		88.55657	0.00000	11.10954	88.37801		8.55	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.18367		86.47046	0.00000	11.22471	86.28747		8.93	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,731.70000		3.73170	0.00000	3,621.51000	3.62151	3,731.700	9.30	0.64	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	388.66000		0.38866	0.00000	410.46000	0.41046	388.660	10.93	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.30800		88.31313	0.00000	11.35118	88.12588		7.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.45413		85.97159	0.00000	11.49965	85.78002		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		11.73825		84.33815	0.00000	11.75482	84.25051		9.91	0.00	0.00	0	160,734.00
R2035	On 01/08/2024	Bond Future	0.00		11.84313		86.19042	0.00000	11.86039	86.10083		9.81	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.97220		83.70060	0.00000	11.99030	83.60866		10.76	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.11187		85.48480	0.00000	12.13084	85.39057		8.77	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.26227		82.73575	0.00000	12.28215	82.63920		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		12.15802		78.84044	0.00000	12.17474	78.75228		10.85	0.00	46,594,700.04	591	72,767.00
R2037	On 01/08/2024	Bond Future	0.00		12.27804		76.31584	0.00000	12.29545	76.22569		11.34	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,911.13000		1.91113	0.00000	1,878.05000	1.87805	1,911.130	11.88	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	920.49000		0.92049	0.00000	948.23000	0.94823	920.490	13.48	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	440.38000		0.44038	0.00000	456.37000	0.45637	440.380	14.33	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.40846		78.10868	0.00000	12.42665	78.01623		11.85	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.54696		75.51267	0.00000	12.56597	75.41793		10.18	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.70732		77.06909	0.00000	12.72721	76.97202		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		12.49145		78.56752	0.00000	12.48770	78.58825		11.54	0.00	118,086,982.56	1,503	145,053.00
R2040	On 01/08/2024	Bond Future	0.00		12.61699		75.78655	0.00000	12.61310	75.80769		12.11	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.75274		77.56686	0.00000	12.74873	77.58826		12.67	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.89575		74.70843	0.00000	12.89163	74.73000		10.89	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.05912		76.24763	0.00000	13.05490	76.26927		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		12.59435		74.51508	0.00000	12.58544	74.56441		12.22	0.00	121,683,125.64	1,633	77,730.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,837.72000		1.83772	0.00000	1,824.36000	1.82436	1,837.720	13.13	(0.54)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,210.70000		1.21070	0.00000	1,204.22000	1.20422	1,210.700	13.59	(0.41)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	773.50000		0.77350	0.00000	771.57000	0.77157	773.500	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	12.71654	71.77030	0.00000	12.70729	71.82063		12.86	0.00	0.00	0	37,227.00
R2044	On 07/11/2024	Bond Future	0.00	12.84819	73.45619	0.00000	12.83859	73.50754		13.48	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.98632	70.63543	0.00000	12.97639	70.68756		11.60	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.14326	72.09041	0.00000	13.13298	72.14330		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	12.50546	73.24158	0.00000	12.50153	73.26383		12.68	0.00	18,310,395.00	250	246,040.00
R2048	On 01/08/2024	Bond Future	0.00	12.61399	74.85016	0.00000	12.60992	74.87284		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.74339	72.15728	0.00000	12.73919	72.18028		14.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.87961	73.69503	0.00000	12.87529	73.71823		11.38	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.02271	70.76517	0.00000	13.01828	70.78851		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	12.44352	94.77010	0.00000	12.43969	94.79821		12.89	0.00	9,477,010.00	100	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.55439	96.85146	0.00000	12.55041	96.88018		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.68281	93.25508	0.00000	12.67871	93.28411		14.23	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81489	95.24110	0.00000	12.81067	95.27040		11.58	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.96101	91.33602	0.00000	12.95668	91.36545		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	11.86685	65.29189	0.00000	11.88339	65.21484		11.65	0.00	0.00	0	13,185.00
R209	On 01/08/2024	Bond Future	0.00	11.96747	66.72582	0.00000	11.98462	66.64709		11.59	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.08525	65.13691	0.00000	12.10315	65.05610		12.73	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.20857	66.52498	0.00000	12.22722	66.44220		10.40	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.34708	64.74321	0.00000	12.36654	64.65840		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	233.42197	233.42197	0.00000	233.40479	233.40479		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.60500	238.60500	0.00000	238.58730	238.58730		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.94418	240.94418	0.00000	240.92550	240.92550		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.13943	246.13943	0.00000	246.11940	246.11940		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.88734	247.88734	0.00000	247.86592	247.86592		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	10.62157	84.03287	0.00000	10.65342	83.89824		7.12	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.69927	85.87841	0.00000	10.73271	85.74081		7.35	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.80228	84.33548	0.00000	10.83765	84.19440		7.64	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.92129	86.13391	0.00000	10.95868	85.98950		6.59	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.05625	84.35367	0.00000	11.09581	84.20586		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	12.32630	60.24841	0.00000	12.32743	60.24309		12.61	0.00	9,037,261.50	150	23,406.00
R214	On 02/05/2024	Bond Future	12.12 Call	852.04000	0.85204	0.00000	860.49000	0.86049	852.040	13.30	0.39	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	891.82000	0.89182	0.00000	900.31000	0.90031	891.820	13.34	0.40	4,959,618.82	1,000	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	480.66000	0.48066	0.00000	491.07000	0.49107	480.660	14.70	(0.23)	(5,627,236.08)	2,000	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	123.23000	0.12323	0.00000	128.10000	0.12810	123.230	15.86	(0.07)	(877,404.57)	1,000	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.42799	61.57157	0.00000	12.42916	61.56614		12.55	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.54974	59.71152	0.00000	12.55099	59.70580		13.86	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.67805	60.98428	0.00000	12.67940	60.97820		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 Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest	
R214	On 08/05/2025	Bond Future	0.00	12.81319	58.93722	0.00000	12.81466	58.93071	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 :										1,093,433,017.18		16,386	1,537,546.00
Grand Total:										1,093,433,017.18		16,386	1,537,546.00