

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2024

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	950.44700	950.44700	0.00000	953.57700	953.57700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	971.30500	971.30500	0.00000	974.50300	974.50300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	994.16300	994.16300	0.00000	997.43400	997.43400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,015.43200	1,015.43200	0.00000	1,018.76900	1,018.76900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,036.55800	1,036.55800	0.00000	1,039.96000	1,039.96000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,097.78700	1,097.78700	0.00000	1,102.19100	1,102.19100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,121.87800	1,121.87800	0.00000	1,126.37900	1,126.37900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,148.28000	1,148.28000	0.00000	1,152.88400	1,152.88400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,172.84600	1,172.84600	0.00000	1,177.54400	1,177.54400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,197.24700	1,197.24700	0.00000	1,202.03700	1,202.03700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	950.89300	950.89300	0.00000	954.71100	954.71100	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	971.76000	971.76000	0.00000	975.66200	975.66200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	994.63000	994.63000	0.00000	998.62100	998.62100	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.90800	1,015.90800	0.00000	1,019.98100	1,019.98100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,037.04400	1,037.04400	0.00000	1,041.19700	1,041.19700	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	12.66374	73.20725	0.00000	12.59365	73.51183	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.81202	74.83157	0.00000	12.73884	75.14286	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.98963	72.80727	0.00000	12.91291	73.12574	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.17899	74.37764	0.00000	13.09870	74.70272	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.38517	72.13188	0.00000	13.30114	72.46345	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	13.26940	67.90106	0.00000	13.18910	68.30049	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.41161	69.40748	0.00000	13.32809	69.81575	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.57772	66.78850	0.00000	13.49046	67.20628	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.74557	68.22709	0.00000	13.65469	68.65359	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.93338	65.38598	0.00000	13.83854	65.82109	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	937.19200	937.19200	0.00000	940.88800	940.88800	0.00	0.00	0.00	0	736.00
GOVI	On 01/08/2024		GOVI	0.00	957.75900	957.75900	0.00000	961.53500	961.53500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	980.29900	980.29900	0.00000	984.16100	984.16100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,001.27100	1,001.27100	0.00000	1,005.21200	1,005.21200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,022.10200	1,022.10200	0.00000	1,026.12100	1,026.12100	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	178.94775	178.94775	0.00000	178.98292	178.98292	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.08579	181.08579	0.00000	181.12168	181.12168	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.39108	185.39108	0.00000	185.42730	185.42730	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	128.79492	128.79492	0.00000	128.74909	128.74909	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.65253	131.65253	0.00000	131.60559	131.60559	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	133.38471	133.38471	0.00000	133.33635	133.33635		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.26568	136.26568	0.00000	136.21572	136.21572		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.69759	137.69759	0.00000	137.64613	137.64613		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	120.91678	120.91678	0.00000	120.92918	120.92918		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.59965	123.59965	0.00000	123.61224	123.61224		0.00	0.00	2,101,194.05	17	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.04359	125.04359	0.00000	125.05620	125.05620		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.74443	127.74443	0.00000	127.75688	127.75688		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.89713	128.89713	0.00000	128.90931	128.90931		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	131.92454	131.92454	0.00000	131.93750	131.93750		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.79022	132.79022	0.00000	132.80343	132.80343		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.94697	135.94697	0.00000	135.96019	135.96019		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.77015	136.77015	0.00000	136.78323	136.78323		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.63874	139.63874	0.00000	139.65160	139.65160		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	113.44066	113.44066	0.00000	113.45220	113.45220		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.95761	115.95761	0.00000	115.96926	115.96926		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.51771	116.51771	0.00000	116.52936	116.52936		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.03353	119.03353	0.00000	119.04498	119.04498		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.28592	119.28592	0.00000	119.29740	119.29740		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	114.48693	114.48693	0.00000	114.69123	114.69123		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.73095	114.73095	0.00000	114.93983	114.93983		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.45840	117.45840	0.00000	117.67201	117.67201		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.63985	117.63985	0.00000	117.85768	117.85768		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.10691	120.10691	0.00000	120.32872	120.32872		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	346.62100	346.62100	0.00000	346.77100	346.77100		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.31200	354.31200	0.00000	354.46500	354.46500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.73900	362.73900	0.00000	362.89500	362.89500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.58000	370.58000	0.00000	370.73700	370.73700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.36900	378.36900	0.00000	378.52800	378.52800		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	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.35800	91.64200		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.32900	91.67100		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.31400	91.68600		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.24200	91.75800		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.23500	91.76500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.06300	91.93700		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.75500	92.24500		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	7.78000	92.22000	0.00000	7.62200	92.37800		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.66000	92.34000	0.00000	7.52200	92.47800		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.67000	92.33000	0.00000	7.57500	92.42500		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.72000	92.28000	0.00000	7.63700	92.36300		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.97035	107.44347	0.00000	8.91738	107.56779		2.99	0.00	2,793,530.22	26	93,081.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,840.01000	1.84001	0.00000	1,954.04000	1.95404	1,840.010	3.63	0.89	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	13.46000	0.01346	0.00000	11.72000	0.01172	13.460	4.13	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.97606	104.49295	0.00000	8.91680	104.61996		3.16	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.99100	106.95009	0.00000	8.92343	107.07977		2.93	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.04223	103.91824	0.00000	8.96484	104.05027		2.69	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.15758	106.06990	0.00000	9.06725	106.20417		2.30	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	258.92641	258.92641	0.00000	259.15828	259.15828		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	259.59441	259.59441	0.00000	259.83147	259.83147		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.76590	265.76590	0.00000	266.00789	266.00789		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.29669	266.29669	0.00000	266.54317	266.54317		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.88260	271.88260	0.00000	272.13308	272.13308		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	10.19506	92.75108	0.00000	10.11846	93.05898		6.34	0.00	1,298,515.12	14	127,088.00
R2030	On 02/05/2024		Bond Future	9.66 Call	210.65000	0.21065	0.00000	276.42000	0.27642	210.650	6.55	0.17	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	927.51000	0.92751	0.00000	1,093.47000	1.09347	927.510	7.20	0.48	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,114.28000	2.11428	0.00000	2,355.71000	2.35571	2,114.280	7.79	0.74	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	2,741.24000	2.74124	0.00000	3,004.27000	3.00427	2,741.240	8.03	0.82	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	3,756.20000	3.75620	0.00000	4,040.54000	4.04054	3,756.200	8.39	0.90	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.24000	0.01224	0.00000	9.87000	0.00987	12.240	8.85	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.09000	0.00209	0.00000	1.65000	0.00165	2.090	8.85	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.05000	0.00005	0.00000	0.04000	0.00004	0.050	8.85	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.27160	90.78064	0.00000	10.19050	91.09525		6.68	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.35729	92.91501	0.00000	10.27106	93.23676		6.57	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.45986	90.88912	0.00000	10.36827	91.21740		6.39	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.59906	92.77050	0.00000	10.50153	93.10521		5.98	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024		Bond Future	0.00	11.04147	86.35187	0.00000	10.97070	86.68411		8.39	0.00	18,392,948.31	213	127,773.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 02/05/2024	Bond Future	10.30	Call	56.04000	0.05604	0.00000	82.15000	0.08215	56.040	6.88	0.06	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	80.48000	0.08048	0.00000	114.79000	0.11479	80.480	7.00	0.08	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	233.06000	0.23306	0.00000	306.55000	0.30655	233.060	7.43	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	254.37000	0.25437	0.00000	332.34000	0.33234	254.370	7.47	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	325.93000	0.32593	0.00000	417.83000	0.41783	325.930	7.61	0.23	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	672.62000	0.67262	0.00000	816.27000	0.81627	672.620	8.08	0.38	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,222.05000	1.22205	0.00000	1,419.57000	1.41957	1,222.050	8.59	0.54	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	786.39000	0.78639	0.00000	676.02000	0.67602	786.390	8.86	(0.39)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	683.17000	0.68317	0.00000	585.53000	0.58553	683.170	9.02	(0.34)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,021.22000	2.02122	0.00000	2,267.44000	2.26744	2,021.220	9.17	0.69	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	221.99000	0.22199	0.00000	187.51000	0.18751	221.990	10.12	(0.13)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	19.02000	0.01902	0.00000	16.09000	0.01609	19.020	12.15	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	8.23000	0.00823	0.00000	6.94000	0.00694	8.230	12.33	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	4.46000	0.00446	0.00000	3.75000	0.00375	4.460	12.33	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.13823	88.24677	0.00000	11.06413	88.58628		9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.25458	86.15460	0.00000	11.17665	86.50182		9.33	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,604.80000	3.60480	0.00000	3,826.92000	3.82692	3,604.800	9.70	0.61	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	456.50000	0.45650	0.00000	421.47000	0.42147	456.500	11.35	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.38176	87.99359	0.00000	11.30000	88.34788		8.34	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.53045	85.65071	0.00000	11.44456	86.01193		8.41	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		11.85296	83.73407	0.00000	11.79275	84.05038		10.24	0.00	12,392,642.36	148	160,972.00
R2035	On 01/08/2024	Bond Future	0.00		11.96290	85.57156	0.00000	11.90019	85.89478		10.08	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.09724	83.06833	0.00000	12.03170	83.39889		10.55	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.24191	84.84185	0.00000	12.17351	85.17916		9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.39701	82.08446	0.00000	12.32567	82.42839		9.68	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.28177	78.19144	0.00000	12.20640	78.58575		11.18	0.00	2,502,126.08	32	72,250.00
R2037	On 01/08/2024	Bond Future	0.00		12.40712	75.65111	0.00000	12.32867	76.05410		11.62	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,623.81000	1.62381	0.00000	1,802.47000	1.80247	1,623.810	12.17	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,082.10000	1.08210	0.00000	987.54000	0.98754	1,082.100	13.79	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	525.41000	0.52541	0.00000	475.72000	0.47572	525.410	14.65	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.54285	77.42945	0.00000	12.46109	77.84163		11.60	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.68644	74.82151	0.00000	12.60131	75.24226		11.03	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.85176	76.36826	0.00000	12.76309	76.79737		10.70	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.63012	77.80687	0.00000	12.54971	78.24649		11.89	0.00	0.00	0	144,893.00
R2040	On 01/08/2024	Bond Future	0.00		12.76153	75.00777	0.00000	12.67787	75.45700		12.41	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.90320	76.77083	0.00000	12.81603	77.23041		12.40	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		13.05192	73.89806	0.00000	12.96119	74.36719		11.82	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.22096	75.42501	0.00000	13.12648	75.90351		11.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.73323	73.75353	0.00000	12.65280	74.19292		12.58	0.00	0.00	0	77,730.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,178.99000	2.17899	0.00000	1,926.37000	1.92637	2,178.990	13.03	(0.63)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,438.65000	1.43865	0.00000	1,252.31000	1.25231	1,438.650	13.50	(0.48)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	912.82000	0.91282	0.00000	783.72000	0.78372	912.820	13.96	(0.34)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.86121	70.99067	0.00000	12.77757	71.43966		13.16	0.00	0.00	0	37,227.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/11/2024	Bond Future	0.00	12.99870	72.65926	0.00000	12.91160	73.11861		13.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.14250	69.82398	0.00000	13.05189	70.29284		12.59	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.30509	71.26648	0.00000	13.21076	71.74475		12.22	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.64525	72.45794	0.00000	12.56985	72.87872		13.04	0.00	11,375,896.58	157	245,883.00
R2048	On 01/08/2024	Bond Future	0.00	12.75939	74.04797	0.00000	12.68109	74.47796		12.90	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.89477	71.33723	0.00000	12.81318	71.77710		13.68	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.03680	72.85993	0.00000	12.95187	73.30893		12.90	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.18552	69.91698	0.00000	13.09716	70.37501		13.23	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.58278	93.75879	0.00000	12.50229	94.34084		13.25	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.69938	95.81624	0.00000	12.61571	96.41102		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.83395	92.19685	0.00000	12.74665	92.80533		13.90	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.97184	94.16362	0.00000	12.88094	94.78476		13.46	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.12384	90.24198	0.00000	13.02910	90.87552		13.87	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	11.97104	64.80863	0.00000	11.90074	65.13415		11.99	0.00	8,813,973.68	136	13,179.00
R209	On 01/08/2024	Bond Future	0.00	12.07578	66.23079	0.00000	12.00287	66.56345		11.86	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.19779	64.63117	0.00000	12.12194	64.97143		12.44	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.32497	66.01068	0.00000	12.24623	66.35797		11.26	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.46718	64.22222	0.00000	12.38539	64.57639		11.45	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00	233.05472	233.05472	0.00000	232.99374	232.99374		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.22559	238.22559	0.00000	238.16315	238.16315		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.55940	240.55940	0.00000	240.49491	240.49491		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.75447	245.75447	0.00000	245.68767	245.68767		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.50924	247.50924	0.00000	247.44023	247.44023		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	10.67707	83.79846	0.00000	10.61116	84.07693		7.42	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.75790	85.63735	0.00000	10.68872	85.92188		7.78	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.86391	84.08986	0.00000	10.79091	84.38089		7.99	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.98556	85.88587	0.00000	10.90866	86.18277		7.42	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.12273	84.10546	0.00000	11.04169	84.40815		7.36	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.46638	59.59443	0.00000	12.38591	59.96873		12.99	0.00	0.00	0	23,211.00
R214	On 02/05/2024	Bond Future	12.12 Call	583.34000	0.58334	0.00000	717.58000	0.71758	583.340	13.69	0.31	3,809,609.05	1,000	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	614.79000	0.61479	0.00000	753.57000	0.75357	614.790	13.73	0.32	3,952,314.28	1,000	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	605.45000	0.60545	0.00000	517.34000	0.51734	605.450	15.11	(0.28)	(13,972,702.90)	4,000	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	154.02000	0.15402	0.00000	128.53000	0.12853	154.020	16.27	(0.09)	(2,221,237.85)	2,000	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.57329	60.90223	0.00000	12.48996	61.28465		12.86	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.70058	59.02721	0.00000	12.61400	59.41847		13.56	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.83419	60.28739	0.00000	12.74435	60.68678		12.25	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.97440	58.22937	0.00000	12.88123	58.63683		12.54	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0	0.00
Total for Derivatives :										51,238,808.98	8,743	1,533,849.00	
Grand Total:										51,238,808.98	8,743	1,533,849.00	