

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2024

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	934.86700	934.86700	0.00000	931.14600	931.14600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	955.35600	955.35600	0.00000	951.55400	951.55400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	977.79300	977.79300	0.00000	973.89800	973.89800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	999.06800	999.06800	0.00000	995.08500	995.08500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,020.33900	1,020.33900	0.00000	1,016.26900	1,016.26900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,077.18400	1,077.18400	0.00000	1,071.11900	1,071.11900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,100.79200	1,100.79200	0.00000	1,094.59400	1,094.59400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,126.64400	1,126.64400	0.00000	1,120.29700	1,120.29700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,151.15700	1,151.15700	0.00000	1,144.66900	1,144.66900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,175.66700	1,175.66700	0.00000	1,169.03700	1,169.03700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	938.19800	938.19800	0.00000	932.91000	932.91000	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	958.76000	958.76000	0.00000	953.35600	953.35600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	981.27700	981.27700	0.00000	975.74300	975.74300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,002.62800	1,002.62800	0.00000	996.97000	996.97000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,023.97500	1,023.97500	0.00000	1,018.19300	1,018.19300	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	12.98044	71.85224	0.00000	13.08722	71.40309	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.14329	73.44464	0.00000	13.25490	72.98543	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.33799	71.38456	0.00000	13.45534	70.91379	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.53693	72.95194	0.00000	13.66008	72.47018	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.75067	70.71315	0.00000	13.87999	70.22017	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	13.27611	67.86785	0.00000	13.39769	67.27088	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.41892	69.37194	0.00000	13.54546	68.76161	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.58587	66.74970	0.00000	13.71835	66.12418	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.74833	68.21421	0.00000	13.88656	67.57431	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.92846	65.40843	0.00000	14.07303	64.75387	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	924.26600	924.26600	0.00000	919.09000	919.09000	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	944.52300	944.52300	0.00000	939.23300	939.23300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	966.70500	966.70500	0.00000	961.28800	961.28800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	987.73800	987.73800	0.00000	982.20100	982.20100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,008.76900	1,008.76900	0.00000	1,003.11000	1,003.11000	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	178.88306	178.88306	0.00000	178.84878	178.84878	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.01461	181.01461	0.00000	180.97964	180.97964	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.31103	185.31103	0.00000	185.27348	185.27348	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	129.13443	129.13443	0.00000	129.13609	129.13609	0.00	0.00	0.00	0	7,295.00
I2029	On 01/08/2024		Bond Future	0.00	131.99634	131.99634	0.00000	131.99780	131.99780	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	ContractsTraded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	133.73090	133.73090	0.00000	133.73156	133.73156		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.66983	136.66983	0.00000	136.66934	136.66934		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.17728	138.17728	0.00000	138.17612	138.17612		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	121.28371	121.28371	0.00000	121.08874	121.08874		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.97169	123.97169	0.00000	123.77217	123.77217		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.41892	125.41892	0.00000	125.21395	125.21395		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.17527	128.17527	0.00000	127.96468	127.96468		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.39962	129.39962	0.00000	129.18380	129.18380		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	131.71270	131.71270	0.00000	131.70689	131.70689		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.56974	132.56974	0.00000	132.56401	132.56401		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.71604	135.71604	0.00000	135.70885	135.70885		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.58389	136.58389	0.00000	136.57622	136.57622		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.51778	139.51778	0.00000	139.50854	139.50854		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	113.25244	113.25244	0.00000	113.07503	113.07503		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.76241	115.76241	0.00000	115.58085	115.58085		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.31224	116.31224	0.00000	116.12598	116.12598		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.86789	118.86789	0.00000	118.67656	118.67656		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.17453	119.17453	0.00000	118.97906	118.97906		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	114.68852	114.68852	0.00000	114.29867	114.29867		0.00	0.00	0.00	0	14,725.00
I2050	On 01/08/2024	Bond Future	0.00	114.93368	114.93368	0.00000	114.53527	114.53527		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.66132	117.66132	0.00000	117.25246	117.25246		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.89000	117.89000	0.00000	117.47211	117.47211		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.42215	120.42215	0.00000	119.99403	119.99403		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	346.77700	346.77700	0.00000	346.34600	346.34600		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.46200	354.46200	0.00000	354.02200	354.02200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.87700	362.87700	0.00000	362.42500	362.42500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.85300	370.85300	0.00000	370.39100	370.39100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.82900	378.82900	0.00000	378.35500	378.35500		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	8.35000	8.35000		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	8.35000	91.65000		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	8.36000	91.64000		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	8.31000	91.69000		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	8.05000	91.95000		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	9.23444	106.82651	0.00000	9.30356	106.66581	2.98	0.00	685,826,194.20	6,420	88,929.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,219.94000	1.21994	0.00000	1,088.95000	1.08895	1,219.940	3.53	0.86	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	6.87000	0.00687	0.00000	10.89000	0.01089	6.870	4.16	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.27298	103.85958	0.00000	9.35042	103.69522	3.07	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.33268	106.29757	0.00000	9.42175	106.12835	2.92	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.41106	103.29208	0.00000	9.51397	103.11828	2.70	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.55326	105.48452	0.00000	9.67470	105.30578	2.31	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	259.51929	259.51929	0.00000	259.51016	259.51016		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.19320	260.19320	0.00000	260.18412	260.18412		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.36884	266.36884	0.00000	266.35715	266.35715		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.00950	267.00950	0.00000	266.99737	266.99737		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.74568	272.74568	0.00000	272.73012	272.73012		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	10.55113	91.33672	0.00000	10.65130	90.94378	6.34	0.00	3,927,478.96	43	128,324.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	3.71000	0.00371	0.00000	1.85000	0.00185	3.710	5.64	0.01	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	172.97000	0.17297	0.00000	117.31000	0.11731	172.970	6.65	0.19	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	909.27000	0.90927	0.00000	718.18000	0.71818	909.270	7.47	0.56	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,430.31000	1.43031	0.00000	1,180.30000	1.18030	1,430.310	7.81	0.70	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,364.82000	2.36482	0.00000	2,047.91000	2.04791	2,364.820	8.30	0.85	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	11.37000	0.01137	0.00000	19.80000	0.01980	11.370	9.53	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	1.41000	0.00141	0.00000	2.84000	0.00284	1.410	9.62	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.64941	89.33271	0.00000	10.75556	88.93108	6.81	0.00	44,666,355.00	500	1,000.00	
R2030	On 07/11/2024		Bond Future	0.00	10.76044	91.42928	0.00000	10.87368	91.01739	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.87869	89.40645	0.00000	10.99938	88.98479	6.34	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.03181	91.30360	0.00000	11.16084	90.87191	5.77	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,170.99000	1.17099	0.00000	1,034.01000	1.03401	1,170.990	5.66	0.34	0.00	0	1,640.00

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	11.86 Put	1,384.96000		1.38496	0.00000	1,531.37000	1.53137	1,384.960	6.70	(0.32)	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	11.41096		84.64403	0.00000	11.48585	84.30329		7.94	0.00	0.00	0	136,008.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.17000		0.00017	0.00000	0.09000	0.00009	0.170	6.42	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	0.51000		0.00051	0.00000	0.29000	0.00029	0.510	6.63	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	8.76000		0.00876	0.00000	5.67000	0.00567	8.760	7.36	0.01	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	10.80000		0.01080	0.00000	7.07000	0.00707	10.800	7.42	0.02	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	19.34000		0.01934	0.00000	13.05000	0.01305	19.340	7.62	0.03	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	95.34000		0.09534	0.00000	70.14000	0.07014	95.340	8.27	0.10	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	314.14000		0.31414	0.00000	247.64000	0.24764	314.140	8.95	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,425.06000		1.42506	0.00000	1,670.96000	1.67096	1,425.060	9.28	(0.66)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,235.88000		1.23588	0.00000	1,464.05000	1.46405	1,235.880	9.47	(0.60)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	786.79000		0.78679	0.00000	656.07000	0.65607	786.790	9.64	0.46	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	360.96000		0.36096	0.00000	463.22000	0.46322	360.960	10.79	(0.24)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	14.57000		0.01457	0.00000	22.24000	0.02224	14.570	12.81	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	4.25000		0.00425	0.00000	6.97000	0.00697	4.250	12.81	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	1.88000		0.00188	0.00000	3.23000	0.00323	1.880	12.81	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.52577		86.49914	0.00000	11.60427	86.15079		8.33	0.00	0.00	0	500.00
R2032	On 07/11/2024	Bond Future	0.00	11.66341		84.36245	0.00000	11.74628	84.00512		8.55	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64 Call	2,334.45000		2.33445	0.00000	2,162.84000	2.16284	2,334.450	9.17	0.51	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	501.82000		0.50182	0.00000	556.88000	0.55688	501.820	10.59	(0.14)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.80347		86.19588	0.00000	11.89071	85.83009		7.84	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.96339		83.85946	0.00000	12.05544	83.48488		7.45	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	12.17377		82.07702	0.00000	12.28940	81.49124		10.48	0.00	32,748,730.98	399	161,642.00
R2035	On 01/08/2024	Bond Future	0.00	12.29764		83.87588	0.00000	12.41821	83.27714		10.04	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.44821		81.32936	0.00000	12.57459	80.71582		10.28	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.60213		83.09704	0.00000	12.73440	82.46944		9.52	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.76434		80.34508	0.00000	12.90274	79.70320		9.20	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	12.55296		76.79694	0.00000	12.66901	76.21161		11.37	0.00	0.00	0	70,042.00
R2037	On 01/08/2024	Bond Future	0.00	12.68993		74.22390	0.00000	12.81085	73.62566		11.52	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11 Call	766.30000		0.76630	0.00000	619.65000	0.61965	766.300	10.93	0.28	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,142.48000		1.14248	0.00000	1,352.08000	1.35208	1,142.480	12.61	(0.32)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	512.23000		0.51223	0.00000	622.93000	0.62293	512.230	13.66	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.83856		75.96558	0.00000	12.96494	75.35258		11.21	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.98856		73.35552	0.00000	13.12047	72.72851		10.99	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.15860		74.91050	0.00000	13.29640	74.26927		10.18	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,824.14000		3.82414	0.00000	3,476.07000	3.47607	3,824.140	10.81	0.56	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	12.78838		76.95320	0.00000	12.90445	76.33670		11.99	0.00	347,443,698.00	4,515	127,976.00
R2040	On 01/08/2024	Bond Future	0.00	12.92667		74.13324	0.00000	13.04756	73.50315		12.19	0.00	0.00	0	7,062.00
R2040	On 01/08/2024	Bond Future	12.28 Call	703.19000		0.70319	0.00000	563.96000	0.56396	703.190	11.45	0.25	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,232.19000		2.23219	0.00000	2,573.60000	2.57360	2,232.190	12.41	(0.50)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,183.61000		2.18361	0.00000	1,877.41000	1.87741	2,183.610	12.53	0.52	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,105.68000		1.10568	0.00000	1,311.98000	1.31198	1,105.680	13.46	(0.29)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.07600		75.87271	0.00000	13.20228	75.22707		11.87	0.00	0.00	0	8,677.00

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 06/02/2025	Bond Future	0.00	13.22619	73.00987	0.00000	13.35792	72.34952		11.37	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.39481	74.55711	0.00000	13.53234	73.88185		10.32	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	12.86700	73.03268	0.00000	12.98798	72.39124		12.60	0.00	64,268,758.40	880	81,746.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,316.73000	2.31673	0.00000	2,850.26000	2.85026	2,316.730	12.15	(0.78)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,384.32000	1.38432	0.00000	1,807.83000	1.80783	1,384.320	12.60	(0.59)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	752.60000	0.75260	0.00000	1,050.31000	1.05031	752.600	13.07	(0.39)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.00077	70.25199	0.00000	13.12673	69.59637		12.85	0.00	0.00	0	43,502.00
R2044	On 07/11/2024	Bond Future	0.00	13.14472	71.90033	0.00000	13.27621	71.22865		12.53	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.28911	69.07642	0.00000	13.42620	68.38954		12.94	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.45046	70.54015	0.00000	13.59354	69.83775		12.38	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	12.76232	71.81328	0.00000	12.88782	71.13370		13.01	0.00	328,473,942.72	4,574	245,808.00
R2048	On 01/08/2024	Bond Future	0.00	12.88139	73.38719	0.00000	13.01187	72.69262		12.50	0.00	0.00	0	13,090.00
R2048	On 07/11/2024	Bond Future	0.00	13.02258	70.65794	0.00000	13.15888	69.94641		12.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.16469	72.19349	0.00000	13.30689	71.46581		12.67	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.31154	69.27305	0.00000	13.45982	68.52910		13.09	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	12.74361	92.61571	0.00000	12.86929	91.74052		13.05	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.86703	94.64556	0.00000	12.99787	93.75100		12.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.00960	90.99501	0.00000	13.14650	90.07859		12.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.14954	92.97188	0.00000	13.29241	92.03480		12.62	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.30196	89.07312	0.00000	13.45129	88.11499		12.94	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	12.26650	63.46508	0.00000	12.37159	62.99659		11.83	0.00	0.00	0	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.38271	64.85604	0.00000	12.49182	64.37713		11.37	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.51803	63.22148	0.00000	12.63184	62.73078		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.65200	64.59547	0.00000	12.77044	64.09353		10.82	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.79947	62.81043	0.00000	12.92286	62.29708		10.52	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	233.40584	233.40584	0.00000	232.88804	232.88804		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.57860	238.57860	0.00000	238.04900	238.04900		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.90997	240.90997	0.00000	240.36650	240.36650		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.20395	246.20395	0.00000	245.64639	245.64639		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.08829	248.08829	0.00000	247.51798	247.51798		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	11.05664	82.21734	0.00000	11.13115	81.91143		7.41	0.00	75,393,300.78	917	25,660.00
R213	On 01/08/2024	Bond Future	0.00	11.15705	84.01924	0.00000	11.23533	83.70656		7.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.28637	82.43029	0.00000	11.36928	82.10946		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.42287	84.22230	0.00000	11.51054	83.89381		7.34	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.57266	82.44951	0.00000	11.66547	82.11305		7.04	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	12.58509	59.04901	0.00000	12.70519	58.50525		13.07	0.00	88,868,760.05	1,505	22,240.00

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	
R214	On 02/05/2024	Bond Future	12.12	Call	179.61000	0.17961	0.00000	113.89000	0.11389	179.610	12.83	0.16	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	196.49000	0.19649	0.00000	125.58000	0.12558	196.490	12.86	0.17	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	434.59000	0.43459	0.00000	627.74000	0.62774	434.590	14.28	(0.29)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	55.89000	0.05589	0.00000	96.66000	0.09666	55.890	15.52	(0.05)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.69667	60.34312	0.00000	12.82116	59.78743		12.57	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.82940	58.45258	0.00000	12.95903	57.88325		12.96	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.96281	59.72299	0.00000	13.09758	59.14078		11.97	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.10090	57.68326	0.00000	13.24095	57.08803		11.54	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 : 1,671,617,219.09 19,753 1,557,762.00

Grand Total: 1,671,617,219.09 19,753 1,557,762.00