

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2024

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
Derivatives											Option				
AL37	On 02/05/2024	Index Future	0.00		937.14100	937.14100	0.00000	933.02800	933.02800		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		957.75400	957.75400	0.00000	953.55100	953.55100		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		980.30700	980.30700	0.00000	976.00200	976.00200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,001.61900	1,001.61900	0.00000	997.21800	997.21800		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,022.89800	1,022.89800	0.00000	1,018.40000	1,018.40000		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,081.15800	1,081.15800	0.00000	1,074.87400	1,074.87400		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,104.93800	1,104.93800	0.00000	1,098.51700	1,098.51700		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,130.95700	1,130.95700	0.00000	1,124.38200	1,124.38200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,155.54500	1,155.54500	0.00000	1,148.82300	1,148.82300		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,180.09400	1,180.09400	0.00000	1,173.22500	1,173.22500		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		941.20200	941.20200	0.00000	936.39900	936.39900		0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024	Index Future	0.00		961.90400	961.90400	0.00000	956.99600	956.99600		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		984.55500	984.55500	0.00000	979.52900	979.52900		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,005.95900	1,005.95900	0.00000	1,000.82100	1,000.82100		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,027.33000	1,027.33000	0.00000	1,022.07900	1,022.07900		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		12.91306	72.13764	0.00000	13.01602	71.70215		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.07148	73.74223	0.00000	13.17904	73.29711		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.26159	71.69334	0.00000	13.37457	71.23736		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.45732	73.26574	0.00000	13.57576	72.79956		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.66828	71.02966	0.00000	13.79251	70.55314		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		13.20915	68.20039	0.00000	13.31193	67.69106		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.34813	69.71742	0.00000	13.45503	69.19683		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.51104	67.10736	0.00000	13.62284	66.57416		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.67071	68.57808	0.00000	13.78726	68.03295		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.84825	65.77632	0.00000	13.97001	65.21919		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		927.20700	927.20700	0.00000	922.49500	922.49500		0.00	0.00	0.00	0	737.00
GOVI	On 01/08/2024	GOVI	0.00		947.60100	947.60100	0.00000	942.78700	942.78700		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		969.91500	969.91500	0.00000	964.98400	964.98400		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		991.00100	991.00100	0.00000	985.96100	985.96100		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,012.05500	1,012.05500	0.00000	1,006.90300	1,006.90300		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		179.20565	179.20565	0.00000	179.02557	179.02557		0.00	0.00	144,977,370.85	809	9,884.00
I2025	On 01/08/2024	Bond Future	0.00		181.35873	181.35873	0.00000	181.17470	181.17470		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.67360	185.67360	0.00000	185.48461	185.48461		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		129.18944	129.18944	0.00000	129.07050	129.07050		0.00	0.00	6,459,472.00	50	7,345.00
I2029	On 01/08/2024	Bond Future	0.00		132.06303	132.06303	0.00000	131.94155	131.94155		0.00	0.00	0.00	0	1,325.00

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	133.80646	133.80646	0.00000	133.68154	133.68154		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.74395	136.74395	0.00000	136.61593	136.61593		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.24525	138.24525	0.00000	138.11380	138.11380		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	121.33338	121.33338	0.00000	120.95023	120.95023		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	124.03221	124.03221	0.00000	123.64064	123.64064		0.00	0.00	0.00	0	6,301.00
I2033	On 07/11/2024	Bond Future	0.00	125.48779	125.48779	0.00000	125.08647	125.08647		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.24274	128.24274	0.00000	127.83220	127.83220		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.46121	129.46121	0.00000	129.04116	129.04116		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	132.45552	132.45552	0.00000	131.71631	131.71631		0.00	0.00	12,185,907.84	92	4,404.00
I2038	On 01/08/2024	Bond Future	0.00	133.33963	133.33963	0.00000	132.58397	132.58397		0.00	0.00	0.00	0	718.00
I2038	On 07/11/2024	Bond Future	0.00	136.51178	136.51178	0.00000	135.73777	135.73777		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.39337	137.39337	0.00000	136.60179	136.60179		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.33723	140.33723	0.00000	139.52806	139.52806		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	113.77568	113.77568	0.00000	112.91057	112.91057		0.00	0.00	2,844,392.00	25	12,089.00
I2046	On 01/08/2024	Bond Future	0.00	116.30631	116.30631	0.00000	115.42217	115.42217		0.00	0.00	0.00	0	4,696.00
I2046	On 07/11/2024	Bond Future	0.00	116.87550	116.87550	0.00000	115.96965	115.96965		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.44081	119.44081	0.00000	118.51472	118.51472		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.75266	119.75266	0.00000	118.80599	118.80599		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	114.69266	114.69266	0.00000	114.69148	114.69148		0.00	0.00	51,955,774.98	453	13,082.00
I2050	On 01/08/2024	Bond Future	0.00	114.94707	114.94707	0.00000	114.94574	114.94574		0.00	0.00	0.00	0	2,554.00
I2050	On 07/11/2024	Bond Future	0.00	117.68166	117.68166	0.00000	117.68014	117.68014		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.90757	117.90757	0.00000	117.90542	117.90542		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.43369	120.43369	0.00000	120.43089	120.43089		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	347.08900	347.08900	0.00000	346.25300	346.25300		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.80900	354.80900	0.00000	353.95500	353.95500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.25400	363.25400	0.00000	362.37900	362.37900		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.23300	371.23300	0.00000	370.33700	370.33700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.20000	379.20000	0.00000	378.28300	378.28300		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34800	91.65200		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	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	8.36000	91.64000	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	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	8.36000	91.64000	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	8.34000	91.66000	0.00000	8.30800	91.69200		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.24000	91.76000	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	8.13000	91.87000	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	8.07000	91.93000	0.00000	8.04800	91.95200		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.06000	91.94000	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	8.14000	91.86000	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	8.15000	91.85000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.18171	106.94932	0.00000	9.26471	106.75609	2.93	0.00	641,375,072.04	5,997	75,068.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,305.00000	1.30500	0.00000	1,135.93000	1.13593	1,305.000	3.49	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	1.85000	0.00185	0.00000	3.74000	0.00374	1.850	4.12	(0.01)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.20997	103.99357	0.00000	9.30283	103.79619	3.00	0.00	0.00	0	25,490.00	
R186	On 07/11/2024		Bond Future	0.00	9.25754	106.44060	0.00000	9.36389	106.23823	2.87	0.00	0.00	0	35,599.00	
R186	On 06/02/2025		Bond Future	0.00	9.32622	103.43567	0.00000	9.44864	103.22857	2.65	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.45781	105.62531	0.00000	9.60156	105.41338	2.27	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 02/05/2024		Bond Future	0.00	258.70905	258.70905	0.00000	258.91081	258.91081	0.00	0.00	0.00	0	4,420.00	
R202	On 01/08/2024		Bond Future	0.00	259.38553	259.38553	0.00000	259.59188	259.59188	0.00	0.00	0.00	0	428.00	
R202	On 07/11/2024		Bond Future	0.00	265.55688	265.55688	0.00000	265.76727	265.76727	0.00	0.00	0.00	0	0.00	
R202	On 06/02/2025		Bond Future	0.00	266.17293	266.17293	0.00000	266.38663	266.38663	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	271.87638	271.87638	0.00000	272.09363	272.09363	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	10.50153	91.53208	0.00000	10.59913	91.14816	6.28	0.00	2,654,430.32	29	120,503.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	1.83000	0.00183	0.00000	0.85000	0.00085	1.830	5.56	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	156.24000	0.15624	0.00000	102.76000	0.10276	156.240	6.60	0.19	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	939.12000	0.93912	0.00000	735.93000	0.73593	939.120	7.45	0.61	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,499.48000	1.49948	0.00000	1,234.28000	1.23428	1,499.480	7.80	0.76	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,488.53000	2.48853	0.00000	2,159.20000	2.15920	2,488.530	8.29	0.90	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	3.43000	0.00343	0.00000	6.98000	0.00698	3.430	9.53	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.26000	0.00026	0.00000	0.63000	0.00063	0.260	9.62	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.59493	89.53972	0.00000	10.69831	89.14741	6.74	0.00	0.00	0	26,710.00	
R2030	On 07/11/2024		Bond Future	0.00	10.70105	91.64625	0.00000	10.81118	91.24443	6.53	0.00	0.00	0	1,650.00	
R2030	On 06/02/2025		Bond Future	0.00	10.81615	89.62593	0.00000	10.93338	89.21507	6.32	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	10.96664	91.52262	0.00000	11.09177	91.10267	5.71	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	10.31 Call	1,263.82000	1.26382	0.00000	1,123.79000	1.12379	1,263.820	5.75	0.35	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,335.64000	1.33564	0.00000	1,473.38000	1.47338	1,335.640	6.81	(0.31)	0.00	0	1,640.00

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
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.35062	84.91989	0.00000	11.45316	84.45180		7.89	0.00		1,298,679,877.77	15,293	131,263.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.05000	0.00005	0.00000	0.02000	0.00002	0.050	6.30	0.00		0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	0.19000	0.00019	0.00000	0.07000	0.00007	0.190	6.52	0.00		0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	5.47000	0.00547	0.00000	2.62000	0.00262	5.470	7.28	0.01		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	6.98000	0.00698	0.00000	3.41000	0.00341	6.980	7.35	0.01		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	13.71000	0.01371	0.00000	7.09000	0.00709	13.710	7.55	0.02		0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	83.21000	0.08321	0.00000	50.49000	0.05049	83.210	8.23	0.10		0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	307.72000	0.30772	0.00000	211.43000	0.21143	307.720	8.92	0.27		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,156.44000	1.15644	0.00000	1,483.34000	1.48334	1,156.440	9.27	(0.62)		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	978.39000	0.97839	0.00000	1,277.26000	1.27726	978.390	9.46	(0.56)		0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	818.39000	0.81839	0.00000	620.70000	0.62070	818.390	9.64	0.50		0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	224.56000	0.22456	0.00000	336.28000	0.33628	224.560	10.81	(0.18)		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	4.43000	0.00443	0.00000	8.87000	0.00887	4.430	12.86	(0.01)		0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	0.96000	0.00096	0.00000	2.17000	0.00217	0.960	12.86	0.00		0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.35000	0.00035	0.00000	0.85000	0.00085	0.350	12.86	0.00		0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.46102	86.78789	0.00000	11.56844	86.30955		8.26	0.00		0.00	0	15,170.00
R2032	On 07/11/2024	Bond Future	0.00		11.59412	84.66275	0.00000	11.70731	84.17291		8.47	0.00		0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,503.22000	2.50322	0.00000	2,258.47000	2.25847	2,503.220	9.35	0.53		0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	429.87000	0.42987	0.00000	497.71000	0.49771	429.870	10.50	(0.12)		0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.73116	86.50064	0.00000	11.85015	85.99990		7.88	0.00		0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.88849	84.16587	0.00000	12.01377	83.65418		7.42	0.00		0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00			0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		12.11813	82.36104	0.00000	12.21051	81.89025		10.39	0.00		8,236,104.00	100	154,851.00
R2035	On 01/08/2024	Bond Future	0.00		12.23833	84.17273	0.00000	12.33460	83.69167		9.92	0.00		0.00	0	15,072.00
R2035	On 07/11/2024	Bond Future	0.00		12.38519	81.63778	0.00000	12.48602	81.14511		10.11	0.00		0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.53668	83.41016	0.00000	12.64212	82.90656		9.51	0.00		0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.69695	80.66027	0.00000	12.80718	80.14562		9.16	0.00		0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00			0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.49168	77.10876	0.00000	12.58925	76.61318		11.28	0.00		298,333,792.44	3,869	70,233.00
R2037	On 01/08/2024	Bond Future	0.00		12.62486	74.54878	0.00000	12.72647	74.04237		11.38	0.00		609,659,922.84	8,178	102,359.00
R2037	On 01/08/2024	Bond Future	12.11	Call	852.58000	0.85258	0.00000	717.24000	0.71724	852.580	11.16	0.30		0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,034.46000	1.03446	0.00000	1,200.36000	1.20036	1,034.460	12.88	(0.29)		0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	451.31000	0.45131	0.00000	536.87000	0.53687	451.310	13.91	(0.15)		0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.76979	76.30230	0.00000	12.87589	75.78374		11.04	0.00		0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.91726	73.69771	0.00000	13.02792	73.16761		10.98	0.00		0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.08514	75.25570	0.00000	13.20063	74.71405		10.04	0.00		0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,038.81000	4.03881	0.00000	3,735.61000	3.73561	4,038.810	10.95	0.58		0.00	0	7,500.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00			0.00	0	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	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.72703	77.28232	0.00000	12.80943	76.84079		11.91	0.00		7,187,255.76	93	125,038.00
R2040	On 01/08/2024	Bond Future	0.00		12.86162	74.47580	0.00000	12.94739	74.02464		12.05	0.00		0.00	0	12,732.00
R2040	On 01/08/2024	Bond Future	12.28	Call	785.42000	0.78542	0.00000	676.13000	0.67613	785.420	11.69	0.27		0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	2,060.32000	2.06032	0.00000	2,293.06000	2.29306	2,060.320	12.71	(0.48)		0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,364.10000	2.36410	0.00000	2,133.27000	2.13327	2,364.100	12.83	0.55		0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	1,001.45000	1.00145	0.00000	1,139.54000	1.13954	1,001.450	13.76	(0.27)		0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		13.00734	76.22753	0.00000	13.09685	75.76549		11.70	0.00		238,515,941.37	3,129	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	13.15502	73.37057	0.00000	13.24833	72.89822		11.67	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.32148	74.92122	0.00000	13.41881	74.43855		10.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00	12.80583	73.36078	0.00000	12.89829	72.86583		12.54	0.00	224,630,708.36	3,062	83,286.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,002.51000	2.00251	0.00000	2,406.94000	2.40694	2,002.510	12.54	(0.76)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,115.40000	1.11540	0.00000	1,423.99000	1.42399	1,115.400	13.00	(0.54)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	552.01000	0.55201	0.00000	755.06000	0.75506	552.010	13.48	(0.33)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.93601	70.59314	0.00000	13.03221	70.08737		12.73	0.00	0.00	0	45,920.00
R2044	On 07/11/2024	Bond Future	0.00	13.07644	72.25349	0.00000	13.17677	71.73560		12.38	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.21835	69.43553	0.00000	13.32287	68.90619		12.38	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.37755	70.90282	0.00000	13.48653	70.36192		11.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.71697	72.06176	0.00000	12.80418	71.58530		12.97	0.00	33,869,027.20	470	62,304.00
R2048	On 01/08/2024	Bond Future	0.00	12.83320	73.64688	0.00000	12.92381	73.16002		12.42	0.00	0.00	0	196,565.00
R2048	On 07/11/2024	Bond Future	0.00	12.97155	70.92774	0.00000	13.06612	70.42922		12.81	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.11186	72.46739	0.00000	13.21045	71.95780		12.37	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.25732	69.54877	0.00000	13.36005	69.02805		12.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.70312	92.90102	0.00000	12.79040	92.28805		13.02	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.82383	94.94457	0.00000	12.91464	94.31814		12.47	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.96369	91.30628	0.00000	13.05862	90.66485		12.85	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.10203	93.28762	0.00000	13.20104	92.63196		12.60	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.25318	89.39038	0.00000	13.35658	88.72039		12.89	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	12.20109	63.75914	0.00000	12.30339	63.30007		11.72	0.00	28,436,576.44	446	12,940.00
R209	On 01/08/2024	Bond Future	0.00	12.31368	65.16166	0.00000	12.41983	64.69254		11.24	0.00	0.00	0	3,280.00
R209	On 07/11/2024	Bond Future	0.00	12.44530	63.53786	0.00000	12.55592	63.05752		11.45	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.57678	64.91715	0.00000	12.69180	64.42618		10.81	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.72208	63.13539	0.00000	12.84179	62.63371		10.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00	233.61337	233.61337	0.00000	233.70191	233.70191		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.80972	238.80972	0.00000	238.90041	238.90041		0.00	0.00	0.00	0	629.00
R210	On 07/11/2024	Bond Future	0.00	241.15966	241.15966	0.00000	241.25156	241.25156		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.45348	246.45348	0.00000	246.54663	246.54663		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.32898	248.32898	0.00000	248.42290	248.42290		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	11.00194	82.44285	0.00000	11.09934	82.04185		7.37	0.00	229,850,665.80	2,788	25,660.00
R213	On 01/08/2024	Bond Future	0.00	11.09795	84.25632	0.00000	11.20023	83.84658		7.63	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.22275	82.67755	0.00000	11.33087	82.25790		7.81	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.35628	84.47292	0.00000	11.47042	84.04393		7.36	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.50365	82.70082	0.00000	11.62423	82.26234		7.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.51989	59.34758	0.00000	12.62209	58.88063		12.98	0.00	386,174,703.06	6,507	21,222.00

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 02/05/2024	Bond Future	12.12	Call	185.49000	0.18549	0.00000	124.76000	0.12476	185.490	13.21	0.18	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	203.90000	0.20390	0.00000	138.10000	0.13810	203.900	13.25	0.19	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	292.29000	0.29229	0.00000	430.25000	0.43025	292.290	14.67	(0.23)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	25.13000	0.02513	0.00000	45.95000	0.04595	25.130	15.87	(0.03)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.62805	60.65304	0.00000	12.73394	60.17587		12.45	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.75731	58.77306	0.00000	12.86747	58.28445		12.77	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.88827	60.04903	0.00000	13.00272	59.54961		12.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.02431	58.01293	0.00000	13.14315	57.50266		11.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives : 4,226,026,995.07 51,390 1,633,828.00

Grand Total: 4,226,026,995.07 51,390 1,633,828.00