

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2024

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	953.92700	953.92700	0.00000	953.16600	953.16600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	974.87900	974.87900	0.00000	974.10100	974.10100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.81500	997.81500	0.00000	997.01600	997.01600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,019.13700	1,019.13700	0.00000	1,018.31700	1,018.31700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,040.29200	1,040.29200	0.00000	1,039.45100	1,039.45100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,104.10900	1,104.10900	0.00000	1,103.88100	1,103.88100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.35900	1,128.35900	0.00000	1,128.12600	1,128.12600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,154.90600	1,154.90600	0.00000	1,154.66500	1,154.66500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,179.58600	1,179.58600	0.00000	1,179.33400	1,179.33400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,204.07100	1,204.07100	0.00000	1,203.81000	1,203.81000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	957.04400	957.04400	0.00000	956.62900	956.62900	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	978.06500	978.06500	0.00000	977.64000	977.64000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,001.07600	1,001.07600	0.00000	1,000.63800	1,000.63800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,022.46800	1,022.46800	0.00000	1,022.01700	1,022.01700	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,043.69200	1,043.69200	0.00000	1,043.22700	1,043.22700	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	12.65843	73.23027	0.00000	12.66522	73.20084	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.80615	74.85647	0.00000	12.81326	74.82631	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.98351	72.83261	0.00000	12.99102	72.80152	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.17291	74.40219	0.00000	13.18084	74.37017	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.37955	72.15399	0.00000	13.38796	72.12091	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	13.09489	68.77410	0.00000	13.12721	68.61101	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.22985	70.30123	0.00000	13.26346	70.13449	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.38780	67.70334	0.00000	13.42296	67.53242	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.54795	69.16033	0.00000	13.58464	68.98543	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.72764	66.33596	0.00000	13.76602	66.15703	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	943.20200	943.20200	0.00000	942.80700	942.80700	0.00	0.00	47,160,100.00	5	730.00
GOVI	On 01/08/2024		GOVI	0.00	963.91800	963.91800	0.00000	963.51400	963.51400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	986.59700	986.59700	0.00000	986.18000	986.18000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,007.67900	1,007.67900	0.00000	1,007.25000	1,007.25000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,028.59600	1,028.59600	0.00000	1,028.15400	1,028.15400	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	179.03863	179.03863	0.00000	179.05852	179.05852	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.18209	181.18209	0.00000	181.20221	181.20221	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.48933	185.48933	0.00000	185.50940	185.50940	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	128.90107	128.90107	0.00000	128.97702	128.97702	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.76350	131.76350	0.00000	131.84106	131.84106	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	133.49805	133.49805	0.00000	133.57695	133.57695		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.37910	136.37910	0.00000	136.45914	136.45914		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.80811	137.80811	0.00000	137.88893	137.88893		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	121.14745	121.14745	0.00000	121.15987	121.15987		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.83768	123.83768	0.00000	123.85040	123.85040		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.28699	125.28699	0.00000	125.29957	125.29957		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.99094	127.99094	0.00000	128.00329	128.00329		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.14381	129.14381	0.00000	129.15552	129.15552		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	131.96382	131.96382	0.00000	131.82849	131.82849		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.83297	132.83297	0.00000	132.69433	132.69433		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.99042	135.99042	0.00000	135.84808	135.84808		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.81209	136.81209	0.00000	136.66586	136.66586		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.67621	139.67621	0.00000	139.52636	139.52636		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	113.47552	113.47552	0.00000	112.96671	112.96671		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.99536	115.99536	0.00000	115.47516	115.47516		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.55602	116.55602	0.00000	116.02292	116.02292		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.07053	119.07053	0.00000	118.52554	118.52554		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.31916	119.31916	0.00000	118.76171	118.76171		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	114.90789	114.90789	0.00000	114.33928	114.33928		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	115.16342	115.16342	0.00000	114.58203	114.58203		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.90104	117.90104	0.00000	117.30542	117.30542		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.08990	118.08990	0.00000	117.48064	117.48064		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.56163	120.56163	0.00000	119.93898	119.93898		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	347.18400	347.18400	0.00000	346.67400	346.67400		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.89400	354.89400	0.00000	354.37200	354.37200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.33200	363.33200	0.00000	362.79700	362.79700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.17600	371.17600	0.00000	370.62900	370.62900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.96000	378.96000	0.00000	378.39900	378.39900		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 20/03/2024	Jibar Tradeable Future	0.00	8.35200	91.64800	0.00000	8.36800	91.63200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.33800	91.66200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024	Jibar Tradeable Future	0.00	8.32900	91.67100	0.00000	8.36800	91.63200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.31400	91.68600	0.00000	8.29800	91.70200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2024	Jibar Tradeable Future	0.00	8.24200	91.75800	0.00000	8.30000	91.70000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2024	Jibar Tradeable Future	0.00	8.23500	91.76500	0.00000	8.29000	91.71000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.06300	91.93700	0.00000	8.20000	91.80000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.75500	92.24500	0.00000	7.92800	92.07200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.62300	92.37700	0.00000	7.82000	92.18000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.52300	92.47700	0.00000	7.72000	92.28000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.57500	92.42500	0.00000	7.72800	92.27200			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2025	Jibar Tradeable Future	0.00	7.63700	92.36300	0.00000	7.78800	92.21200			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.92831	107.54212	0.00000	8.92319	107.55414			2.93	0.00	0.00	0	93,097.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,933.05000	1.93305	0.00000	1,946.20000	1.94620	1,933.050	3.53	0.90	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	12.67000	0.01267	0.00000	13.17000	0.01317	12.670	4.00	(0.02)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	8.92806	104.59581	0.00000	8.92234	104.60807			2.95	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.93625	107.05515	0.00000	8.92988	107.06738			2.84	0.00	0.00	0	35,599.00
R186	On 06/02/2025	Bond Future	0.00	8.98046	104.02361	0.00000	8.97338	104.03569			2.66	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.08809	106.17317	0.00000	9.08014	106.18500			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	259.41763	259.41763	0.00000	259.65060	259.65060			0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024	Bond Future	0.00	260.10148	260.10148	0.00000	260.33904	260.33904			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.28465	266.28465	0.00000	266.52723	266.52723			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	266.82193	266.82193	0.00000	267.06793	267.06793			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.40816	272.40816	0.00000	272.65815	272.65815			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	10.10455	93.11504	0.00000	10.12608	93.02830			6.08	0.00	46,557,520.00	500	126,938.00
R2030	On 02/05/2024	Bond Future	9.66 Call	284.18000	0.28418	0.00000	271.47000	0.27147	284.180	6.27	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,111.35000	1.11135	0.00000	1,073.86000	1.07386	1,111.350	6.85	0.54	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,387.76000	2.38776	0.00000	2,327.48000	2.32748	2,387.760	7.40	0.78	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	3,042.10000	3.04210	0.00000	2,974.35000	2.97435	3,042.100	7.62	0.85	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	4,085.25000	4.08525	0.00000	4,009.46000	4.00946	4,085.250	7.96	0.92	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	8.20000	0.00820	0.00000	9.58000	0.00958	8.200	8.39	(0.01)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	1.29000	0.00129	0.00000	1.57000	0.00157	1.290	8.39	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	8.39	0.00	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.17529	91.15440	0.00000	10.19810	91.06571			6.33	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.25486	93.29737	0.00000	10.27920	93.20633			6.28	0.00	0.00	0	1,650.00
R2030	On 06/02/2025	Bond Future	0.00	10.35141	91.27799	0.00000	10.37739	91.18464			5.65	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.48452	93.16374	0.00000	10.51235	93.06800			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
R2032	On 02/05/2024	Bond Future	0.00	10.95740	86.74674	0.00000	10.96877	86.69319			8.10	0.00	21,686,685.00	250	126,973.00

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	103.34000	0.10334	0.00000	101.81000	0.10181	103.340	6.92	0.09	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	138.26000	0.13826	0.00000	136.10000	0.13610	138.260	6.99	0.12	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	334.94000	0.33494	0.00000	329.23000	0.32923	334.940	7.29	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	361.10000	0.36110	0.00000	354.93000	0.35493	361.100	7.33	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	447.50000	0.44750	0.00000	439.86000	0.43986	447.500	7.43	0.29	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	849.08000	0.84908	0.00000	835.14000	0.83514	849.080	7.83	0.44	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,456.18000	1.45618	0.00000	1,434.30000	1.43430	1,456.180	8.28	0.59	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	651.48000	0.65148	0.00000	679.02000	0.67902	651.480	8.51	(0.33)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	562.16000	0.56216	0.00000	587.37000	0.58737	562.160	8.65	(0.30)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,308.16000	2.30816	0.00000	2,277.60000	2.27760	2,308.160	8.79	0.74	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	174.66000	0.17466	0.00000	186.15000	0.18615	174.660	9.66	(0.11)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	13.80000	0.01380	0.00000	15.35000	0.01535	13.800	11.54	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	5.80000	0.00580	0.00000	6.55000	0.00655	5.800	11.71	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	3.08000	0.00308	0.00000	3.52000	0.00352	3.080	11.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.04983	88.65200	0.00000	11.06175	88.59721		8.55	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.16158	86.56917	0.00000	11.17418	86.51285		8.93	0.00	86,569.17	1	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,784.63000	3.78463	0.00000	3,753.65000	3.75365	3,784.630	9.30	0.64	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	373.27000	0.37327	0.00000	381.61000	0.38161	373.270	10.93	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.28447	88.41538	0.00000	11.29778	88.35752		7.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.42897	86.07771	0.00000	11.44308	86.01817		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		11.73360	84.36277	0.00000	11.72964	84.38374		9.91	0.00	843,627.70	10	160,734.00
R2035	On 01/08/2024	Bond Future	0.00		11.83827	86.21567	0.00000	11.83415	86.23708		9.81	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		11.96692	83.72745	0.00000	11.96266	83.74912		10.76	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.10609	85.51354	0.00000	12.10171	85.53533		8.77	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.25590	82.76672	0.00000	12.25141	82.78856		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		12.15272	78.86841	0.00000	12.14892	78.88848		10.85	0.00	0.00	0	72,758.00
R2037	On 01/08/2024	Bond Future	0.00		12.27251	76.34451	0.00000	12.26856	76.36499		11.34	0.00	10,611,886.89	139	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,908.72000	1.90872	0.00000	1,925.85000	1.92585	1,908.720	11.88	0.46	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	900.50000	0.90050	0.00000	902.53000	0.90253	900.500	13.48	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	427.41000	0.42741	0.00000	429.67000	0.42967	427.410	14.33	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.40251	78.13896	0.00000	12.39843	78.15973		11.85	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.54051	75.54485	0.00000	12.53633	75.56572		10.18	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.70029	77.10344	0.00000	12.69601	77.12437		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		12.47057	78.68309	0.00000	12.48218	78.61879		11.54	0.00	2,045,760.34	26	145,079.00
R2040	On 01/08/2024	Bond Future	0.00		12.59525	75.90478	0.00000	12.60734	75.83900		12.11	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.72992	77.68876	0.00000	12.74255	77.62126		12.67	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.87175	74.83420	0.00000	12.88497	74.76488		10.89	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.03383	76.37748	0.00000	13.04767	76.30637		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		12.57873	74.60159	0.00000	12.59031	74.53744		12.22	0.00	28,497,807.38	382	77,730.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,764.13000	1.76413	0.00000	1,812.20000	1.81220	1,764.130	13.13	(0.54)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,148.90000	1.14890	0.00000	1,188.13000	1.18813	1,148.900	13.59	(0.40)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	724.48000	0.72448	0.00000	754.81000	0.75481	724.480	14.05	(0.28)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.70029	71.85877	0.00000	12.71233	71.79320		12.86	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	12.83110	73.54764	0.00000	12.84368	73.48031		13.48	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	12.96832	70.72997	0.00000	12.98146	70.66094		11.60	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.12423	72.18838	0.00000	13.13799	72.11751		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	12.49045	73.32664	0.00000	12.50187	73.26191		12.68	0.00	0.00	0	246,040.00
R2048	On 01/08/2024	Bond Future	0.00	12.59839	74.93719	0.00000	12.61025	74.87100		12.61	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.72698	72.24720	0.00000	12.73938	72.17924		14.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.86231	73.78803	0.00000	12.87527	73.71834		11.38	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.00445	70.86146	0.00000	13.01800	70.78998		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	12.42810	94.88334	0.00000	12.43963	94.79865		12.89	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.53835	96.96731	0.00000	12.55034	96.88068		12.81	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.66592	93.37476	0.00000	12.67847	93.28581		14.23	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.79707	95.36495	0.00000	12.81019	95.27373		11.58	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.94215	91.46435	0.00000	12.95590	91.37076		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	11.85194	65.36145	0.00000	11.85822	65.33214		11.65	0.00	1,699,397.70	26	13,179.00
R209	On 01/08/2024	Bond Future	0.00	11.95199	66.79700	0.00000	11.95851	66.76701		11.59	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.06897	65.21052	0.00000	12.07579	65.17967		12.73	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.19142	66.60123	0.00000	12.19856	66.56947		10.40	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.32895	64.82236	0.00000	12.33645	64.78960		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	233.13674	233.13674	0.00000	233.34041	233.34041		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.31386	238.31386	0.00000	238.52196	238.52196		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.64928	240.64928	0.00000	240.86134	240.86134		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.84196	245.84196	0.00000	246.05765	246.05765		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.58890	247.58890	0.00000	247.80734	247.80734		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	10.60772	84.09149	0.00000	10.61890	84.04417		7.12	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.68470	85.93845	0.00000	10.69644	85.89007		7.35	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.78665	84.39791	0.00000	10.79911	84.34814		7.64	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.90446	86.19902	0.00000	10.91769	86.14783		6.59	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.03807	84.42171	0.00000	11.05213	84.36908		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	12.31159	60.31774	0.00000	12.32292	60.26433		12.61	0.00	0.00	0	23,361.00
R214	On 02/05/2024	Bond Future	12.12 Call	857.93000	0.85793	0.00000	847.64000	0.84764	857.930	13.30	0.40	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	898.29000	0.89829	0.00000	887.49000	0.88749	898.290	13.34	0.41	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	446.84000	0.44684	0.00000	467.85000	0.46785	446.840	14.70	(0.22)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	109.77000	0.10977	0.00000	117.68000	0.11768	109.770	15.86	(0.07)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.41273	61.64256	0.00000	12.42447	61.58794		12.55	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.53373	59.78489	0.00000	12.54597	59.72878		13.86	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.66122	61.06018	0.00000	12.67398	61.00262		11.28	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.79548	59.01581	0.00000	12.80877	58.95682		12.00	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
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 :										159,189,354.18	1,339	1,533,655.00	
Grand Total:										159,189,354.18	1,339	1,533,655.00	