

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2024

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	931.14600	931.14600	0.00000	931.12000	931.12000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	951.55400	951.55400	0.00000	951.52500	951.52500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	973.89800	973.89800	0.00000	973.85400	973.85400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	995.08500	995.08500	0.00000	995.02700	995.02700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,016.26900	1,016.26900	0.00000	1,016.19100	1,016.19100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,071.11900	1,071.11900	0.00000	1,069.06100	1,069.06100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,094.59400	1,094.59400	0.00000	1,092.48900	1,092.48900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,120.29700	1,120.29700	0.00000	1,118.12600	1,118.12600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,144.66900	1,144.66900	0.00000	1,142.43600	1,142.43600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,169.03700	1,169.03700	0.00000	1,166.73500	1,166.73500	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	932.91000	932.91000	0.00000	930.81500	930.81500	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	953.35600	953.35600	0.00000	951.21200	951.21200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	975.74300	975.74300	0.00000	973.53500	973.53500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	996.97000	996.97000	0.00000	994.70100	994.70100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,018.19300	1,018.19300	0.00000	1,015.85800	1,015.85800	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	13.08722	71.40309	0.00000	13.12457	71.24689	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.25490	72.98543	0.00000	13.29395	72.82571	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.45534	70.91379	0.00000	13.49641	70.75003	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.66008	72.47018	0.00000	13.70318	72.30262	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.87999	70.22017	0.00000	13.92525	70.04872	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	13.39769	67.27088	0.00000	13.46029	66.96690	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.54546	68.76161	0.00000	13.61063	68.45085	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.71835	66.12418	0.00000	13.78658	65.80581	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.88656	67.57431	0.00000	13.95774	67.24878	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.07303	64.75387	0.00000	14.14747	64.42105	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	919.09000	919.09000	0.00000	917.08100	917.08100	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	939.23300	939.23300	0.00000	937.17800	937.17800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	961.28800	961.28800	0.00000	959.17100	959.17100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	982.20100	982.20100	0.00000	980.02500	980.02500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,003.11000	1,003.11000	0.00000	1,000.87000	1,000.87000	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	178.84878	178.84878	0.00000	178.88647	178.88647	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	180.97964	180.97964	0.00000	181.01777	181.01777	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.27348	185.27348	0.00000	185.31193	185.31193	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	129.13609	129.13609	0.00000	129.13769	129.13769	0.00	0.00	0.00	0	7,295.00
I2029	On 01/08/2024		Bond Future	0.00	131.99780	131.99780	0.00000	131.99939	131.99939	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	133.73156	133.73156	0.00000	133.73239	133.73239		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.66934	136.66934	0.00000	136.66981	136.66981		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.17612	138.17612	0.00000	138.17540	138.17540		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	121.08874	121.08874	0.00000	121.28033	121.28033		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.77217	123.77217	0.00000	123.96797	123.96797		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.21395	125.21395	0.00000	125.41366	125.41366		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.96468	127.96468	0.00000	128.16847	128.16847		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.18380	129.18380	0.00000	129.39086	129.39086		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	131.70689	131.70689	0.00000	132.00112	132.00112		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.56401	132.56401	0.00000	132.86422	132.86422		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.70885	135.70885	0.00000	136.01589	136.01589		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.57622	136.57622	0.00000	136.88885	136.88885		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.50854	139.50854	0.00000	139.82716	139.82716		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	113.07503	113.07503	0.00000	113.16075	113.16075		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	115.58085	115.58085	0.00000	115.66838	115.66838		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.12598	116.12598	0.00000	116.21474	116.21474		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.67656	118.67656	0.00000	118.76682	118.76682		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.97906	118.97906	0.00000	119.06964	119.06964		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	114.29867	114.29867	0.00000	114.49011	114.49011		0.00	0.00	17,144,800.50	150	14,725.00
I2050	On 01/08/2024	Bond Future	0.00	114.53527	114.53527	0.00000	114.73056	114.73056		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.25246	117.25246	0.00000	117.45200	117.45200		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.47211	117.47211	0.00000	117.67485	117.67485		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.99403	119.99403	0.00000	120.20049	120.20049		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	346.34600	346.34600	0.00000	346.85700	346.85700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.02200	354.02200	0.00000	354.54300	354.54300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.42500	362.42500	0.00000	362.95300	362.95300		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.39100	370.39100	0.00000	370.92500	370.92500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.35500	378.35500	0.00000	378.89400	378.89400		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	8.35300	91.64700		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	8.34900	91.65100		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	8.34000	91.66000		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	8.33800	91.66200		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	8.33100	91.66900		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	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	8.21000	91.79000	0.00000	8.26800	91.73200		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.10300	91.89700		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.05000	91.95000	0.00000	8.03800	91.96200		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	7.88300	92.11700		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	7.85300	92.14700		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	7.94300	92.05700		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.30356	106.66581	0.00000	9.28859	106.70058	2.98	0.00	140,692,203.39	1,319	92,509.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,088.95000	1.08895	0.00000	1,140.29000	1.14029	1,088.950	3.53	0.82	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	10.89000	0.01089	0.00000	16.22000	0.01622	10.890	4.16	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.35042	103.69522	0.00000	9.33368	103.73072	3.07	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.42175	106.12835	0.00000	9.40279	106.16434	2.92	0.00	0.00	0.00	0	35,645.00
R186	On 06/02/2025		Bond Future	0.00	9.51397	103.11828	0.00000	9.49236	103.15474	2.70	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.67470	105.30578	0.00000	9.64965	105.34261	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.51016	259.51016	0.00000	259.09968	259.09968	0.00	0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.18412	260.18412	0.00000	259.76392	259.76392	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.35715	266.35715	0.00000	265.92602	265.92602	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.99737	266.99737	0.00000	266.55433	266.55433	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.73012	272.73012	0.00000	272.27652	272.27652	0.00	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	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.65130	90.94378	0.00000	10.64735	90.95924	6.34	0.00	1,273,212.92	14	128,324.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	1.85000	0.00185	0.00000	3.83000	0.00383	1.850	5.64	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	117.31000	0.11731	0.00000	151.30000	0.15130	117.310	6.65	0.14	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	718.18000	0.71818	0.00000	787.86000	0.78786	718.180	7.47	0.48	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,180.30000	1.18030	0.00000	1,251.76000	1.25176	1,180.300	7.81	0.63	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,047.91000	2.04791	0.00000	2,109.30000	2.10930	2,047.910	8.30	0.80	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	19.80000	0.01980	0.00000	31.21000	0.03121	19.800	9.53	(0.02)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.84000	0.00284	0.00000	5.63000	0.00563	2.840	9.62	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.03000	0.00003	0.00000	0.12000	0.00012	0.030	9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.75556	88.93108	0.00000	10.75139	88.94681	6.81	0.00	0.00	0.00	0	500.00
R2030	On 07/11/2024		Bond Future	0.00	10.87368	91.01739	0.00000	10.86932	91.03321	6.60	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.99938	88.98479	0.00000	10.99481	89.00071	6.34	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.16084	90.87191	0.00000	11.15608	90.88779	5.77	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,034.01000	1.03401	0.00000	1,050.74000	1.05074	1,034.010	5.66	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 08/05/2025	Bond Future	11.86 Put	1,531.37000	1.53137	0.00000	1,540.51000	1.54051	1,531.370	6.70	(0.34)	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	0.00000	0.00	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	0.00	11.48585	84.30329	0.00000	11.49731	84.25131	7.94	0.00	303,576,147.29	3,601	136,008.00		
R2032	On 02/05/2024	Bond Future	10.30 Call	0.09000	0.00009	0.00000	0.24000	0.00024	0.090	6.42	0.00	0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	0.29000	0.00029	0.00000	0.66000	0.00066	0.290	6.63	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	5.67000	0.00567	0.00000	9.42000	0.00942	5.670	7.36	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	7.07000	0.00707	0.00000	11.47000	0.01147	7.070	7.42	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	13.05000	0.01305	0.00000	19.87000	0.01987	13.050	7.62	0.02	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	70.14000	0.07014	0.00000	90.62000	0.09062	70.140	8.27	0.08	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	247.64000	0.24764	0.00000	286.81000	0.28681	247.640	8.95	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,670.96000	1.67096	0.00000	1,769.65000	1.76965	1,670.960	9.28	(0.71)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,464.05000	1.46405	0.00000	1,565.69000	1.56569	1,464.050	9.47	(0.65)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	656.07000	0.65607	0.00000	707.40000	0.70740	656.070	9.64	0.40	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	463.22000	0.46322	0.00000	550.12000	0.55012	463.220	10.79	(0.28)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	22.24000	0.02224	0.00000	37.43000	0.03743	22.240	12.81	(0.02)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	6.97000	0.00697	0.00000	13.51000	0.01351	6.970	12.81	(0.01)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	3.23000	0.00323	0.00000	6.90000	0.00690	3.230	12.81	0.00	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.60427	86.15079	0.00000	11.61628	86.09766	8.33	0.00	43,075,395.00	500	500.00		
R2032	On 07/11/2024	Bond Future	0.00	11.74628	84.00512	0.00000	11.75900	83.95045	8.55	0.00	0.00	0	4,260.00		
R2032	On 07/11/2024	Bond Future	11.64 Call	2,162.84000	2.16284	0.00000	2,163.46000	2.16346	2,162.840	9.17	0.48	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	556.88000	0.55688	0.00000	583.65000	0.58365	556.880	10.59	(0.15)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.89071	85.83009	0.00000	11.90413	85.77401	7.84	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	0.00	12.05544	83.48488	0.00000	12.06964	83.42729	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	0.00000	0.00	0.00	0.00	0	0.00	
R2035	On 02/05/2024	Bond Future	0.00	12.28940	81.49124	0.00000	12.32632	81.30547	10.48	0.00	95,670,715.76	1,174	162,041.00		
R2035	On 01/08/2024	Bond Future	0.00	12.41821	83.27714	0.00000	12.45672	83.08722	10.04	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	12.57459	80.71582	0.00000	12.61497	80.52118	10.28	0.00	0.00	0	14,838.00		
R2035	On 06/02/2025	Bond Future	0.00	12.73440	82.46944	0.00000	12.77666	82.27038	9.52	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	0.00	12.90274	79.70320	0.00000	12.94697	79.49959	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	0.00000	0.00	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future	0.00	12.66901	76.21161	0.00000	12.72129	75.95012	11.37	0.00	7,087,679.73	93	70,042.00		
R2037	On 01/08/2024	Bond Future	0.00	12.81085	73.62566	0.00000	12.86533	73.35843	11.52	0.00	0.00	0	84,501.00		
R2037	On 01/08/2024	Bond Future	12.11 Call	619.65000	0.61965	0.00000	587.05000	0.58705	619.650	10.93	0.24	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,352.08000	1.35208	0.00000	1,491.55000	1.49155	1,352.080	12.61	(0.36)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	622.93000	0.62293	0.00000	708.42000	0.70842	622.930	13.66	(0.19)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.96494	75.35258	0.00000	13.02188	75.07882	11.21	0.00	0.00	0	9,175.00		
R2037	On 06/02/2025	Bond Future	0.00	13.12047	72.72851	0.00000	13.17990	72.44857	10.99	0.00	0.00	0	0.00		
R2037	On 08/05/2025	Bond Future	0.00	13.29640	74.26927	0.00000	13.35847	73.98312	10.18	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	13.35 Call	3,476.07000	3.47607	0.00000	3,345.88000	3.34588	3,476.070	10.81	0.53	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	0.00000	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	0.00	0	0.00	
R2040	On 02/05/2024	Bond Future	0.00	12.90445	76.33670	0.00000	12.96181	76.03500	11.99	0.00	0.00	0	132,487.00		
R2040	On 01/08/2024	Bond Future	0.00	13.04756	73.50315	0.00000	13.10732	73.19479	12.19	0.00	0.00	0	7,062.00		
R2040	On 01/08/2024	Bond Future	12.28 Call	563.96000	0.56396	0.00000	528.77000	0.52877	563.960	11.45	0.21	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	2,573.60000	2.57360	0.00000	2,789.24000	2.78924	2,573.600	12.41	(0.55)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	1,877.41000	1.87741	0.00000	1,776.89000	1.77689	1,877.410	12.53	0.48	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	1,311.98000	1.31198	0.00000	1,461.27000	1.46127	1,311.980	13.46	(0.33)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.20228	75.22707	0.00000	13.26469	74.91126	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	13.35792	72.34952	0.00000	13.42302	72.02664		11.37	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.53234	73.88185	0.00000	13.60031	73.55176		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	12.98798	72.39124	0.00000	13.05036	72.06433		12.60	0.00	0.00	0	81,243.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,850.26000	2.85026	0.00000	3,175.12000	3.17512	2,850.260	12.15	(0.84)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,807.83000	1.80783	0.00000	2,107.78000	2.10778	1,807.830	12.60	(0.68)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,050.31000	1.05031	0.00000	1,302.22000	1.30222	1,050.310	13.07	(0.48)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.12673	69.59637	0.00000	13.19170	69.26224		12.85	0.00	229,668,021.00	3,300	43,502.00
R2044	On 07/11/2024	Bond Future	0.00	13.27621	71.22865	0.00000	13.34403	70.88647		12.53	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.42620	68.38954	0.00000	13.49692	68.03971		12.94	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.59354	69.83775	0.00000	13.66734	69.48020		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	12.88782	71.13370	0.00000	12.95508	70.77430		13.01	0.00	4,979,359.00	70	245,840.00
R2048	On 01/08/2024	Bond Future	0.00	13.01187	72.69262	0.00000	13.08182	72.32532		12.50	0.00	6,542,335.80	90	13,090.00
R2048	On 07/11/2024	Bond Future	0.00	13.15888	69.94641	0.00000	13.23196	69.57028		12.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.30689	71.46581	0.00000	13.38313	71.08135		12.67	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.45982	68.52910	0.00000	13.53934	68.13612		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	12.86929	91.74052	0.00000	12.92648	91.34740		13.05	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.99787	93.75100	0.00000	13.05742	93.34927		12.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.14650	90.07859	0.00000	13.20883	89.66709		12.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.29241	92.03480	0.00000	13.35748	91.61409		12.62	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.45129	88.11499	0.00000	13.51931	87.68499		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	12.37159	62.99659	0.00000	12.40838	62.83372		11.83	0.00	0.00	0	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.49182	64.37713	0.00000	12.53000	64.21074		11.37	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.63184	62.73078	0.00000	12.67168	62.56026		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.77044	64.09353	0.00000	12.81190	63.91913		10.82	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.92286	62.29708	0.00000	12.96606	62.11872		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	232.88804	232.88804	0.00000	233.32444	233.32444		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.04900	238.04900	0.00000	238.49498	238.49498		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.36650	240.36650	0.00000	240.82138	240.82138		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.64639	245.64639	0.00000	246.11066	246.11066		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.51798	247.51798	0.00000	247.98964	247.98964		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	11.13115	81.91143	0.00000	11.12721	81.92757		7.41	0.00	0.00	0	25,843.00
R213	On 01/08/2024	Bond Future	0.00	11.23533	83.70656	0.00000	11.23120	83.72302		7.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.36928	82.10946	0.00000	11.36498	82.12606		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.51054	83.89381	0.00000	11.50606	83.91055		7.34	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.66547	82.11305	0.00000	11.66083	82.12983		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	12.70519	58.50525	0.00000	12.76722	58.22754		13.07	0.00	0.00	0	23,326.00

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	113.89000	0.11389	0.00000	115.77000	0.11577	113.890	12.83	0.11	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	125.58000	0.12558	0.00000	126.96000	0.12696	125.580	12.86	0.12	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	627.74000	0.62774	0.00000	811.63000	0.81163	627.740	14.28	(0.37)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	96.66000	0.09666	0.00000	159.32000	0.15932	96.660	15.52	(0.08)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.82116	59.78743	0.00000	12.88549	59.50356		12.57	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.95903	57.88325	0.00000	13.02600	57.59257		12.96	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		13.09758	59.14078	0.00000	13.16721	58.84361		11.97	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.24095	57.08803	0.00000	13.31332	56.78425		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 : 849,709,870.39 10,311 1,566,550.00

Grand Total: 849,709,870.39 10,311 1,566,550.00