

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2024

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	953.46300	953.46300	0.00000	953.92700	953.92700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	974.38600	974.38600	0.00000	974.87900	974.87900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.30600	997.30600	0.00000	997.81500	997.81500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,018.62700	1,018.62700	0.00000	1,019.13700	1,019.13700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,039.80200	1,039.80200	0.00000	1,040.29200	1,040.29200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,102.64100	1,102.64100	0.00000	1,104.10900	1,104.10900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,126.83700	1,126.83700	0.00000	1,128.35900	1,128.35900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,153.34400	1,153.34400	0.00000	1,154.90600	1,154.90600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,178.00000	1,178.00000	0.00000	1,179.58600	1,179.58600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,202.48800	1,202.48800	0.00000	1,204.07100	1,204.07100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	955.16400	955.16400	0.00000	957.04400	957.04400	0.00	0.00	0.00	0	94.00
ALBI	On 01/08/2024		Index Future	0.00	976.12300	976.12300	0.00000	978.06500	978.06500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	999.08500	999.08500	0.00000	1,001.07600	1,001.07600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,020.44400	1,020.44400	0.00000	1,022.46800	1,022.46800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,041.65600	1,041.65600	0.00000	1,043.69200	1,043.69200	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	12.57990	73.57178	0.00000	12.65843	73.23027	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.72450	75.20407	0.00000	12.80615	74.85647	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.89792	73.18819	0.00000	12.98351	72.83261	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.08307	74.76624	0.00000	13.17291	74.40219	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.28486	72.52792	0.00000	13.37955	72.15399	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	13.17534	68.36933	0.00000	13.09489	68.77410	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.31379	69.88606	0.00000	13.22985	70.30123	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.47555	67.27810	0.00000	13.38780	67.70334	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.63922	68.72664	0.00000	13.54795	69.16033	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.82246	65.89533	0.00000	13.72764	66.33596	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	941.33300	941.33300	0.00000	943.20200	943.20200	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	961.98900	961.98900	0.00000	963.91800	963.91800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	984.61800	984.61800	0.00000	986.59700	986.59700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,005.66800	1,005.66800	0.00000	1,007.67900	1,007.67900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,026.57300	1,026.57300	0.00000	1,028.59600	1,028.59600	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	179.02585	179.02585	0.00000	179.03863	179.03863	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.16551	181.16551	0.00000	181.18209	181.18209	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.47166	185.47166	0.00000	185.48933	185.48933	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	128.70319	128.70319	0.00000	128.90107	128.90107	0.00	0.00	0.00	0	7,165.00
I2029	On 01/08/2024		Bond Future	0.00	131.55858	131.55858	0.00000	131.76350	131.76350	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	133.28791	133.28791	0.00000	133.49805	133.49805		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.16570	136.16570	0.00000	136.37910	136.37910		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.59457	137.59457	0.00000	137.80811	137.80811		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	120.94162	120.94162	0.00000	121.14745	121.14745		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.62482	123.62482	0.00000	123.83768	123.83768		0.00	0.00	0.00	0	5,737.00
I2033	On 07/11/2024	Bond Future	0.00	125.06881	125.06881	0.00000	125.28699	125.28699		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.76927	127.76927	0.00000	127.99094	127.99094		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.92160	128.92160	0.00000	129.14381	129.14381		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	131.80212	131.80212	0.00000	131.96382	131.96382		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.66508	132.66508	0.00000	132.83297	132.83297		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.81817	135.81817	0.00000	135.99042	135.99042		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.63778	136.63778	0.00000	136.81209	136.81209		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.50241	139.50241	0.00000	139.67621	139.67621		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	113.46366	113.46366	0.00000	113.47552	113.47552		0.00	0.00	0.00	0	16,115.00
I2046	On 01/08/2024	Bond Future	0.00	115.98092	115.98092	0.00000	115.99536	115.99536		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.54101	116.54101	0.00000	116.55602	116.55602		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.05646	119.05646	0.00000	119.07053	119.07053		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.30868	119.30868	0.00000	119.31916	119.31916		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	114.41280	114.41280	0.00000	114.90789	114.90789		0.00	0.00	0.00	0	14,107.00
I2050	On 01/08/2024	Bond Future	0.00	114.65520	114.65520	0.00000	115.16342	115.16342		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.38017	117.38017	0.00000	117.90104	117.90104		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.55953	117.55953	0.00000	118.08990	118.08990		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.02365	120.02365	0.00000	120.56163	120.56163		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	346.70700	346.70700	0.00000	347.18400	347.18400		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.39900	354.39900	0.00000	354.89400	354.89400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.82400	362.82400	0.00000	363.33200	363.33200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.66100	370.66100	0.00000	371.17600	371.17600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.44500	378.44500	0.00000	378.96000	378.96000		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	8.35100	91.64900	0.00000	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.35800	91.64200		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32900	91.67100		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.31200	91.68800	0.00000	8.31400	91.68600		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.23200	91.76800	0.00000	8.24200	91.75800		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.24500	91.75500	0.00000	8.23500	91.76500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.06500	91.93500	0.00000	8.06300	91.93700		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	7.76900	92.23100	0.00000	7.75500	92.24500		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	7.62500	92.37500	0.00000	7.62300	92.37700		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	7.53000	92.47000	0.00000	7.52300	92.47700		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	7.57500	92.42500	0.00000	7.57500	92.42500		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	7.64500	92.35500	0.00000	7.63700	92.36300		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.91758	107.56732	0.00000	8.92831	107.54212	2.99	0.00	0.00	0.00	0	93,097.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,960.97000	1.96097	0.00000	1,933.05000	1.93305	1,960.970	3.63	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	14.08000	0.01408	0.00000	12.67000	0.01267	14.080	4.13	(0.02)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.91706	104.61940	0.00000	8.92806	104.59581	3.16	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.92388	107.07890	0.00000	8.93625	107.05515	2.93	0.00	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	8.96560	104.04898	0.00000	8.98046	104.02361	2.69	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.06848	106.20234	0.00000	9.08809	106.17317	2.30	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	259.59704	259.59704	0.00000	259.41763	259.41763		0.00	0.00	0.00	0	4,848.00
R202	On 01/08/2024		Bond Future	0.00	260.27985	260.27985	0.00000	260.10148	260.10148		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.46635	266.46635	0.00000	266.28465	266.28465		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.01076	267.01076	0.00000	266.82193	266.82193		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.60929	272.60929	0.00000	272.40816	272.40816		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	10.11930	93.05560	0.00000	10.10455	93.11504	6.34	0.00	23,263,900.00	250	127,088.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	294.89000	0.29489	0.00000	284.18000	0.28418	294.890	6.55	0.22	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	1,120.27000	1.12027	0.00000	1,111.35000	1.11135	1,120.270	7.20	0.53	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	2,376.69000	2.37669	0.00000	2,387.76000	2.38776	2,376.690	7.79	0.77	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	3,020.85000	3.02085	0.00000	3,042.10000	3.04210	3,020.850	8.03	0.84	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	4,050.76000	4.05076	0.00000	4,085.25000	4.08525	4,050.760	8.39	0.91	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	12.30000	0.01230	0.00000	8.20000	0.00820	12.300	8.85	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	2.24000	0.00224	0.00000	1.29000	0.00129	2.240	8.85	0.00	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	0.06000	0.00006	0.00000	0.03000	0.00003	0.060	8.85	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.19140	91.09175	0.00000	10.17529	91.15440		6.68	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.27209	93.23291	0.00000	10.25486	93.29737		6.57	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.36947	91.21309	0.00000	10.35141	91.27799		6.39	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.50293	93.10039	0.00000	10.48452	93.16374		5.98	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024		Bond Future	0.00	10.97179	86.67898	0.00000	10.95740	86.74674		8.39	0.00	0.00	0	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	91.59000	0.09159	0.00000	103.34000	0.10334	91.590	6.88	0.09	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	126.39000	0.12639	0.00000	138.26000	0.13826	126.390	7.00	0.11	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	326.13000	0.32613	0.00000	334.94000	0.33494	326.130	7.43	0.23	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	352.65000	0.35265	0.00000	361.10000	0.36110	352.650	7.47	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	440.18000	0.44018	0.00000	447.50000	0.44750	440.180	7.61	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	843.57000	0.84357	0.00000	849.08000	0.84908	843.570	8.08	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,447.76000	1.44776	0.00000	1,456.18000	1.45618	1,447.760	8.59	0.58	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	708.17000	0.70817	0.00000	651.48000	0.65148	708.170	8.86	(0.35)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	616.61000	0.61661	0.00000	562.16000	0.56216	616.610	9.02	(0.31)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,292.10000	2.29210	0.00000	2,308.16000	2.30816	2,292.100	9.17	0.72	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	206.70000	0.20670	0.00000	174.66000	0.17466	206.700	10.12	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	19.83000	0.01983	0.00000	13.80000	0.01380	19.830	12.15	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	8.90000	0.00890	0.00000	5.80000	0.00580	8.900	12.33	(0.01)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	4.95000	0.00495	0.00000	3.08000	0.00308	4.950	12.33	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.06529	88.58095	0.00000	11.04983	88.65200		9.01	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.17792	86.49614	0.00000	11.16158	86.56917		9.33	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,839.24000	3.83924	0.00000	3,784.63000	3.78463	3,839.240	9.70	0.63	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	431.18000	0.43118	0.00000	373.27000	0.37327	431.180	11.35	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.30141	88.34175	0.00000	11.28447	88.41538		8.34	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.44615	86.00523	0.00000	11.42897	86.07771		8.41	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		11.77346	84.15207	0.00000	11.73360	84.36277		10.24	0.00	21,290,473.71	253	160,572.00
R2035	On 01/08/2024	Bond Future	0.00		11.88010	85.99870	0.00000	11.83827	86.21567		10.08	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.01074	83.50500	0.00000	11.96692	83.72745		10.55	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.15168	85.28722	0.00000	12.10609	85.51354		9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.30296	82.53830	0.00000	12.25590	82.76672		9.68	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.19239	78.65938	0.00000	12.15272	78.86841		11.18	0.00	37,441,864.88	476	72,282.00
R2037	On 01/08/2024	Bond Future	0.00		12.31410	76.12929	0.00000	12.27251	76.34451		11.62	0.00	0.00	0	84,501.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,859.46000	1.85946	0.00000	1,908.72000	1.90872	1,859.460	12.17	0.44	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	990.74000	0.99074	0.00000	900.50000	0.90050	990.740	13.79	(0.24)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	481.35000	0.48135	0.00000	427.41000	0.42741	481.350	14.65	(0.13)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.44593	77.91841	0.00000	12.40251	78.13896		11.60	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.58559	75.32033	0.00000	12.54051	75.54485		11.03	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.74678	76.87668	0.00000	12.70029	77.10344		10.70	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.53065	78.35128	0.00000	12.47057	78.68309		11.89	0.00	14,573,338.08	186	144,893.00
R2040	On 01/08/2024	Bond Future	0.00		12.65804	75.56409	0.00000	12.59525	75.90478		12.41	0.00	0.00	0	3,312.00
R2040	On 07/11/2024	Bond Future	0.00		12.79540	77.33982	0.00000	12.72992	77.68876		12.40	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		12.93978	74.47856	0.00000	12.87175	74.83420		11.82	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.10423	76.01690	0.00000	13.03383	76.37748		11.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		12.63882	74.26975	0.00000	12.57873	74.60159		12.58	0.00	0.00	0	77,730.00
R2044	On 02/05/2024	Bond Future	12.50	Put	1,922.76000	1.92276	0.00000	1,764.13000	1.76413	1,922.760	13.03	(0.57)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,261.49000	1.26149	0.00000	1,148.90000	1.14890	1,261.490	13.50	(0.43)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	799.28000	0.79928	0.00000	724.48000	0.72448	799.280	13.96	(0.30)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		12.76304	71.51814	0.00000	12.70029	71.85877		13.16	0.00	0.00	0	37,227.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/11/2024	Bond Future	0.00	12.89651	73.19870	0.00000	12.83110	73.54764		13.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.03624	70.37435	0.00000	12.96832	70.72997		12.59	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.19452	71.82765	0.00000	13.12423	72.18838		12.22	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.55063	72.98669	0.00000	12.49045	73.32664		13.04	0.00	0.00	0	246,040.00
R2048	On 01/08/2024	Bond Future	0.00	12.66114	74.58826	0.00000	12.59839	74.93719		12.90	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.79242	71.88981	0.00000	12.72698	72.24720		13.68	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.93030	73.42378	0.00000	12.86231	73.78803		12.90	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.07478	70.49188	0.00000	13.00445	70.86146		13.23	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.48826	94.44298	0.00000	12.42810	94.88334		13.25	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.60113	96.51539	0.00000	12.53835	96.96731		13.09	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.73148	92.91183	0.00000	12.66592	93.37476		13.90	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.86520	94.89313	0.00000	12.79707	95.36495		13.46	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.01275	90.98570	0.00000	12.94215	91.46435		13.87	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	11.88659	65.19994	0.00000	11.85194	65.36145		11.99	0.00	0.00	0	13,179.00
R209	On 01/08/2024	Bond Future	0.00	11.98821	66.63062	0.00000	11.95199	66.79700		11.86	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.10672	65.04000	0.00000	12.06897	65.21052		12.44	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.23048	66.42774	0.00000	12.19142	66.60123		11.26	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.36909	64.64730	0.00000	12.32895	64.82236		11.45	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00	232.93270	232.93270	0.00000	233.13674	233.13674		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.10050	238.10050	0.00000	238.31386	238.31386		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.43026	240.43026	0.00000	240.64928	240.64928		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.62070	245.62070	0.00000	245.84196	245.84196		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.37102	247.37102	0.00000	247.58890	247.58890		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	10.61205	84.07316	0.00000	10.60772	84.09149		7.42	0.00	0.00	0	25,824.00
R213	On 01/08/2024	Bond Future	0.00	10.68966	85.91800	0.00000	10.68470	85.93845		7.78	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.79196	84.37670	0.00000	10.78665	84.39791		7.99	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	10.90985	86.17816	0.00000	10.90446	86.19902		7.42	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.04305	84.40306	0.00000	11.03807	84.42171		7.36	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.37175	60.03498	0.00000	12.31159	60.31774		12.99	0.00	0.00	0	23,361.00
R214	On 02/05/2024	Bond Future	12.12 Call	774.32000	0.77432	0.00000	857.93000	0.85793	774.320	13.69	0.37	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	811.53000	0.81153	0.00000	898.29000	0.89829	811.530	13.73	0.38	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	531.70000	0.53170	0.00000	446.84000	0.44684	531.700	15.11	(0.25)	0.00	0	15,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	138.59000	0.13859	0.00000	109.77000	0.10977	138.590	16.27	(0.08)	0.00	0	15,110.00
R214	On 01/08/2024	Bond Future	0.00	12.47530	61.35233	0.00000	12.41273	61.64256		12.86	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.59880	59.48758	0.00000	12.53373	59.78489		13.56	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.72862	60.75715	0.00000	12.66122	61.06018		12.25	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.86498	58.70835	0.00000	12.79548	59.01581		12.54	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	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 :										96,569,576.67	1,165	1,532,981.00	
Grand Total:										96,569,576.67	1,165	1,532,981.00	