

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2024

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	933.87100	933.87100	0.00000	937.14100	937.14100		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.41100	954.41100	0.00000	957.75400	957.75400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	976.88800	976.88800	0.00000	980.30700	980.30700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	998.12900	998.12900	0.00000	1,001.61900	1,001.61900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,019.33800	1,019.33800	0.00000	1,022.89800	1,022.89800		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,075.42700	1,075.42700	0.00000	1,081.15800	1,081.15800		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,099.08100	1,099.08100	0.00000	1,104.93800	1,104.93800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,124.96600	1,124.96600	0.00000	1,130.95700	1,130.95700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,149.42600	1,149.42600	0.00000	1,155.54500	1,155.54500		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,173.85000	1,173.85000	0.00000	1,180.09400	1,180.09400		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	936.52900	936.52900	0.00000	941.20200	941.20200		0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	957.12800	957.12800	0.00000	961.90400	961.90400		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	979.66900	979.66900	0.00000	984.55500	984.55500		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,000.97100	1,000.97100	0.00000	1,005.95900	1,005.95900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,022.24000	1,022.24000	0.00000	1,027.33000	1,027.33000		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	12.99879	71.77478	0.00000	12.91306	72.13764		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.16109	73.37113	0.00000	13.07148	73.74223		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.35549	71.31409	0.00000	13.26159	71.69334		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.55553	72.87889	0.00000	13.45732	73.26574		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.77098	70.63541	0.00000	13.66828	71.02966		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	13.30427	67.72881	0.00000	13.20915	68.20039		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.44711	69.23518	0.00000	13.34813	69.71742		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.61434	66.61445	0.00000	13.51104	67.10736		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.77817	68.07520	0.00000	13.67071	68.57808		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.96020	65.26379	0.00000	13.84825	65.77632		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	922.61900	922.61900	0.00000	927.20700	927.20700		0.00	0.00	3,902,678,370.00	423	314.00
GOVI	On 01/08/2024		GOVI	0.00	942.91100	942.91100	0.00000	947.60100	947.60100		0.00	0.00	3,988,513,530.00	423	423.00
GOVI	On 07/11/2024		GOVI	0.00	965.11800	965.11800	0.00000	969.91500	969.91500		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	986.10300	986.10300	0.00000	991.00100	991.00100		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,007.05600	1,007.05600	0.00000	1,012.05500	1,012.05500		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	179.29987	179.29987	0.00000	179.20565	179.20565		0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.45440	181.45440	0.00000	181.35873	181.35873		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.77333	185.77333	0.00000	185.67360	185.67360		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	129.00958	129.00958	0.00000	129.18944	129.18944		0.00	0.00	0.00	0	7,345.00

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 01/08/2024	Bond Future	0.00	131.87888	131.87888	0.00000	132.06303	132.06303		0.00	0.00	0.00	0	1,325.00
I2029	On 07/11/2024	Bond Future	0.00	133.61893	133.61893	0.00000	133.80646	133.80646		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.55358	136.55358	0.00000	136.74395	136.74395		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.05185	138.05185	0.00000	138.24525	138.24525		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	121.19460	121.19460	0.00000	121.33338	121.33338		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.89007	123.89007	0.00000	124.03221	124.03221		0.00	0.00	0.00	0	6,301.00
I2033	On 07/11/2024	Bond Future	0.00	125.34318	125.34318	0.00000	125.48779	125.48779		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.09618	128.09618	0.00000	128.24274	128.24274		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.31247	129.31247	0.00000	129.46121	129.46121		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	132.90713	132.90713	0.00000	132.45552	132.45552		0.00	0.00	0.00	0	4,404.00
I2038	On 01/08/2024	Bond Future	0.00	133.80080	133.80080	0.00000	133.33963	133.33963		0.00	0.00	0.00	0	718.00
I2038	On 07/11/2024	Bond Future	0.00	136.98523	136.98523	0.00000	136.51178	136.51178		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.87778	137.87778	0.00000	137.39337	137.39337		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.83377	140.83377	0.00000	140.33723	140.33723		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	113.95503	113.95503	0.00000	113.77568	113.77568		0.00	0.00	649,087,850.88	5,696	12,089.00
I2046	On 01/08/2024	Bond Future	0.00	116.48955	116.48955	0.00000	116.30631	116.30631		0.00	0.00	663,524,476.80	5,696	10,392.00
I2046	On 07/11/2024	Bond Future	0.00	117.06372	117.06372	0.00000	116.87550	116.87550		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.63432	119.63432	0.00000	119.44081	119.44081		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.95087	119.95087	0.00000	119.75266	119.75266		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	115.47284	115.47284	0.00000	114.69266	114.69266		0.00	0.00	764,199,255.12	6,618	12,592.00
I2050	On 01/08/2024	Bond Future	0.00	115.74397	115.74397	0.00000	114.94707	114.94707		0.00	0.00	765,993,593.46	6,618	9,172.00
I2050	On 07/11/2024	Bond Future	0.00	118.49882	118.49882	0.00000	117.68166	117.68166		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.74295	118.74295	0.00000	117.90757	117.90757		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.28849	121.28849	0.00000	120.43369	120.43369		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	347.80800	347.80800	0.00000	347.08900	347.08900		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	355.54300	355.54300	0.00000	354.80900	354.80900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.00700	364.00700	0.00000	363.25400	363.25400		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.00400	372.00400	0.00000	371.23300	371.23300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.98800	379.98800	0.00000	379.20000	379.20000		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

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 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
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
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.39000	91.61000	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	8.38000	91.62000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.26233	106.76163	0.00000	9.18171	106.94932		2.93	0.00	13,131,680.49	123	74,945.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,132.56000	1.13256	0.00000	1,305.00000	1.30500	1,132.560	3.49	0.88	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	2.58000	0.00258	0.00000	1.85000	0.00185	2.580	4.12	(0.01)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.30034	103.80147	0.00000	9.20997	103.99357		3.00	0.00	2,179,830.87	21	25,511.00
R186	On 07/11/2024		Bond Future	0.00	9.36033	106.24500	0.00000	9.25754	106.44060		2.87	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.44377	103.23680	0.00000	9.32622	103.43567		2.65	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.59466	105.42354	0.00000	9.45781	105.62531		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	259.33327	259.33327	0.00000	258.70905	258.70905		0.00	0.00	1,023,588,416.69	3,947	519.00
R202	On 01/08/2024		Bond Future	0.00	260.02272	260.02272	0.00000	259.38553	259.38553		0.00	0.00	0.00	0	428.00
R202	On 07/11/2024		Bond Future	0.00	266.21180	266.21180	0.00000	265.55688	265.55688		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.84327	266.84327	0.00000	266.17293	266.17293		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.56441	272.56441	0.00000	271.87638	271.87638		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	10.56925	91.26548	0.00000	10.50153	91.53208		6.28	0.00	389,338,537.68	4,266	116,297.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.73000	0.00073	0.00000	1.83000	0.00183	0.730	5.56	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	104.39000	0.10439	0.00000	156.24000	0.15624	104.390	6.60	0.14	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	769.43000	0.76943	0.00000	939.12000	0.93912	769.430	7.45	0.55	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	1,289.62000	1.28962	0.00000	1,499.48000	1.49948	1,289.620	7.80	0.72	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	2,243.32000	2.24332	0.00000	2,488.53000	2.48853	2,243.320	8.29	0.88	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	4.12000	0.00412	0.00000	3.43000	0.00343	4.120	9.53	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.30000	0.00030	0.00000	0.26000	0.00026	0.300	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		9.62	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.66673	89.26702	0.00000	10.59493	89.53972		6.74	0.00	378,135,096.72	4,236	22,690.00
R2030	On 07/11/2024		Bond Future	0.00	10.77725	91.36799	0.00000	10.70105	91.64625		6.53	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	10.89696	89.34246	0.00000	10.81615	89.62593		6.32	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.05248	91.23427	0.00000	10.96664	91.52262		5.71	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
R2030	On 08/05/2025	Bond Future	10.31	Call	1,162.18	0.0000	1.16218	0.00000	1,263.82	0.00000	1,162.180	5.75	0.33	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,424.17	0.0000	1.42417	0.00000	1,335.64	0.00000	1,424.170	6.81	(0.33)	0.00	0	1,640.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.44295	84.49826	0.00000	11.35062	84.91989	0.00000	0.00000	7.89	0.00	1,340,226,901.86	15,861	117,955.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.01	0.00001	0.00001	0.00000	0.05000	0.00005	0.010	6.30	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	0.04	0.00004	0.00004	0.00000	0.19000	0.00019	0.040	6.52	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	1.92	0.00192	0.00192	0.00000	5.47000	0.00547	1.920	7.28	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	2.55	0.00255	0.00255	0.00000	6.98000	0.00698	2.550	7.35	0.01	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	5.53	0.00553	0.00553	0.00000	13.71000	0.01371	5.530	7.55	0.01	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	44.04	0.04404	0.04404	0.00000	83.21000	0.08321	44.040	8.23	0.06	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	197.78	0.19778	0.19778	0.00000	307.72000	0.30772	197.780	8.92	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,421.11	0.00000	1.42111	0.00000	1,156.44	0.00000	1,421.110	9.27	(0.71)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,214.84	0.00000	1.21484	0.00000	978.39	0.00000	1,214.840	9.46	(0.64)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	605.42	0.60542	0.60542	0.00000	818.39	0.00000	605.420	9.64	0.42	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	295.00	0.29500	0.29500	0.00000	224.56	0.00000	295.000	10.81	(0.22)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	5.90	0.00590	0.00590	0.00000	4.43000	0.00443	5.900	12.86	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1.29	0.00129	0.00129	0.00000	0.96000	0.00096	1.290	12.86	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.47	0.00047	0.00047	0.00000	0.35000	0.00035	0.470	12.86	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.55781	86.35673	0.00000	11.46102	86.78789	0.00000	0.00000	8.26	0.00	1,539,740,495.90	17,830	26,399.00
R2032	On 07/11/2024	Bond Future	0.00		11.69587	84.22225	0.00000	11.59412	84.66275	0.00000	0.00000	8.47	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,271.69	2.27169	0.00000	2,503.22	2.50322	0.00000	2,271.690	9.35	0.50	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	483.87	0.48387	0.00000	429.87	0.42987	0.00000	483.870	10.50	(0.14)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.83788	86.05136	0.00000	11.73116	86.50064	0.00000	0.00000	7.88	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.00052	83.70811	0.00000	11.88849	84.16587	0.00000	0.00000	7.42	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00000	0.00000	100.00	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		12.19996	81.94382	0.00000	12.11813	82.36104	0.00000	0.00000	10.39	0.00	487,975,448.10	5,955	154,851.00
R2035	On 01/08/2024	Bond Future	0.00		12.32366	83.74613	0.00000	12.23833	84.17273	0.00000	0.00000	9.92	0.00	536,812,693.30	6,410	9,509.00
R2035	On 07/11/2024	Bond Future	0.00		12.47435	81.20191	0.00000	12.38519	81.63778	0.00000	0.00000	10.11	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.62971	82.96560	0.00000	12.53668	83.41016	0.00000	0.00000	9.51	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.79392	80.20728	0.00000	12.69695	80.66027	0.00000	0.00000	9.16	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00000	0.00000	100.00	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.58317	76.64392	0.00000	12.49168	77.10876	0.00000	0.00000	11.28	0.00	84,614,887.68	1,104	69,129.00
R2037	On 01/08/2024	Bond Future	0.00		12.72019	74.07353	0.00000	12.62486	74.54878	0.00000	0.00000	11.38	0.00	100,369,633.15	1,355	103,165.00
R2037	On 01/08/2024	Bond Future	12.11	Call	712.21	0.71221	0.00000	852.58	0.85258	0.00000	712.210	11.16	0.26	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,173.31	1.17331	0.00000	1,034.46	1.03446	0.00000	1,173.310	12.88	(0.33)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	519.08	0.51908	0.00000	451.31	0.45131	0.00000	519.080	13.91	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.86914	75.81657	0.00000	12.76979	76.30230	0.00000	0.00000	11.04	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		13.02067	73.20217	0.00000	12.91726	73.69771	0.00000	0.00000	10.98	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.19280	74.75059	0.00000	13.08514	75.25570	0.00000	0.00000	10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	3,747.40	3.74740	0.00000	4,038.81	4.03881	0.00000	3,747.400	10.95	0.56	0.00	0	7,500.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00000	0.00000	100.00	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00000	0.00000	100.00	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		12.82351	76.76576	0.00000	12.72703	77.28232	0.00000	0.00000	11.91	0.00	6,601,855.36	86	124,952.00
R2040	On 01/08/2024	Bond Future	0.00		12.96211	73.94764	0.00000	12.86162	74.47580	0.00000	0.00000	12.05	0.00	6,359,497.04	86	12,732.00
R2040	On 01/08/2024	Bond Future	12.28	Call	644.51	0.64451	0.00000	785.42	0.78542	0.00000	644.510	11.69	0.24	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	2,314.38	2.31438	0.00000	2,060.32	2.06032	0.00000	2,314.380	12.71	(0.52)	0.00	0	680.00

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 01/08/2024	Bond Future	12.95	Call	2,075.25	0.0000	2.07525	0.00000	2,364.10	2.36410	2,075.250	12.83	0.51	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	1,145.44	0.0000	1.14544	0.00000	1,001.45	1.00145	1,145.440	13.76	(0.30)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		13.11202	0.0000	75.68764	0.00000	13.00734	76.22753		11.70	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		13.26394	0.0000	72.81967	0.00000	13.15502	73.37057		11.67	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		13.43484	0.0000	74.35954	0.00000	13.32148	74.92122		10.67	0.00	580,004,412.00	7,800	3,900.00
R2040	On 08/05/2025	Bond Future	13.43	Call	3,509.90	0.0000	3.50990	0.00000	3,815.00	3.81500	3,509.900	11.45	0.52	52,631,751.51	7,500	7,500.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	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		12.90245	0.0000	72.84370	0.00000	12.80583	73.36078		12.54	0.00	0.00	0	83,286.00
R2044	On 02/05/2024	Bond Future	12.50	Put	2,399.16	0.0000	2.39916	0.00000	2,002.51	2.00251	2,399.160	12.54	(0.83)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,398.68	0.0000	1.39868	0.00000	1,115.40	1.11540	1,398.680	13.00	(0.63)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	722.46	0.0000	0.72246	0.00000	552.01	0.55201	722.460	13.48	(0.41)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		13.03659	0.0000	70.06449	0.00000	12.93601	70.59314		12.73	0.00	0.00	0	45,920.00
R2044	On 07/11/2024	Bond Future	0.00		13.18116	0.0000	71.71309	0.00000	13.07644	72.25349		12.38	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00		13.32727	0.0000	68.88406	0.00000	13.21835	69.43553		12.38	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.49087	0.0000	70.34053	0.00000	13.37755	70.90282		11.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	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		12.80897	0.0000	71.55930	0.00000	12.71697	72.06176		12.97	0.00	460,197,858.30	6,431	55,873.00
R2048	On 01/08/2024	Bond Future	0.00		12.92884	0.0000	73.13317	0.00000	12.83320	73.64688		12.42	0.00	470,319,416.27	6,431	202,996.00
R2048	On 07/11/2024	Bond Future	0.00		13.07120	0.0000	70.40262	0.00000	12.97155	70.92774		12.81	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		13.21557	0.0000	71.93152	0.00000	13.11186	72.46739		12.37	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.36514	0.0000	69.00243	0.00000	13.25732	69.54877		12.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	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		12.78997	0.0000	92.29105	0.00000	12.70312	92.90102		13.02	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.91423	0.0000	94.32095	0.00000	12.82383	94.94457		12.47	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.05802	0.0000	90.66888	0.00000	12.96369	91.30628		12.85	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.20023	0.0000	92.63728	0.00000	13.10203	93.28762		12.60	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.35550	0.0000	88.72734	0.00000	13.25318	89.39038		12.89	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	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		12.28813	0.0000	63.36825	0.00000	12.20109	63.75914		11.72	0.00	0.00	0	12,940.00
R209	On 01/08/2024	Bond Future	0.00		12.40404	0.0000	64.76201	0.00000	12.31368	65.16166		11.24	0.00	0.00	0	3,280.00
R209	On 07/11/2024	Bond Future	0.00		12.53928	0.0000	63.12946	0.00000	12.44530	63.53786		11.45	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.67432	0.0000	64.50045	0.00000	12.57678	64.91715		10.81	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.82336	0.0000	62.71059	0.00000	12.72208	63.13539		10.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	0.0000	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00		233.95853	0.0000	233.95853	0.00000	233.61337	233.61337		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00		239.16199	0.0000	239.16199	0.00000	238.80972	238.80972		0.00	0.00	0.00	0	629.00
R210	On 07/11/2024	Bond Future	0.00		241.52199	0.0000	241.52199	0.00000	241.15966	241.15966		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		246.82598	0.0000	246.82598	0.00000	246.45348	246.45348		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.71124	0.0000	248.71124	0.00000	248.32898	248.32898		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000	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		11.08972	0.0000	82.08135	0.00000	11.00194	82.44285		7.37	0.00	0.00	0	25,660.00
R213	On 01/08/2024	Bond Future	0.00		11.19019	0.0000	83.88668	0.00000	11.09795	84.25632		7.63	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		11.32000	0.0000	82.29997	0.00000	11.22275	82.67755		7.81	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00		11.45867	0.0000	84.08796	0.00000	11.35628	84.47292		7.36	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	ContractsTraded	Open Interest
R213	On 08/05/2025	Bond Future	0.00	11.61146	82.30864	0.00000	11.50365	82.70082		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	12.61712	58.90320	0.00000	12.51989	59.34758		12.98	0.00	0.00	0	21,222.00
R214	On 02/05/2024	Bond Future	12.12 Call	110.23000	0.11023	0.00000	185.49000	0.18549	110.230	13.21	0.12	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	122.73000	0.12273	0.00000	203.90000	0.20390	122.730	13.25	0.13	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	391.08000	0.39108	0.00000	292.29000	0.29229	391.080	14.67	(0.29)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	35.84000	0.03584	0.00000	25.13000	0.02513	35.840	15.87	(0.04)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.72883	60.19876	0.00000	12.62805	60.65304		12.45	0.00	75,910,636.36	1,261	1,261.00
R214	On 07/11/2024	Bond Future	0.00	12.86199	58.30861	0.00000	12.75731	58.77306		12.77	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.99686	59.57501	0.00000	12.88827	60.04903		12.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.13684	57.52958	0.00000	13.02431	58.01293		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 :											18,282,136,125.54	116,177	1,638,058.00	
Grand Total:											18,282,136,125.54	116,177	1,638,058.00	