

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2024

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	928.69100	928.69100	0.00000	933.87100	933.87100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	949.11600	949.11600	0.00000	954.41100	954.41100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	971.47200	971.47200	0.00000	976.88800	976.88800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	992.59800	992.59800	0.00000	998.12900	998.12900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,013.69300	1,013.69300	0.00000	1,019.33800	1,019.33800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,069.39000	1,069.39000	0.00000	1,075.42700	1,075.42700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,092.91000	1,092.91000	0.00000	1,099.08100	1,099.08100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,118.65200	1,118.65200	0.00000	1,124.96600	1,124.96600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,142.97900	1,142.97900	0.00000	1,149.42600	1,149.42600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,167.27000	1,167.27000	0.00000	1,173.85000	1,173.85000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.91400	931.91400	0.00000	936.52900	936.52900	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	952.41000	952.41000	0.00000	957.12800	957.12800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.84400	974.84400	0.00000	979.66900	979.66900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	996.04300	996.04300	0.00000	1,000.97100	1,000.97100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,017.21100	1,017.21100	0.00000	1,022.24000	1,022.24000	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	13.07781	71.44252	0.00000	12.99879	71.77478	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.24368	73.03142	0.00000	13.16109	73.37113	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.44214	70.96653	0.00000	13.35549	71.31409	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.64629	72.52391	0.00000	13.55553	72.87889	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.86604	70.27312	0.00000	13.77098	70.63541	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	13.37838	67.36512	0.00000	13.30427	67.72881	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.52423	68.86336	0.00000	13.44711	69.23518	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.69494	66.23400	0.00000	13.61434	66.61445	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.86213	67.68665	0.00000	13.77817	68.07520	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.04784	64.86714	0.00000	13.96020	65.26379	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	918.03200	918.03200	0.00000	922.61900	922.61900	0.00	0.00	0.00	0	314.00
GOVI	On 01/08/2024		GOVI	0.00	938.22300	938.22300	0.00000	942.91100	942.91100	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	960.32200	960.32200	0.00000	965.11800	965.11800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	981.20500	981.20500	0.00000	986.10300	986.10300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,002.05800	1,002.05800	0.00000	1,007.05600	1,007.05600	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	179.40915	179.40915	0.00000	179.29987	179.29987	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.56592	181.56592	0.00000	181.45440	181.45440	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.88810	185.88810	0.00000	185.77333	185.77333	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	129.36885	129.36885	0.00000	129.00958	129.00958	0.00	0.00	913,085,343.30	7,058	1,247.00
I2029	On 01/08/2024		Bond Future	0.00	132.24609	132.24609	0.00000	131.87888	131.87888	0.00	0.00	0.00	0	8,224.00

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	133.99518	133.99518	0.00000	133.61893	133.61893		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.93851	136.93851	0.00000	136.55358	136.55358		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.44549	138.44549	0.00000	138.05185	138.05185		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	121.48309	121.48309	0.00000	121.19460	121.19460		0.00	0.00	71,675,023.10	590	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	124.18491	124.18491	0.00000	123.89007	123.89007		0.00	0.00	71,530,508.16	576	6,877.00
I2033	On 07/11/2024	Bond Future	0.00	125.64540	125.64540	0.00000	125.34318	125.34318		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.40539	128.40539	0.00000	128.09618	128.09618		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.62871	129.62871	0.00000	129.31247	129.31247		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	132.31698	132.31698	0.00000	132.90713	132.90713		0.00	0.00	170,556,587.22	1,289	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	133.19725	133.19725	0.00000	133.80080	133.80080		0.00	0.00	0.00	0	1,991.00
I2038	On 07/11/2024	Bond Future	0.00	136.36778	136.36778	0.00000	136.98523	136.98523		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.24716	137.24716	0.00000	137.87778	137.87778		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.19003	140.19003	0.00000	140.83377	140.83377		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	114.30529	114.30529	0.00000	113.95503	113.95503		0.00	0.00	38,520,882.73	337	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	116.84762	116.84762	0.00000	116.48955	116.48955		0.00	0.00	38,326,019.36	328	10,720.00
I2046	On 07/11/2024	Bond Future	0.00	117.43049	117.43049	0.00000	117.06372	117.06372		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.00949	120.00949	0.00000	119.63432	119.63432		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.33446	120.33446	0.00000	119.95087	119.95087		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	115.86419	115.86419	0.00000	115.47284	115.47284		0.00	0.00	135,445,238.11	1,169	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	116.14407	116.14407	0.00000	115.74397	115.74397		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	118.90874	118.90874	0.00000	118.49882	118.49882		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.16218	119.16218	0.00000	118.74295	118.74295		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.71713	121.71713	0.00000	121.28849	121.28849		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	348.23000	348.23000	0.00000	347.80800	347.80800		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	355.97400	355.97400	0.00000	355.54300	355.54300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.45000	364.45000	0.00000	364.00700	364.00700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	372.45700	372.45700	0.00000	372.00400	372.00400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.45300	380.45300	0.00000	379.98800	379.98800		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			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			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000			0.00	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			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			0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.37000			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	8.38000			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			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	8.39000			0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.38000			0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.34000			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.24000			0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.18000			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.17000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.14000	91.86000	0.00000	8.24000			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.25000			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.40016	106.44174	0.00000	9.26233			2.93	0.00	622,045,528.56	5,844	80,688.00
R186	On 02/05/2024		Bond Future	9.73 Call	856.69000	0.85669	0.00000	1,132.56000			3.49	0.81	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	5.20000	0.00520	0.00000	2.58000			5.200	4.12	(0.01)	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.45468	103.47446	0.00000	9.30034			3.00	0.00	0.00	0	25,511.00
R186	On 07/11/2024		Bond Future	0.00	9.53664	105.91062	0.00000	9.36033			2.87	0.00	0.00	0	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.64622	102.89549	0.00000	9.44377			2.65	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.83164	105.07541	0.00000	9.59466			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			0.00	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			0.00	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			0.00	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			0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	259.74578	259.74578	0.00000	259.33327			0.00	0.00	18,701,696.16	72	460.00
R202	On 01/08/2024		Bond Future	0.00	260.44402	260.44402	0.00000	260.02272			0.00	0.00	18,491,525.42	71	441.00
R202	On 07/11/2024		Bond Future	0.00	266.64401	266.64401	0.00000	266.21180			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.28546	267.28546	0.00000	266.84327			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	273.01734	273.01734	0.00000	272.56441			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			0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.69983	90.75419	0.00000	10.56925			6.28	0.00	22,870,055.88	252	116,295.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.12000	0.00012	0.00000	0.73000			0.120	5.56	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	45.53000	0.04553	0.00000	104.39000			45.530	6.60	0.07	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	503.86000	0.50386	0.00000	769.43000			503.860	7.45	0.43	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	934.59000	0.93459	0.00000	1,289.62000			934.590	7.80	0.61	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,798.22000	1.79822	0.00000	2,243.32000			1,798.220	8.29	0.82	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	7.07000	0.00707	0.00000	4.12000			7.070	9.53	(0.01)	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.54000	0.00054	0.00000	0.30000			0.540	9.62	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	13.15 Put	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	10.80510	88.74441	0.00000	10.66673			6.74	0.00	223,369,679.97	2,517	22,692.00
R2030	On 07/11/2024		Bond Future	0.00	10.92448	90.83338	0.00000	10.77725			6.53	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	11.05350	88.79651	0.00000	10.89696			6.32	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.21933	90.67708	0.00000	11.05248			5.71	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	984.01000	0.98401	0.00000	1,162.18000			984.010	5.75	0.30	0	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,611.05000	1.61105	0.00000	1,424.17000			1,611.050	6.81	(0.36)	0	1,640.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	0.00	11.56799	83.93163	0.00000	11.44295	84.49826			7.89		0.00	1,240,257,696.51	14,777	124,467.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.01000	0.00001			6.30		0.00	0	8,500.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	0.00000	0.00000	0.00000	0.04000	0.00004			6.52		0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.57 Call	0.40000	0.00040	0.00000	1.92000	0.00192	0.400		7.28		0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	0.56000	0.00056	0.00000	2.55000	0.00255	0.560		7.35		0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1.42000	0.00142	0.00000	5.53000	0.00553	1.420		7.55		0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	16.82000	0.01682	0.00000	44.04000	0.04404	16.820		8.23		0.03	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	100.78000	0.10078	0.00000	197.78000	0.19778	100.780		8.92		0.12	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	1,836.02000	1.83602	0.00000	1,421.11000	1.42111	1,836.020		9.27		(0.80)	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,594.27000	1.59427	0.00000	1,214.84000	1.21484	1,594.270		9.46		(0.75)	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	381.51000	0.38151	0.00000	605.42000	0.60542	381.510		9.64		0.31	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	427.27000	0.42727	0.00000	295.00000	0.29500	427.270		10.81		(0.30)	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	9.28000	0.00928	0.00000	5.90000	0.00590	9.280		12.86		(0.01)	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	2.08000	0.00208	0.00000	1.29000	0.00129	2.080		12.86		0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	0.77000	0.00077	0.00000	0.47000	0.00047	0.770		12.86		0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.68884	85.77760	0.00000	11.55781	86.35673			8.26		0.00	161,862,331.20	1,887	26,399.00
R2032	On 07/11/2024	Bond Future	0.00	11.83383	83.62975	0.00000	11.69587	84.22225			8.47		0.00	0	4,260.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	1,982.68000	1.98268	0.00000	2,271.69000	2.27169	1,982.680		9.35		0.46	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	567.16000	0.56716	0.00000	483.87000	0.48387	567.160		10.50		(0.16)	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.98280	85.44621	0.00000	11.83788	86.05136			7.88		0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	12.15295	83.09044	0.00000	12.00052	83.70811			7.42		0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0	0.00	
R2035	On 02/05/2024	Bond Future	0.00	12.27429	81.56745	0.00000	12.19996	81.94382			10.39		0.00	0	154,851.00	
R2035	On 01/08/2024	Bond Future	0.00	12.40116	83.36142	0.00000	12.32366	83.74613			9.92		0.00	0	9,509.00	
R2035	On 07/11/2024	Bond Future	0.00	12.55544	80.80836	0.00000	12.47435	81.20191			10.11		0.00	0	14,838.00	
R2035	On 06/02/2025	Bond Future	0.00	12.71443	82.56375	0.00000	12.62971	82.96560			9.51		0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.88236	79.79726	0.00000	12.79392	80.20728			9.16		0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0	0.00	
R2037	On 02/05/2024	Bond Future	0.00	12.65735	76.27012	0.00000	12.58317	76.64392			11.28		0.00	0	69,129.00	
R2037	On 01/08/2024	Bond Future	0.00	12.79749	73.69141	0.00000	12.72019	74.07353			11.38		0.00	600,142,843.04	8,144	111,309.00
R2037	On 01/08/2024	Bond Future	12.11 Call	610.46000	0.61046	0.00000	712.21000	0.71221	610.460		11.16		0.24	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,293.88000	1.29388	0.00000	1,173.31000	1.17331	1,293.880		12.88		(0.35)	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	578.63000	0.57863	0.00000	519.08000	0.51908	578.630		13.91		(0.18)	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.94978	75.42572	0.00000	12.86914	75.81657			11.04		0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00	13.10471	72.80302	0.00000	13.02067	73.20217			10.98		0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	13.28040	74.34330	0.00000	13.19280	74.75059			10.04		0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	3,520.20000	3.52020	0.00000	3,747.40000	3.74740	3,520.200		10.95		0.54	0	7,500.00	
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000			0.00		0.00	0	0.00	
R2040	On 02/05/2024	Bond Future	0.00	12.89767	76.37249	0.00000	12.82351	76.76576			11.91		0.00	0	124,952.00	
R2040	On 01/08/2024	Bond Future	0.00	13.03935	73.54567	0.00000	12.96211	73.94764			12.05		0.00	0	12,732.00	
R2040	On 01/08/2024	Bond Future	12.28 Call	548.58000	0.54858	0.00000	644.51000	0.64451	548.580		11.69		0.21	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	2,519.90000	2.51990	0.00000	2,314.38000	2.31438	2,519.900		12.71		(0.55)	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	1,867.29000	1.86729	0.00000	2,075.25000	2.07525	1,867.290		12.83		0.48	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	1,263.86000	1.26386	0.00000	1,145.44000	1.14544	1,263.860		13.76		(0.33)	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	13.19256	75.27645	0.00000	13.11202	75.68764			11.70		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	13.34783	72.39977	0.00000	13.26394	72.81967		11.67	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	13.52225	73.93105	0.00000	13.43484	74.35954		10.67	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,285.66000	3.28566	0.00000	3,509.90000	3.50990	3,285.660	11.45	0.50	0.00	0	7,500.00
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	12.97666	72.45084	0.00000	12.90245	72.84370		12.54	0.00	0.00	0	83,286.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,722.36000	2.72236	0.00000	2,399.16000	2.39916	2,722.360	12.54	(0.88)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,640.20000	1.64020	0.00000	1,398.68000	1.39868	1,640.200	13.00	(0.70)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	873.62000	0.87362	0.00000	722.46000	0.72246	873.620	13.48	(0.47)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.11384	69.66299	0.00000	13.03659	70.06449		12.73	0.00	82,063,002.22	1,178	45,920.00
R2044	On 07/11/2024	Bond Future	0.00	13.26167	71.30238	0.00000	13.18116	71.71309		12.38	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.41110	68.46463	0.00000	13.32727	68.88406		12.38	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.57820	69.91247	0.00000	13.49087	70.34053		11.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.87322	71.21216	0.00000	12.80897	71.55930		12.97	0.00	0.00	0	55,873.00
R2048	On 01/08/2024	Bond Future	0.00	12.99563	72.77839	0.00000	12.92884	73.13317		12.42	0.00	0.00	0	202,996.00
R2048	On 07/11/2024	Bond Future	0.00	13.14087	70.03968	0.00000	13.07120	70.40262		12.81	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.28815	71.56092	0.00000	13.21557	71.93152		12.37	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.44070	68.62421	0.00000	13.36514	69.00243		12.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.85923	91.81000	0.00000	12.78997	92.29105		13.02	0.00	476,402,090.00	5,189	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.98633	93.82924	0.00000	12.91423	94.32095		12.47	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.13335	90.16586	0.00000	13.05802	90.66888		12.85	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.27875	92.12360	0.00000	13.20023	92.63728		12.60	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.43743	88.20309	0.00000	13.35550	88.72734		12.89	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	12.36752	63.01464	0.00000	12.28813	63.36825		11.72	0.00	0.00	0	12,940.00
R209	On 01/08/2024	Bond Future	0.00	12.48645	64.40058	0.00000	12.40404	64.76201		11.24	0.00	0.00	0	3,280.00
R209	On 07/11/2024	Bond Future	0.00	12.62510	62.75969	0.00000	12.53928	63.12946		11.45	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.76348	64.12287	0.00000	12.67432	64.50045		10.81	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.91606	62.32522	0.00000	12.82336	62.71059		10.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	0.00	234.04449	234.04449	0.00000	233.95853	233.95853		0.00	0.00	46,340,809.02	198	110.00
R210	On 01/08/2024	Bond Future	0.00	239.24980	239.24980	0.00000	239.16199	239.16199		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00	241.61243	241.61243	0.00000	241.52199	241.52199		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.91919	246.91919	0.00000	246.82598	246.82598		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.80707	248.80707	0.00000	248.71124	248.71124		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	11.19980	81.63086	0.00000	11.08972	82.08135		7.37	0.00	0.00	0	25,660.00
R213	On 01/08/2024	Bond Future	0.00	11.30584	83.42620	0.00000	11.19019	83.88668		7.63	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.44212	81.82891	0.00000	11.32000	82.29997		7.81	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.58748	83.60688	0.00000	11.45867	84.08796		7.36	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.74733	81.81771	0.00000	11.61146	82.30864		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

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	0.00	12.69149	58.56687	0.00000	12.61712	58.90320	12.98	0.00	0.00	0	21,222.00
R214	On 02/05/2024	Bond Future	12.12 Call	68.88000	0.06888	0.00000	110.23000	0.11023	68.880	13.21	0.08	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	77.61000	0.07761	0.00000	122.73000	0.12273	77.610	13.25	0.09	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	479.80000	0.47980	0.00000	391.08000	0.39108	479.800	14.67	(0.34)	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	45.55000	0.04555	0.00000	35.84000	0.03584	45.550	15.87	(0.05)	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.80593	59.85496	0.00000	12.72883	60.19876	12.45	0.00	0.00	0	1,261.00
R214	On 07/11/2024	Bond Future	0.00	12.94214	57.95693	0.00000	12.86199	58.30861	12.77	0.00	14,199,447.85	245	245.00
R214	On 06/02/2025	Bond Future	0.00	13.08008	59.21586	0.00000	12.99686	59.57501	12.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.22317	57.16306	0.00000	13.13684	57.52958	11.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										4,965,886,307.81		51,721	1,660,100.00
Grand Total:										4,965,886,307.81		51,721	1,660,100.00