

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2024

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	928.08100	928.08100	0.00000	928.69100	928.69100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	948.34900	948.34900	0.00000	949.11600	949.11600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	970.69700	970.69700	0.00000	971.47200	971.47200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	991.79700	991.79700	0.00000	992.59800	992.59800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,013.07100	1,013.07100	0.00000	1,013.69300	1,013.69300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,065.27500	1,065.27500	0.00000	1,069.39000	1,069.39000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,088.53900	1,088.53900	0.00000	1,092.91000	1,092.91000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,114.19100	1,114.19100	0.00000	1,118.65200	1,118.65200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,138.41000	1,138.41000	0.00000	1,142.97900	1,142.97900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,162.82900	1,162.82900	0.00000	1,167.27000	1,167.27000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	928.03600	928.03600	0.00000	931.91400	931.91400	0.00	0.00	148,485,760.00	16	91.00
ALBI	On 01/08/2024		Index Future	0.00	948.30200	948.30200	0.00000	952.41000	952.41000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	970.65000	970.65000	0.00000	974.84400	974.84400	0.00	0.00	155,304,000.00	16	16.00
ALBI	On 06/02/2025		Index Future	0.00	991.74800	991.74800	0.00000	996.04300	996.04300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,013.02200	1,013.02200	0.00000	1,017.21100	1,017.21100	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	13.15734	71.11023	0.00000	13.07781	71.44252	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.32952	72.68065	0.00000	13.24368	73.03142	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.53201	70.60849	0.00000	13.44214	70.96653	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.74062	72.15750	0.00000	13.64629	72.52391	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.96106	69.91348	0.00000	13.86604	70.27312	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	13.49829	66.78349	0.00000	13.37838	67.36512	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.65125	68.25837	0.00000	13.52423	68.86336	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.82762	65.61553	0.00000	13.69494	66.23400	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	14.00059	67.05411	0.00000	13.86213	67.68665	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.18939	64.23487	0.00000	14.04784	64.86714	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	914.22300	914.22300	0.00000	918.03200	918.03200	0.00	0.00	0.00	0	314.00
GOVI	On 01/08/2024		GOVI	0.00	934.18800	934.18800	0.00000	938.22300	938.22300	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	956.20300	956.20300	0.00000	960.32200	960.32200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	976.98800	976.98800	0.00000	981.20500	981.20500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	997.94400	997.94400	0.00000	1,002.05800	1,002.05800	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	179.40068	179.40068	0.00000	179.40915	179.40915	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.52931	181.52931	0.00000	181.56592	181.56592	0.00	0.00	90,764,655.00	500	500.00
I2025	On 07/11/2024		Bond Future	0.00	185.85295	185.85295	0.00000	185.88810	185.88810	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	129.36375	129.36375	0.00000	129.36885	129.36885	0.00	0.00	0.00	0	1,247.00
I2029	On 01/08/2024		Bond Future	0.00	132.22068	132.22068	0.00000	132.24609	132.24609	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	133.97086	133.97086	0.00000	133.99518	133.99518		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.91243	136.91243	0.00000	136.93851	136.93851		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.44604	138.44604	0.00000	138.44549	138.44549		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	121.28859	121.28859	0.00000	121.48309	121.48309		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.96720	123.96720	0.00000	124.18491	124.18491		0.00	0.00	8,677,704.00	70	6,877.00
I2033	On 07/11/2024	Bond Future	0.00	125.42413	125.42413	0.00000	125.64540	125.64540		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.17806	128.17806	0.00000	128.40539	128.40539		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.42209	129.42209	0.00000	129.62871	129.62871		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	132.60995	132.60995	0.00000	132.31698	132.31698		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	133.47606	133.47606	0.00000	133.19725	133.19725		0.00	0.00	0.00	0	1,991.00
I2038	On 07/11/2024	Bond Future	0.00	136.65501	136.65501	0.00000	136.36778	136.36778		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.53954	137.53954	0.00000	137.24716	137.24716		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.51653	140.51653	0.00000	140.19003	140.19003		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	113.78088	113.78088	0.00000	114.30529	114.30529		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	116.29364	116.29364	0.00000	116.84762	116.84762		0.00	0.00	0.00	0	10,720.00
I2046	On 07/11/2024	Bond Future	0.00	116.86499	116.86499	0.00000	117.43049	117.43049		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.43041	119.43041	0.00000	120.00949	120.00949		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.76687	119.76687	0.00000	120.33446	120.33446		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	115.08474	115.08474	0.00000	115.86419	115.86419		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	115.32943	115.32943	0.00000	116.14407	116.14407		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	118.07616	118.07616	0.00000	118.90874	118.90874		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.31051	118.31051	0.00000	119.16218	119.16218		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.87107	120.87107	0.00000	121.71713	121.71713		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	347.53100	347.53100	0.00000	348.23000	348.23000		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	355.20600	355.20600	0.00000	355.97400	355.97400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.66700	363.66700	0.00000	364.45000	364.45000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.65400	371.65400	0.00000	372.45700	372.45700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.70600	379.70600	0.00000	380.45300	380.45300		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
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	9.42659	106.38055	0.00000	9.40016	106.44174		2.95	0.00	324,886,199.70	3,054	80,088.00
R186	On 02/05/2024		Bond Future	9.73 Call	784.23000	0.78423	0.00000	856.69000	0.85669	784.230	3.24	0.81	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	3.73000	0.00373	0.00000	5.20000	0.00520	3.730	3.95	(0.01)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.49192	103.39575	0.00000	9.45468	103.47446		2.99	0.00	0.00	0	25,511.00
R186	On 07/11/2024		Bond Future	0.00	9.57843	105.83158	0.00000	9.53664	105.91062		2.89	0.00	259,710,697.32	2,454	35,599.00
R186	On 06/02/2025		Bond Future	0.00	9.69469	102.81400	0.00000	9.64622	102.89549		2.68	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.87380	105.01365	0.00000	9.83164	105.07541		2.30	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	259.53560	259.53560	0.00000	259.74578	259.74578		0.00	0.00	0.00	0	460.00
R202	On 01/08/2024		Bond Future	0.00	260.18928	260.18928	0.00000	260.44402	260.44402		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	266.38642	266.38642	0.00000	266.64401	266.64401		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	267.01997	267.01997	0.00000	267.28546	267.28546		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.79998	272.79998	0.00000	273.01734	273.01734		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	10.71968	90.67679	0.00000	10.69983	90.75419		6.23	0.00	151,067,532.14	1,666	115,649.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.01000	0.00001	0.00000	0.12000	0.00012	0.010	4.92	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	23.31000	0.02331	0.00000	45.53000	0.04553	23.310	6.04	0.04	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	416.18000	0.41618	0.00000	503.86000	0.50386	416.180	6.96	0.40	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	833.98000	0.83398	0.00000	934.59000	0.93459	833.980	7.33	0.60	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,699.54000	1.69954	0.00000	1,798.22000	1.79822	1,699.540	7.86	0.83	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	4.70000	0.00470	0.00000	7.07000	0.00707	4.700	9.15	(0.01)	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.46000	0.00046	0.00000	0.54000	0.00054	0.460	9.63	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		9.63	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.82988	88.65122	0.00000	10.80510	88.74441		6.69	0.00	113,030,305.50	1,275	23,848.00
R2030	On 07/11/2024		Bond Future	0.00	10.95048	90.73939	0.00000	10.92448	90.83338		6.58	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	11.08137	88.69975	0.00000	11.05350	88.79651		6.44	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	11.24346	90.59685	0.00000	11.21933	90.67708		5.72	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	912.50000	0.91250	0.00000	984.01000	0.98401	912.500	5.61	0.29	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,589.43000	1.58943	0.00000	1,611.05000	1.61105	1,589.430	6.68	(0.36)	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 31/01/2030	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
R2032	On 02/05/2024	Bond Future	0.00	11.58749	83.84371	0.00000	0.00000	11.56799	83.93163		7.83	0.00	155,194,707.21	1,851	123,236.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		5.19	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36 Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		5.44	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57 Call	0.03000	0.00003	0.00000	0.40000	0.00040	0.030	0.030	6.28	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59 Call	0.04000	0.00004	0.00000	0.56000	0.00056	0.040	0.040	6.36	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	0.17000	0.00017	0.00000	1.42000	0.00142	0.170	0.170	6.58	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	5.56000	0.00556	0.00000	16.82000	0.01682	5.560	5.560	7.34	0.01	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	57.49000	0.05749	0.00000	100.78000	0.10078	57.490	57.490	8.12	0.08	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,857.79000	1.85779	0.00000	1,836.02000	1.83602	1,857.790	1,857.790	8.49	(0.84)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,603.08000	1.60308	0.00000	1,594.27000	1.59427	1,603.080	1,603.080	8.71	(0.79)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	290.70000	0.29070	0.00000	381.51000	0.38151	290.700	290.700	8.91	0.27	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	391.50000	0.39150	0.00000	427.27000	0.42727	391.500	391.500	10.17	(0.30)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	7.54000	0.00754	0.00000	9.28000	0.00928	7.540	7.540	12.67	(0.01)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	1.86000	0.00186	0.00000	2.08000	0.00208	1.860	1.860	12.89	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	0.66000	0.00066	0.00000	0.77000	0.00077	0.660	0.660	12.89	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.71225	85.67468	0.00000	11.68884	85.77760			8.20	0.00	267,305,001.60	3,120	27,630.00
R2032	On 07/11/2024	Bond Future	0.00	11.85822	83.52557	0.00000	11.83383	83.62975			8.58	0.00	0.00	0	4,260.00
R2032	On 07/11/2024	Bond Future	11.64 Call	1,832.15000	1.83215	0.00000	1,982.68000	1.98268	1,832.150	1,832.150	8.96	0.45	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36 Put	606.16000	0.60616	0.00000	567.16000	0.56716	606.160	606.160	10.67	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	12.00858	85.33916	0.00000	11.98280	85.44621			8.05	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.17577	82.99847	0.00000	12.15295	83.09044			7.32	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	12.37434	81.06475	0.00000	12.27429	81.56745			10.57	0.00	129,622,535.25	1,599	153,252.00
R2035	On 01/08/2024	Bond Future	0.00	12.50806	82.83501	0.00000	12.40116	83.36142			10.12	0.00	132,453,180.99	1,599	11,108.00
R2035	On 07/11/2024	Bond Future	0.00	12.66711	80.27083	0.00000	12.55544	80.80836			10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00	12.83133	82.01391	0.00000	12.71443	82.56375			9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	13.00090	79.25232	0.00000	12.88236	79.79726			8.97	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	12.73199	75.89677	0.00000	12.65735	76.27012			11.46	0.00	127,582,470.37	1,681	67,448.00
R2037	On 01/08/2024	Bond Future	0.00	12.87767	73.29809	0.00000	12.79749	73.69141			11.61	0.00	124,826,647.27	1,703	113,012.00
R2037	On 01/08/2024	Bond Future	12.11 Call	499.23000	0.49923	0.00000	610.46000	0.61046	499.230	499.230	11.01	0.21	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,405.04000	1.40504	0.00000	1,293.88000	1.29388	1,405.040	1,405.040	12.73	(0.38)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	633.38000	0.63338	0.00000	578.63000	0.57863	633.380	633.380	13.79	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	13.03324	75.02438	0.00000	12.94978	75.42572			11.26	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.19187	72.39238	0.00000	13.10471	72.80302			11.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.36799	73.93937	0.00000	13.28040	74.34330			9.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,031.71000	3.03171	0.00000	3,520.20000	3.52020	3,031.710	3,031.710	10.06	0.52	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			0.00	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	13.01767	75.74304	0.00000	12.89767	76.37249			12.09	0.00	154,818,773.76	2,044	122,908.00
R2040	On 01/08/2024	Bond Future	0.00	13.16665	72.89065	0.00000	13.03935	73.54567			12.29	0.00	148,988,488.60	2,044	12,732.00
R2040	On 01/08/2024	Bond Future	12.28 Call	401.79000	0.40179	0.00000	548.58000	0.54858	401.790	401.790	11.53	0.17	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,857.15000	2.85715	0.00000	2,519.90000	2.51990	2,857.150	2,857.150	12.51	(0.60)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,529.68000	1.52968	0.00000	1,867.29000	1.86729	1,529.680	1,529.680	12.63	0.43	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,457.65000	1.45765	0.00000	1,263.86000	1.26386	1,457.650	1,457.650	13.58	(0.37)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.32517	74.60726	0.00000	13.19256	75.27645			11.92	0.00	234,789,047.22	3,147	8,677.00
R2040	On 06/02/2025	Bond Future	0.00	13.48620	71.71545	0.00000	13.34783	72.39977			12.32	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
R2040	On 08/05/2025	Bond Future	0.00	13.66338	73.24759	0.00000	13.52225	73.93105		11.59	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,139.05000	3.13905	0.00000	3,285.66000	3.28566	3,139.050	12.08	0.48	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	13.10171	71.79715	0.00000	12.97666	72.45084		12.71	0.00	0.00	0	83,286.00
R2044	On 02/05/2024	Bond Future	12.50 Put	3,299.49000	3.29949	0.00000	2,722.36000	2.72236	3,299.490	12.26	(0.94)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	2,098.14000	2.09814	0.00000	1,640.20000	1.64020	2,098.140	12.71	(0.80)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	1,177.54000	1.17754	0.00000	873.62000	0.87362	1,177.540	13.18	(0.59)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.24626	68.98375	0.00000	13.11384	69.66299		12.96	0.00	134,794,247.50	1,954	45,920.00
R2044	On 07/11/2024	Bond Future	0.00	13.39958	70.60834	0.00000	13.26167	71.30238		12.59	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.55493	67.75500	0.00000	13.41110	68.46463		12.65	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.72516	69.20231	0.00000	13.57820	69.91247		11.37	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	12.98325	70.62476	0.00000	12.87322	71.21216		13.12	0.00	68,364,767.68	968	55,218.00
R2048	On 01/08/2024	Bond Future	0.00	13.11217	72.16705	0.00000	12.99563	72.77839		12.61	0.00	39,258,875.20	544	203,521.00
R2048	On 07/11/2024	Bond Future	0.00	13.26233	69.41505	0.00000	13.14087	70.03968		13.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.41492	70.92219	0.00000	13.28815	71.56092		12.20	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.56986	67.98639	0.00000	13.44070	68.62421		11.38	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	12.98942	90.91840	0.00000	12.85923	91.81000		13.15	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.12403	92.90386	0.00000	12.98633	93.82924		12.64	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.27718	89.21992	0.00000	13.13335	90.16586		13.03	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.42892	91.15650	0.00000	13.27875	92.12360		12.53	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.59131	87.23414	0.00000	13.43743	88.20309		12.27	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	12.44733	62.66194	0.00000	12.36752	63.01464		11.93	0.00	77,826,129.48	1,242	11,698.00
R209	On 01/08/2024	Bond Future	0.00	12.57156	64.03032	0.00000	12.48645	64.40058		11.47	0.00	79,525,657.44	1,242	4,522.00
R209	On 07/11/2024	Bond Future	0.00	12.71358	62.38162	0.00000	12.62510	62.75969		11.68	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.85559	63.73609	0.00000	12.76348	64.12287		10.90	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	13.00874	61.94320	0.00000	12.91606	62.32522		9.95	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	234.03511	234.03511	0.00000	234.04449	234.04449		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024	Bond Future	0.00	239.20368	239.20368	0.00000	239.24980	239.24980		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00	241.56825	241.56825	0.00000	241.61243	241.61243		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.87192	246.87192	0.00000	246.91919	246.91919		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.80796	248.80796	0.00000	248.80707	248.80707		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	11.23972	81.46827	0.00000	11.19980	81.63086		7.29	0.00	50,673,263.94	622	25,038.00
R213	On 01/08/2024	Bond Future	0.00	11.35098	83.24735	0.00000	11.30584	83.42620		7.58	0.00	51,779,851.70	622	622.00
R213	On 07/11/2024	Bond Future	0.00	11.48951	81.64703	0.00000	11.44212	81.82891		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.63766	83.42042	0.00000	11.58748	83.60688		7.47	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.79563	81.64408	0.00000	11.74733	81.81771		6.94	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	12.81161	58.03009	0.00000	12.69149	58.56687		13.17	0.00	33,657,452.20	580	21,492.00

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	
R214	On 02/05/2024	Bond Future	12.12	Call	27.39000	0.02739	0.00000	68.88000	0.06888	27.390	12.93	0.04	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14	Call	31.61000	0.03161	0.00000	77.61000	0.07761	31.610	12.96	0.04	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	655.59000	0.65559	0.00000	479.80000	0.47980	655.590	14.39	(0.44)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	66.97000	0.06697	0.00000	45.55000	0.04555	66.970	15.63	(0.07)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.93254	59.29733	0.00000	12.80593	59.85496		12.67	0.00	4,150,813.10	70	1,331.00
R214	On 07/11/2024	Bond Future	0.00		13.07367	57.38707	0.00000	12.94214	57.95693		13.01	0.00	0.00	0	245.00
R214	On 06/02/2025	Bond Future	0.00		13.21686	58.63319	0.00000	13.08008	59.21586		12.60	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		13.36235	56.57990	0.00000	13.22317	57.16306		12.58	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 : 3,267,538,764.17 35,683 1,658,714.00

Grand Total: 3,267,538,764.17 35,683 1,658,714.00