

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/05/2024		Index Future	0.00	931.39300	931.39300	0.00000	929.86000	929.86000		0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	952.17400	952.17400	0.00000	950.08800	950.08800		0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	974.65800	974.65800	0.00000	972.51800	972.51800		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	995.86700	995.86700	0.00000	993.67500	993.67500		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,017.39300	1,017.39300	0.00000	1,015.14800	1,015.14800		0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,078.16800	1,078.16800	0.00000	1,075.23100	1,075.23100		0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,103.32400	1,103.32400	0.00000	1,098.62100	1,098.62100		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,129.37700	1,129.37700	0.00000	1,124.55800	1,124.55800		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,153.95300	1,153.95300	0.00000	1,149.02300	1,149.02300		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,178.89600	1,178.89600	0.00000	1,173.85300	1,173.85300		0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.20000	939.20000	0.00000	937.16700	937.16700		0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	960.80800	960.80800	0.00000	957.55300	957.55300		0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	983.49600	983.49600	0.00000	980.16000	980.16000		0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,004.89700	1,004.89700	0.00000	1,001.48300	1,001.48300		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,026.61900	1,026.61900	0.00000	1,023.12500	1,023.12500		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	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.85000	72.40615	0.00000	12.89678	72.20683		0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.98895	74.08632	0.00000	13.05869	73.79541		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.17356	72.05136	0.00000	13.24679	71.75336		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.36446	73.63413	0.00000	13.44123	73.32938		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.56351	71.43490	0.00000	13.64402	71.12322		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	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	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.18500	68.32099	0.00000	13.21157	68.18833		0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.30042	69.95191	0.00000	13.35403	69.68851		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.46005	67.35289	0.00000	13.51611	67.08303		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.61703	68.83166	0.00000	13.67547	68.55567		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.78627	66.06294	0.00000	13.84729	65.78074		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	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	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	0.00
GOVI	On 02/05/2024		GOVI	0.00	925.02100	925.02100	0.00000	923.00100	923.00100		0.00	55,501,260.00	6	0.00
GOVI	On 01/08/2024		GOVI	0.00	946.28500	946.28500	0.00000	943.08000	943.08000		0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	968.63000	968.63000	0.00000	965.34500	965.34500		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	989.70800	989.70800	0.00000	986.34600	986.34600		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,011.10100	1,011.10100	0.00000	1,007.66000	1,007.66000		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	0.00
I2025	On 02/05/2024		Bond Future	0.00	179.57515	179.57515	0.00000	179.49772	179.49772		0.00	247,634,131.85	1,379	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.71276	181.71276	0.00000	181.60119	181.60119		0.00	0.00	0	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	186.04989	186.04989	0.00000	185.93529	185.93529		0.00	0.00	0	4,944.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 02/05/2024		Bond Future	0.00	128.32673	128.32673	0.00000	128.33031	128.33031		0.00	40,807,900.14	318	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.23976	131.23976	0.00000	131.15362	131.15362		0.00	0.00	0	8,481.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2029	On 07/11/2024	Bond Future	0.00	132.96519	132.96519	0.00000	132.87688	132.87688		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.88828	135.88828	0.00000	135.79758	135.79758		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.41344	137.41344	0.00000	137.32065	137.32065		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	120.77362	120.77362	0.00000	120.74792	120.74792		0.00	0.00	92,633,366.54	767	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.23750	123.23750	0.00000	123.40449	123.40449		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.67409	124.67409	0.00000	124.84491	124.84491		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.41495	127.41495	0.00000	127.58910	127.58910		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.65425	128.65425	0.00000	128.83211	128.83211		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	131.51962	131.51962	0.00000	131.56399	131.56399		0.00	0.00	275,533,603.90	2,095	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.56054	132.56054	0.00000	132.38213	132.38213		0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.72432	135.72432	0.00000	135.54149	135.54149		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	136.57909	136.57909	0.00000	136.39218	136.39218		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.55862	139.55862	0.00000	139.36719	139.36719		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	112.80305	112.80305	0.00000	112.94975	112.94975		0.00	0.00	1,235,080,594.45	10,949	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.28463	115.28463	0.00000	115.43466	115.43466		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.82521	115.82521	0.00000	115.97877	115.97877		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.37093	118.37093	0.00000	118.52762	118.52762		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.68996	118.68996	0.00000	118.85037	118.85037		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	114.00988	114.00988	0.00000	113.79484	113.79484		0.00	0.00	1,197,673,789.40	10,505	0.00
I2050	On 01/08/2024	Bond Future	0.00	114.39910	114.39910	0.00000	113.98479	113.98479		0.00	0.00	0.00	0	11,395.00
I2050	On 07/11/2024	Bond Future	0.00	117.12954	117.12954	0.00000	116.70498	116.70498		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	117.33205	117.33205	0.00000	116.89831	116.89831		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.89158	119.89158	0.00000	119.44792	119.44792		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	345.19600	345.19600	0.00000	345.10100	345.10100		0.00	0.00	69,039,200.00	20	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.95600	352.95600	0.00000	352.69400	352.69400		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	361.38100	361.38100	0.00000	361.11200	361.11200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.32700	369.32700	0.00000	369.05000	369.05000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.39000	377.39000	0.00000	377.10500	377.10500		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

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 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
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 15/05/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		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 16/10/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		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 18/06/2025		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		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 17/12/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.37000	106.51163	0.00000	9.43091	106.37055	3.26	0.00	5,077,622,425.36	47,672	0.00	
R186	On 01/08/2024		Bond Future	0.00	9.38255	103.62712	0.00000	9.50102	103.37653	3.13	0.00	0.00	0	89,018.00	
R186	On 07/11/2024		Bond Future	0.00	9.45061	106.07360	0.00000	9.58619	105.81691	3.00	0.00	17,183,923.20	162	34,960.00	
R186	On 06/02/2025		Bond Future	0.00	9.54602	103.06423	0.00000	9.70206	102.80162	2.76	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.68715	105.28748	0.00000	9.87024	105.01886	2.55	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	258.34719	258.34719	0.00000	258.19073	258.19073	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	259.03414	259.03414	0.00000	258.77151	258.77151	0.00	0.00	0.00	0	441.00	
R202	On 07/11/2024		Bond Future	0.00	265.21682	265.21682	0.00000	264.94760	264.94760	0.00	0.00	0.00	0	460.00	
R202	On 06/02/2025		Bond Future	0.00	265.80188	265.80188	0.00000	265.52660	265.52660	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	271.60107	271.60107	0.00000	271.31880	271.31880	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	10.63000	91.02716	0.00000	10.66124	90.90491	8.25	0.00	4,755,622,947.04	52,244	0.00	
R2030	On 01/08/2024		Bond Future	0.00	10.72639	89.04122	0.00000	10.77004	88.87646	8.16	0.00	151,459,115.22	1,701	116,790.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	679.14000	0.67914	0.00000	644.22000	0.64422	679.140	8.14	0.30	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,471.77000	1.47177	0.00000	1,406.89000	1.40689	1,471.770	8.47	0.50	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	720.75000	0.72075	0.00000	783.71000	0.78371	720.750	8.99	(0.28)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.83905	91.14310	0.00000	10.88557	90.97428	7.14	0.00	5,559,729.10	61	33,476.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	921.53000	0.92153	0.00000	877.47000	0.87747	921.530	7.01	0.32	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	1,681.94000	1.68194	0.00000	1,613.54000	1.61354	1,681.940	7.27	0.47	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	733.51000	0.73351	0.00000	781.55000	0.78155	733.510	8.23	(0.23)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.96214	89.11464	0.00000	11.01170	88.94189	7.55	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	11.11158	91.03641	0.00000	11.16452	90.85964	7.10	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	10.31 Call	1,407.41000	1.40741	0.00000	1,353.18000	1.35318	1,407.410	6.84	0.35	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	1,956.07000	1.95607	0.00000	1,888.21000	1.88821	1,956.070	7.06	0.43	0.00	0	2,280.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
R2030	On 08/05/2025	Bond Future	11.86	Put	1,786.36000		1.78636	0.00000	1,856.39000	1.85639	1,786.360	7.89	(0.35)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,417.88000		1.41788	0.00000	1,476.58000	1.47658	1,417.880	8.19	(0.29)	0.00	0	2,280.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	0.00		11.48500		84.30715	0.00000	11.52638	84.11963		10.46	0.00	9,463,983,430.40	112,256	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.57510		86.28001	0.00000	11.64986	85.94934		10.09	0.00	145,985,776.92	1,692	100,501.00
R2032	On 01/08/2024	Bond Future	11.11	Call	919.59000		0.91959	0.00000	832.31000	0.83231	919.590	10.20	0.33	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,923.51000		1.92351	0.00000	1,775.05000	1.77505	1,923.510	10.75	0.52	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	759.39000		0.75939	0.00000	863.10000	0.86310	759.390	11.56	(0.25)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	564.35000		0.56435	0.00000	647.80000	0.64780	564.350	11.83	(0.19)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.71279		84.14929	0.00000	11.79157	83.81067		9.73	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,265.71000		1.26571	0.00000	1,165.26000	1.16526	1,265.710	9.61	0.34	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,225.11000		2.22511	0.00000	2,077.19000	2.07719	2,225.110	10.08	0.49	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,292.29000		2.29229	0.00000	2,141.53000	2.14153	2,292.290	10.11	0.49	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	879.14000		0.87914	0.00000	964.66000	0.96466	879.140	11.54	(0.21)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	601.98000		0.60198	0.00000	665.63000	0.66563	601.980	11.87	(0.15)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.85521		85.97869	0.00000	11.93806	85.63243		9.80	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.01077		83.66639	0.00000	12.09801	83.31238		9.71	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	0.00	
R2035	On 02/05/2024	Bond Future	0.00		12.11000		82.40266	0.00000	12.15640	82.16554		12.49	0.00	9,532,669,319.44	115,684	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.20786		84.32583	0.00000	12.28226	83.95271		12.10	0.00	12,817,526.16	152	75,775.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,124.63000		2.12463	0.00000	1,962.90000	1.96290	2,124.630	12.77	0.51	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,640.14000		1.64014	0.00000	1,818.04000	1.81804	1,640.140	13.14	(0.40)	(25,022,137.14)	5,100	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,549.52000		1.54952	0.00000	1,720.97000	1.72097	1,549.520	13.21	(0.38)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	807.21000		0.80721	0.00000	916.26000	0.91626	807.210	14.00	(0.23)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	778.02000		0.77802	0.00000	884.18000	0.88418	778.020	14.05	(0.22)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.35201		81.80083	0.00000	12.42990	81.41880		12.44	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,632.63000		2.63263	0.00000	2,469.40000	2.46940	2,632.630	12.70	0.48	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,553.41000		1.55341	0.00000	1,680.61000	1.68061	1,553.410	14.06	(0.29)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.50145		83.57942	0.00000	12.58291	83.18881		12.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.65323		80.86569	0.00000	12.73836	80.46639		12.10	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	0.00	
R2037	On 02/05/2024	Bond Future	0.00		12.45000		77.32194	0.00000	12.50153	77.05851		13.54	0.00	3,202,442,788.98	41,417	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.56963		74.82616	0.00000	12.63889	74.47855		13.88	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,094.53000		1.09453	0.00000	1,001.61000	1.00161	1,094.530	13.65	0.34	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,086.43000		1.08643	0.00000	1,212.55000	1.21255	1,086.430	15.45	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	492.04000		0.49204	0.00000	562.58000	0.56258	492.040	16.51	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.71092		76.59232	0.00000	12.78322	76.23637		13.56	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.85540		73.99648	0.00000	12.93080	73.63255		14.61	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.01422		75.59123	0.00000	13.09289	75.21917		13.31	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,017.83000		3.01783	0.00000	2,868.06000	2.86806	3,017.830	13.12	0.44	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,887.54000		4.88754	0.00000	4,686.11000	4.68611	4,887.540	13.90	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,026.04000		5.02604	0.00000	4,821.41000	4.82141	5,026.040	13.95	0.59	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	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		12.72000		77.32018	0.00000	12.75155	77.15050		14.30	0.00	7,019,048,620.22	90,779	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 01/08/2024	Bond Future	0.00	12.83709	74.60563	0.00000	12.89073	74.32220		14.71	0.00	0.00	0	44,910.00
R2040	On 01/08/2024	Bond Future	12.28 Call	979.61000	0.97961	0.00000	916.79000	0.91679	979.610	14.32	0.30	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,172.06000	2.17206	0.00000	2,332.66000	2.33266	2,172.060	15.39	(0.47)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,606.25000	2.60625	0.00000	2,476.30000	2.47630	2,606.250	15.52	0.56	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,102.15000	1.10215	0.00000	1,206.25000	1.20625	1,102.150	16.49	(0.28)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.98058	76.36654	0.00000	13.03655	76.07625		14.39	0.00	125,012,025.98	1,637	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.12666	73.51508	0.00000	13.18500	73.21829		15.56	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.28587	75.09907	0.00000	13.34671	74.79562		14.19	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	3,041.71000	3.04171	0.00000	2,925.20000	2.92520	3,041.710	13.93	0.43	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	4,774.87000	4.77487	0.00000	4,619.86000	4.61986	4,774.870	14.68	0.56	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	4,972.26000	4.97226	0.00000	4,813.53000	4.81353	4,972.260	14.76	0.57	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	12.80500	73.36525	0.00000	12.83150	73.22278		15.07	0.00	4,562,364,801.75	62,187	0.00
R2044	On 01/08/2024	Bond Future	0.00	12.91255	70.71742	0.00000	12.96611	70.43423		15.54	0.00	0.00	0	119,241.00
R2044	On 07/11/2024	Bond Future	0.00	13.05087	72.38652	0.00000	13.10672	72.09650		15.22	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.19126	69.57385	0.00000	13.24945	69.27731		16.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.34360	71.07281	0.00000	13.40425	70.76964		15.05	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	12.70000	72.15515	0.00000	12.72633	72.01035		15.57	0.00	1,690,450,854.20	23,428	0.00
R2048	On 01/08/2024	Bond Future	0.00	12.79808	73.83722	0.00000	12.84620	73.57665		15.14	0.00	0.00	0	244,530.00
R2048	On 07/11/2024	Bond Future	0.00	12.93386	71.12822	0.00000	12.98407	70.86137		15.73	0.00	31,509,801.46	443	11,423.00
R2048	On 06/02/2025	Bond Future	0.00	13.07216	72.67452	0.00000	13.12450	72.40168		16.06	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.21045	69.78874	0.00000	13.26496	69.50980		15.56	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	12.66000	93.20668	0.00000	12.68637	93.01953		15.59	0.00	483,649,462.52	5,189	0.00
R2053	On 01/08/2024	Bond Future	0.00	12.75628	95.41579	0.00000	12.80969	95.04283		15.14	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.89210	91.79568	0.00000	12.94791	91.41373		15.74	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.02697	93.79073	0.00000	13.08516	93.40024		16.07	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.16927	89.94113	0.00000	13.23001	89.54182		15.56	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	12.19000	63.80919	0.00000	12.23631	63.60057		14.09	0.00	462,297,581.55	7,245	0.00
R209	On 01/08/2024	Bond Future	0.00	12.28498	65.28933	0.00000	12.35376	64.98396		13.71	0.00	0.00	0	15,309.00
R209	On 07/11/2024	Bond Future	0.00	12.41430	63.67339	0.00000	12.48597	63.36068		14.08	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.54409	65.05766	0.00000	12.61862	64.73794		14.39	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.68209	63.30421	0.00000	12.75963	62.97743		13.75	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	233.74514	233.74514	0.00000	233.40164	233.40164		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.84375	238.84375	0.00000	238.53654	238.53654		0.00	0.00	5,971,093.75	25	1,336.00
R210	On 07/11/2024	Bond Future	0.00	241.19280	241.19280	0.00000	240.87813	240.87813		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.49474	246.49474	0.00000	246.17240	246.17240		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.44234	248.44234	0.00000	248.11297	248.11297		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

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
R213	On 02/05/2024	Bond Future	0.00	11.14500	81.85473	0.00000	11.18625	81.68614	9.84	0.00	1,519,796,771.91	18,567	0.00
R213	On 01/08/2024	Bond Future	0.00	11.23754	83.69775	0.00000	11.29658	83.46295	9.36	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.36860	82.11209	0.00000	11.43102	81.87158	8.56	0.00	81,208,857.01	989	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.50949	83.89773	0.00000	11.57543	83.65173	8.79	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.65639	82.14589	0.00000	11.72606	81.89432	8.71	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	12.50500	59.41611	0.00000	12.53125	59.29539	15.58	0.00	761,833,362.42	12,822	0.00
R214	On 01/08/2024	Bond Future	0.00	12.58996	60.82620	0.00000	12.64303	60.58516	15.17	0.00	67,517,082.00	1,110	10,484.00
R214	On 07/11/2024	Bond Future	0.00	12.71668	58.95491	0.00000	12.77188	58.70806	15.69	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.84566	60.23671	0.00000	12.90302	59.98428	16.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.97469	58.22811	0.00000	13.03424	57.97002	15.47	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 :											52,364,889,005.73	628,601	1,575,226.00
Grand Total:											52,364,889,005.73	628,601	1,575,226.00