

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2024

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	931.39300	931.39300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	952.96600	952.96600	0.00000	952.17400	952.17400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	975.67200	975.67200	0.00000	974.65800	974.65800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	997.09200	997.09200	0.00000	995.86700	995.86700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,018.94700	1,018.94700	0.00000	1,017.39300	1,017.39300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,040.11200	1,040.11200	0.00000	1,040.11200	1,040.11200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,078.16800	1,078.16800	0.00000	1,078.16800	1,078.16800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,103.32500	1,103.32500	0.00000	1,103.32400	1,103.32400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,129.61300	1,129.61300	0.00000	1,129.37700	1,129.37700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.41300	1,154.41300	0.00000	1,153.95300	1,153.95300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,179.71600	1,179.71600	0.00000	1,178.89600	1,178.89600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,204.22100	1,204.22100	0.00000	1,204.22100	1,204.22100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.20000	939.20000	0.00000	939.20000	939.20000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	960.65900	960.65900	0.00000	960.80800	960.80800	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	983.54800	983.54800	0.00000	983.49600	983.49600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,005.14200	1,005.14200	0.00000	1,004.89700	1,004.89700	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,027.17300	1,027.17300	0.00000	1,026.61900	1,026.61900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,048.50900	1,048.50900	0.00000	1,048.50900	1,048.50900	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	12.26000	74.98557	0.00000	12.26000	74.98557	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.00267	74.02896	0.00000	12.98895	74.08632	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.18414	72.00821	0.00000	13.17356	72.05136	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.37199	73.60416	0.00000	13.36446	73.63413	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.56573	71.42628	0.00000	13.56351	71.43490	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.79326	72.91608	0.00000	13.79326	72.91608	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	12.65000	71.08546	0.00000	12.65000	71.08546	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.31430	69.88355	0.00000	13.30042	69.95191	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.47149	67.29767	0.00000	13.46005	67.35289	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.62613	68.78856	0.00000	13.61703	68.83166	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.79124	66.03988	0.00000	13.78627	66.06294	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.97715	67.41367	0.00000	13.97715	67.41367	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	925.02100	925.02100	0.00000	925.02100	925.02100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	946.18200	946.18200	0.00000	946.28500	946.28500	0.00	0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	968.72600	968.72600	0.00000	968.63000	968.63000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	989.99400	989.99400	0.00000	989.70800	989.70800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,011.69400	1,011.69400	0.00000	1,011.10100	1,011.10100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,032.70800	1,032.70800	0.00000	1,032.70800	1,032.70800	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

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
I2025	On 02/05/2024	Bond Future	0.00	176.06000	176.06000	0.00000	176.06000	176.06000		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	181.74030	181.74030	0.00000	181.71276	181.71276		0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024	Bond Future	0.00	186.11703	186.11703	0.00000	186.04989	186.04989		0.00	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	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	0.00	127.53000	127.53000	0.00000	127.53000	127.53000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.26701	131.26701	0.00000	131.23976	131.23976		0.00	0.00	0.00	0	8,481.00
I2029	On 07/11/2024	Bond Future	0.00	133.02091	133.02091	0.00000	132.96519	132.96519		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.97109	135.97109	0.00000	135.88828	135.88828		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.53895	137.53895	0.00000	137.41344	137.41344		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.42102	140.42102	0.00000	140.42102	140.42102		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	121.07000	121.07000	0.00000	121.07000	121.07000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.36106	123.36106	0.00000	123.23750	123.23750		0.00	0.00	5,674,608.76	46	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.82674	124.82674	0.00000	124.67409	124.67409		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.59520	127.59520	0.00000	127.41495	127.41495		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.87664	128.87664	0.00000	128.65425	128.65425		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	131.57730	131.57730	0.00000	131.57730	131.57730		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	132.09000	132.09000	0.00000	132.09000	132.09000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.29204	132.29204	0.00000	132.56054	132.56054		0.00	0.00	5,556,265.68	42	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.47784	135.47784	0.00000	135.72432	135.72432		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	136.35332	136.35332	0.00000	136.57909	136.57909		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.36937	139.36937	0.00000	139.55862	139.55862		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.10997	140.10997	0.00000	140.10997	140.10997		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	116.83000	116.83000	0.00000	116.83000	116.83000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.13575	115.13575	0.00000	115.28463	115.28463		0.00	0.00	5,641,651.75	49	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.69716	115.69716	0.00000	115.82521	115.82521		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.26257	118.26257	0.00000	118.37093	118.37093		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.61466	118.61466	0.00000	118.68996	118.68996		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.09767	121.09767	0.00000	121.09767	121.09767		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	116.87000	116.87000	0.00000	116.87000	116.87000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.84212	113.84212	0.00000	114.39910	114.39910		0.00	0.00	5,578,263.88	49	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	116.58374	116.58374	0.00000	117.12954	117.12954		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.79665	116.79665	0.00000	117.33205	117.33205		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.38003	119.38003	0.00000	119.89158	119.89158		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.45231	119.45231	0.00000	119.45231	119.45231		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	345.19600	345.19600		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.58500	352.58500	0.00000	352.95600	352.95600		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	361.07600	361.07600	0.00000	361.38100	361.38100		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.08600	369.08600	0.00000	369.32700	369.32700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.25600	377.25600	0.00000	377.39000	377.39000		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	
IGOV	On 07/08/2025		Index Future	0.00	385.17100	385.17100	0.00000	385.17100	385.17100		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
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	8.34000	91.66000	0.00000	8.33500	91.66500		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	8.34000	91.66000	0.00000	8.34500	91.65500		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	8.36000	91.64000	0.00000	8.37000	91.63000		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	8.00000	109.75117	0.00000	8.00000	109.75117		3.26	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.34220	103.71265	0.00000	9.38255	103.62712		3.11	0.00	900,122,089.35	8,679	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.39268	106.18354	0.00000	9.45061	106.07360		2.83	0.00	3,716,423.90	35	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.46743	103.19683	0.00000	9.54602	103.06423		2.73	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.57342	105.45482	0.00000	9.68715	105.28748		2.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.81336	102.31984	0.00000	9.81336	102.31984		2.19	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	578.84000	0.57884	0.00000	579.77000	0.57977	578.840	1.96	0.37	7,207,730.02	1,983	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	788.71000	0.78871	0.00000	789.81000	0.78981	788.710	2.27	(0.41)	(15,845,855.11)	3,966	1,983.00
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	255.89000	255.89000	0.00000	255.89000	255.89000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	259.09253	259.09253	0.00000	259.03414	259.03414		0.00	0.00	5,700,035.66	22	441.00
R202	On 07/11/2024		Bond Future	0.00	265.33229	265.33229	0.00000	265.21682	265.21682		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.97035	265.97035	0.00000	265.80188	265.80188		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.85418	271.85418	0.00000	271.60107	271.60107		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	272.18054	272.18054	0.00000	272.18054	272.18054		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	9.82000	94.27115	0.00000	9.82000	94.27115		8.25	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 01/08/2024	Bond Future	0.00	10.70905	89.10678	0.00000	10.72639	89.04122		8.19	0.00	770,951,860.56	8,652	117,435.00
R2030	On 01/08/2024	Bond Future	10.21 Call	696.77000	0.69677	0.00000	679.14000	0.67914	696.770	8.17	0.31	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,502.27000	1.50227	0.00000	1,471.77000	1.47177	1,502.270	8.50	0.51	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	701.05000	0.70105	0.00000	720.75000	0.72075	701.050	9.03	(0.28)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.81527	91.22955	0.00000	10.83905	91.14310		7.63	0.00	0.00	0	33,476.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,061.36000	1.06136	0.00000	921.53000	0.92153	1,061.360	7.50	0.34	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,845.77000	1.84577	0.00000	1,681.94000	1.68194	1,845.770	7.76	0.48	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	806.00000	0.80600	0.00000	733.51000	0.73351	806.000	8.72	(0.23)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.93176	89.22074	0.00000	10.96214	89.11464		7.57	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.07093	91.17244	0.00000	11.11158	91.03641		7.20	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,532.14000	1.53214	0.00000	1,407.41000	1.40741	1,532.140	7.08	0.36	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,107.21000	2.10721	0.00000	1,956.07000	1.95607	2,107.210	7.33	0.44	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,826.91000	1.82691	0.00000	1,786.36000	1.78636	1,826.910	8.16	(0.35)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,459.75000	1.45975	0.00000	1,417.88000	1.41788	1,459.750	8.46	(0.29)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.26095	89.04699	0.00000	11.26095	89.04699		6.95	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	1,663.90000	1.66390	0.00000	1,666.68000	1.66668	1,663.900	6.79	0.37	4,375,351.70	1,054	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	1,948.05000	1.94805	0.00000	1,951.22000	1.95122	1,948.050	7.91	(0.35)	(8,224,292.05)	2,108	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00	10.55000	88.69404	0.00000	10.55000	88.69404		10.46	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00	11.55261	86.37982	0.00000	11.57510	86.28001		10.15	0.00	0.00	0	100,501.00
R2032	On 01/08/2024	Bond Future	11.11 Call	954.06000	0.95406	0.00000	919.59000	0.91959	954.060	10.27	0.34	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61 Call	1,978.36000	1.97836	0.00000	1,923.51000	1.92351	1,978.360	10.82	0.53	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31 Put	738.24000	0.73824	0.00000	759.39000	0.75939	738.240	11.65	(0.24)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54 Put	548.75000	0.54875	0.00000	564.35000	0.56435	548.750	11.93	(0.19)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00	11.68489	84.26964	0.00000	11.71279	84.14929		10.15	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11 Call	1,444.78000	1.44478	0.00000	1,265.71000	1.26571	1,444.780	10.25	0.36	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	2,441.12000	2.44112	0.00000	2,225.11000	2.22511	2,441.120	10.76	0.50	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	2,510.05000	2.51005	0.00000	2,292.29000	2.29229	2,510.050	10.79	0.50	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	968.99000	0.96899	0.00000	879.14000	0.87914	968.990	12.23	(0.22)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	637.93000	0.63793	0.00000	601.98000	0.60198	637.930	12.28	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.82195	86.11822	0.00000	11.85521	85.97869		9.74	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.96941	83.83490	0.00000	12.01077	83.66639		10.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00	12.15237	85.56619	0.00000	12.15237	85.56619		9.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00	11.20000	87.25681	0.00000	11.20000	87.25681		12.49	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00	12.22195	84.25498	0.00000	12.20786	84.32583		12.19	0.00	604,697,991.46	7,177	76,098.00
R2035	On 01/08/2024	Bond Future	12.20 Call	2,090.25000	2.09025	0.00000	2,124.63000	2.12463	2,090.250	12.85	0.50	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45 Put	1,670.51000	1.67051	0.00000	1,640.14000	1.64014	1,670.510	13.22	(0.41)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50 Put	1,578.76000	1.57876	0.00000	1,549.52000	1.54952	1,578.760	13.30	(0.39)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05 Put	824.70000	0.82470	0.00000	807.21000	0.80721	824.700	14.09	(0.23)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08 Put	794.97000	0.79497	0.00000	778.02000	0.77802	794.970	14.13	(0.22)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00	12.36317	81.74594	0.00000	12.35201	81.80083		12.38	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20 Call	2,584.57000	2.58457	0.00000	2,632.63000	2.63263	2,584.570	12.64	0.47	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	1,549.68000	1.54968	0.00000	1,553.41000	1.55341	1,549.680	14.00	(0.29)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	12.50979	83.53930	0.00000	12.50145	83.57942		11.95	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.65665	80.84959	0.00000	12.65323	80.86569		12.61	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00	12.83427	82.51952	0.00000	12.83427	82.51952		11.85	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

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
R2037	On 02/05/2024	Bond Future	0.00		11.44000		82.76956	0.00000	11.44000	82.76956		13.54	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.58358		74.75595	0.00000	12.56963	74.82616		13.95	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,070.34000		1.07034	0.00000	1,094.53000	1.09453	1,070.340	13.72	0.33	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,104.85000		1.10485	0.00000	1,086.43000	1.08643	1,104.850	15.52	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	500.70000		0.50070	0.00000	492.04000	0.49204	500.700	16.58	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.72216		76.53682	0.00000	12.71092	76.59232		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		12.86403		73.95469	0.00000	12.85540	73.99648		13.79	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.01837		75.57153	0.00000	13.01422	75.59123		14.00	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,210.98000		3.21098	0.00000	3,017.83000	3.01783	3,210.980	13.81	0.44	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,076.09000		5.07609	0.00000	4,887.54000	4.88754	5,076.090	14.59	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,213.52000		5.21352	0.00000	5,026.04000	5.02604	5,213.520	14.64	0.58	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.20280		72.87081	0.00000	13.20280	72.87081		13.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024	Bond Future	0.00		11.61000		83.69388	0.00000	11.61000	83.69388		14.30	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.85102		74.53186	0.00000	12.83709	74.60563		14.82	0.00	0.00	0	44,910.00
R2040	On 01/08/2024	Bond Future	12.28	Call	961.56000		0.96156	0.00000	979.61000	0.97961	961.560	14.43	0.30	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	2,211.22000		2.21122	0.00000	2,172.06000	2.17206	2,211.220	15.51	(0.47)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,570.08000		2.57008	0.00000	2,606.25000	2.60625	2,570.080	15.64	0.55	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	1,126.39000		1.12639	0.00000	1,102.15000	1.10215	1,126.390	16.61	(0.28)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.99196		76.30737	0.00000	12.98058	76.36654		14.33	0.00	0.00	0	80,938.00
R2040	On 06/02/2025	Bond Future	0.00		13.13560		73.46948	0.00000	13.12666	73.51508		14.66	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.29059		75.07546	0.00000	13.28587	75.09907		14.06	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	2,990.56000		2.99056	0.00000	3,041.71000	3.04171	2,990.560	13.81	0.42	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	4,720.00000		4.72000	0.00000	4,774.87000	4.77487	4,720.000	14.56	0.55	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	4,917.27000		4.91727	0.00000	4,972.26000	4.97226	4,917.270	14.64	0.57	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.47414		72.11322	0.00000	13.47414	72.11322		14.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00		11.66000		80.01034	0.00000	11.66000	80.01034		15.07	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		12.92652		70.64337	0.00000	12.91255	70.71742		15.65	0.00	0.00	0	119,241.00
R2044	On 01/08/2024	Bond Future	13.00	Put	2,062.14000		2.06214	0.00000	2,040.94000	2.04094	2,062.140	16.13	(0.46)	(58,995,227.24)	10,000	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	1,555.07000		1.55507	0.00000	1,540.03000	1.54003	1,555.070	16.62	(0.37)	(143,270,432.52)	30,000	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		13.06246		72.32617	0.00000	13.05087	72.38652		15.16	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		13.20057		69.52626	0.00000	13.19126	69.57385		15.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.34896		71.04592	0.00000	13.34360	71.07281		15.04	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.52403		68.12562	0.00000	13.52403	68.12562		15.53	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		11.47000		79.55473	0.00000	11.47000	79.55473		15.57	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.81740		73.73239	0.00000	12.79808	73.83722		15.25	0.00	398,154,906.00	5,400	247,230.00
R2048	On 07/11/2024	Bond Future	0.00		12.95112		71.03628	0.00000	12.93386	71.12822		15.67	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00		13.08747		72.59451	0.00000	13.07216	72.67452		15.18	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.22217		69.72859	0.00000	13.21045	69.78874		16.08	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.38067		71.16765	0.00000	13.38067	71.16765		15.36	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		13.03000		90.64382	0.00000	13.03000	90.64382		15.59	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.78598		95.20805	0.00000	12.75628	95.41579		15.26	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.92020		91.60300	0.00000	12.89210	91.79568		15.69	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
									Option					
R2053	On 06/02/2025	Bond Future	0.00	13.05355	93.61197	0.00000	13.02697	93.79073		15.18	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.19271	89.78664	0.00000	13.16927	89.94113		15.91	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.35369	91.63743	0.00000	13.35369	91.63743		15.32	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	0.00	11.18000	68.60625	0.00000	11.18000	68.60625		14.09	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.29910	65.22647	0.00000	12.28498	65.28933		13.79	0.00	0.00	0	15,309.00
R209	On 07/11/2024	Bond Future	0.00	12.42587	63.62276	0.00000	12.41430	63.67339		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.55321	65.01842	0.00000	12.54409	65.05766		13.58	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.68693	63.28375	0.00000	12.68209	63.30421		14.46	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.84460	64.59061	0.00000	12.84460	64.59061		13.69	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	234.53000	234.53000	0.00000	234.53000	234.53000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.10950	239.10950	0.00000	238.84375	238.84375		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	241.51562	241.51562	0.00000	241.19280	241.19280		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.87170	246.87170	0.00000	246.49474	246.49474		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.90155	248.90155	0.00000	248.44234	248.44234		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.11521	254.11521	0.00000	254.11521	254.11521		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	10.29000	85.45075	0.00000	10.29000	85.45075		9.84	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.21512	83.78714	0.00000	11.23754	83.69775		9.38	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.34037	82.22115	0.00000	11.36860	82.11209		9.17	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.47541	84.02524	0.00000	11.50949	83.89773		8.83	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.61349	82.30128	0.00000	11.65639	82.14589		9.14	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.79211	84.00334	0.00000	11.79211	84.00334		8.44	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	11.47000	64.50396	0.00000	11.47000	64.50396		15.58	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.60413	60.76169	0.00000	12.58996	60.82620		15.28	0.00	334,553,865.14	5,506	9,613.00
R214	On 07/11/2024	Bond Future	0.00	12.72859	58.90151	0.00000	12.71668	58.95491		15.63	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.85540	60.19372	0.00000	12.84566	60.23671		15.12	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.98068	58.20207	0.00000	12.97469	58.22811		15.28	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.12847	59.40411	0.00000	13.12847	59.40411		14.97	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 :										2,825,595,236.94		84,768	1,597,866.00	
Grand Total:										2,825,595,236.94		84,768	1,597,866.00	