

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2024

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	928.04600	928.04600	0.00000	920.99200	920.99200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	948.30800	948.30800	0.00000	941.10000	941.10000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	970.66600	970.66600	0.00000	963.28700	963.28700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	991.77900	991.77900	0.00000	984.23600	984.23600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,013.06900	1,013.06900	0.00000	1,005.36100	1,005.36100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,064.37200	1,064.37200	0.00000	1,054.56800	1,054.56800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,087.61000	1,087.61000	0.00000	1,077.59300	1,077.59300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,113.25300	1,113.25300	0.00000	1,102.99700	1,102.99700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,137.46700	1,137.46700	0.00000	1,126.98500	1,126.98500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,161.88400	1,161.88400	0.00000	1,151.17400	1,151.17400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	928.13500	928.13500	0.00000	919.97300	919.97300	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	948.39900	948.39900	0.00000	940.06000	940.06000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	970.76000	970.76000	0.00000	962.22200	962.22200	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	991.87400	991.87400	0.00000	983.14800	983.14800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,013.16700	1,013.16700	0.00000	1,004.25000	1,004.25000	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	13.18825	70.98166	0.00000	13.35531	70.29222	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.36190	72.54895	0.00000	13.53651	71.84448	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.56580	70.47450	0.00000	13.74934	69.75273	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.77577	72.02163	0.00000	13.96838	71.28336	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.99757	69.77595	0.00000	14.19975	69.02094	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	13.47484	66.89658	0.00000	13.65117	66.05398	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.62688	68.37374	0.00000	13.81049	67.51267	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.80195	65.73444	0.00000	13.99424	64.85236	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.97359	67.17666	0.00000	14.17433	66.27462	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.16092	64.36122	0.00000	14.37091	63.43891	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	914.35700	914.35700	0.00000	906.33600	906.33600	0.00	0.00	0.00	0	313.00
GOVI	On 01/08/2024		GOVI	0.00	934.32000	934.32000	0.00000	926.12500	926.12500	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	956.34900	956.34900	0.00000	947.95800	947.95800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	977.15000	977.15000	0.00000	968.57400	968.57400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	998.12600	998.12600	0.00000	989.36300	989.36300	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	179.54816	179.54816	0.00000	179.47423	179.47423	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.67960	181.67960	0.00000	181.60451	181.60451	0.00	0.00	0.00	0	800.00
I2025	On 07/11/2024		Bond Future	0.00	186.00902	186.00902	0.00000	185.93080	185.93080	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	128.88080	128.88080	0.00000	128.88165	128.88165	0.00	0.00	515,523.20	4	1,326.00
I2029	On 01/08/2024		Bond Future	0.00	131.72656	131.72656	0.00000	131.72776	131.72776	0.00	0.00	10,406,398.24	79	8,303.00

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	133.46679	133.46679	0.00000	133.46710	133.46710		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.39923	136.39923	0.00000	136.39844	136.39844		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.92471	137.92471	0.00000	137.92257	137.92257		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	120.53114	120.53114	0.00000	120.57420	120.57420		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.19254	123.19254	0.00000	123.23688	123.23688		0.00	0.00	0.00	0	6,877.00
I2033	On 07/11/2024	Bond Future	0.00	124.63271	124.63271	0.00000	124.67727	124.67727		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.37118	127.37118	0.00000	127.41558	127.41558		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.60044	128.60044	0.00000	128.64456	128.64456		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	131.00123	131.00123	0.00000	130.99435	130.99435		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.83154	131.83154	0.00000	131.82495	131.82495		0.00	0.00	0.00	0	1,991.00
I2038	On 07/11/2024	Bond Future	0.00	134.97285	134.97285	0.00000	134.96521	134.96521		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	135.82309	135.82309	0.00000	135.81419	135.81419		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.76521	138.76521	0.00000	138.75476	138.75476		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	112.23970	112.23970	0.00000	112.14901	112.14901		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.71803	114.71803	0.00000	114.62567	114.62567		0.00	0.00	0.00	0	10,720.00
I2046	On 07/11/2024	Bond Future	0.00	115.25365	115.25365	0.00000	115.15832	115.15832		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	117.78550	117.78550	0.00000	117.68701	117.68701		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.08920	118.08920	0.00000	117.98745	117.98745		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	113.74894	113.74894	0.00000	113.55305	113.55305		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	113.96392	113.96392	0.00000	113.76408	113.76408		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	116.67952	116.67952	0.00000	116.47411	116.47411		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	116.88560	116.88560	0.00000	116.67466	116.67466		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.41716	119.41716	0.00000	119.20051	119.20051		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	344.61100	344.61100	0.00000	344.40800	344.40800		0.00	0.00	0.00	0	590.00
IGOV	On 01/08/2024	Index Future	0.00	352.22000	352.22000	0.00000	352.01300	352.01300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.61500	360.61500	0.00000	360.40100	360.40100		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	368.54000	368.54000	0.00000	368.32100	368.32100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.53100	376.53100	0.00000	376.30500	376.30500		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	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.36700	91.63300	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	8.35800	91.64200	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.39000	91.61000	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	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.41000	91.59000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.80000	7.80000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		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 18/06/2025		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.17000	91.83000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		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 18/03/2026		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.37144	106.50829	0.00000	9.50662	106.19553	2.95	0.00	0.00	0.00	0	62,661.00
R186	On 02/05/2024		Bond Future	9.73 Call	866.89000	0.86689	0.00000	613.84000	0.61384	866.890	3.24	0.88	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.67000	0.00067	0.00000	2.81000	0.00281	0.670	3.95	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.43041	103.52579	0.00000	9.58162	103.20650	2.99	0.00	36,234,026.50	350	53,626.00	
R186	On 07/11/2024		Bond Future	0.00	9.50744	105.96590	0.00000	9.68076	105.63835	2.89	0.00	0.00	0	35,599.00	
R186	On 06/02/2025		Bond Future	0.00	9.61217	102.95279	0.00000	9.81197	102.61719	2.68	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.77583	105.15725	0.00000	10.01077	104.81334	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	258.83334	258.83334	0.00000	258.31532	258.31532	0.00	0.00	0.00	0.00	0	460.00
R202	On 01/08/2024		Bond Future	0.00	259.47111	259.47111	0.00000	258.94216	258.94216	0.00	0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	265.65433	265.65433	0.00000	265.11087	265.11087	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.27724	266.27724	0.00000	265.71974	265.71974	0.00	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.04572	272.04572	0.00000	271.47338	271.47338	0.00	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	0.00	0	0.00
R2030	On 02/05/2024		Bond Future	0.00	10.70841	90.72073	0.00000	10.87898	90.05866	6.23	0.00	4,655,243,539.22	51,314	53,868.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000	4.92	0.00	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	11.43000	0.01143	0.00000	2.70000	0.00270	11.430	6.04	0.03	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	357.29000	0.35729	0.00000	169.07000	0.16907	357.290	6.96	0.40	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	781.31000	0.78131	0.00000	445.67000	0.44567	781.310	7.33	0.63	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,683.98000	1.68398	0.00000	1,162.89000	1.16289	1,683.980	7.86	0.87	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	1.12000	0.00112	0.00000	5.17000	0.00517	1.120	9.15	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.06000	0.00006	0.00000	0.37000	0.00037	0.060	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	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.81806	88.69565	0.00000	10.99874	88.01942	6.69	0.00	4,600,820,756.80	51,872	114,992.00	
R2030	On 07/11/2024		Bond Future	0.00	10.93760	90.78594	0.00000	11.13018	90.09311	6.58	0.00	0.00	0.00	0	1,650.00
R2030	On 06/02/2025		Bond Future	0.00	11.06729	88.74862	0.00000	11.27241	88.03997	6.44	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	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
												Option				
R2030	On 08/05/2025	Bond Future	0.00		11.22796		90.64837	0.00000	11.44705	89.92355		5.72	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	915.81000		0.91581	0.00000	725.57000	0.72557	915.810	5.61	0.29	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	1,408.64000		1.40864	0.00000	1,152.09000	1.15209	1,408.640	5.85	0.38	9,920,285.76	2,280	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,556.04000		1.55604	0.00000	1,832.64000	1.83264	1,556.040	6.68	(0.36)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,192.93000		1.19293	0.00000	1,415.74000	1.41574	1,192.930	6.97	(0.28)	(14,726,113.08)	4,560	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	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.60073		83.78409	0.00000	11.75122	83.11029		7.83	0.00	384,987,893.55	4,595	130,753.00
R2032	On 02/05/2024	Bond Future	10.30	Call	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		5.44	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	0.00000		0.00000	0.00000	0.00000	0.00000		6.28	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	0.00000		0.00000	0.00000	0.00000	0.00000		6.36	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	0.02000		0.00002	0.00000	0.00000	0.00000	0.020	6.58	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1.39000		0.00139	0.00000	0.31000	0.00031	1.390	7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	27.15000		0.02715	0.00000	9.37000	0.00937	27.150	8.12	0.05	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,861.25000		1.86125	0.00000	2,488.89000	2.48889	1,861.250	8.49	(0.89)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,589.56000		1.58956	0.00000	2,191.40000	2.19140	1,589.560	8.71	(0.83)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	200.87000		0.20087	0.00000	96.14000	0.09614	200.870	8.91	0.23	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	316.71000		0.31671	0.00000	581.80000	0.58180	316.710	10.17	(0.29)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	2.29000		0.00229	0.00000	7.86000	0.00786	2.290	12.67	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	0.38000		0.00038	0.00000	1.63000	0.00163	0.380	12.89	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.10000		0.00010	0.00000	0.51000	0.00051	0.100	12.89	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.72622		85.61334	0.00000	11.88390	84.92508		8.20	0.00	389,027,016.96	4,544	72,842.00
R2032	On 07/11/2024	Bond Future	0.00		11.87271		83.46376	0.00000	12.03899	82.75867		8.58	0.00	0.00	0	1,130.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,777.72000		1.77772	0.00000	1,488.35000	1.48835	1,777.720	8.96	0.44	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	596.25000		0.59625	0.00000	725.29000	0.72529	596.250	10.67	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		12.02351		85.27724	0.00000	12.19847	84.55610		8.05	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.19113		82.93665	0.00000	12.37551	82.19916		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		12.38207		81.02609	0.00000	12.54782	80.20357		10.57	0.00	629,815,797.57	7,773	143,829.00
R2035	On 01/08/2024	Bond Future	0.00		12.51620		82.79513	0.00000	12.68904	81.95486		10.12	0.00	813,710,537.64	9,828	65,864.00
R2035	On 07/11/2024	Bond Future	0.00		12.67544		80.23094	0.00000	12.85659	79.37036		10.32	0.00	0.00	0	14,838.00
R2035	On 06/02/2025	Bond Future	0.00		12.83979		81.97432	0.00000	13.02942	81.09433		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		13.00943		79.21331	0.00000	13.20784	78.31355		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		12.75416		75.78641	0.00000	12.92031	74.96699		11.46	0.00	0.00	0	45,290.00
R2037	On 01/08/2024	Bond Future	0.00		12.90085		73.18496	0.00000	13.07402	72.34784		11.61	0.00	0.00	0	176,024.00
R2037	On 01/08/2024	Bond Future	12.11	Call	448.48000		0.44848	0.00000	312.97000	0.31297	448.480	11.01	0.19	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,403.51000		1.40351	0.00000	1,761.47000	1.76147	1,403.510	12.73	(0.38)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	620.47000		0.62047	0.00000	812.78000	0.81278	620.470	13.79	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.05726		74.90947	0.00000	13.23825	74.05208		11.26	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		13.21669		72.27606	0.00000	13.40565	71.39941		11.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.39361		73.82184	0.00000	13.59101	72.92560		9.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	2,951.69000		2.95169	0.00000	2,519.34000	2.51934	2,951.690	10.06	0.51	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		12.99940		75.83833	0.00000	13.16559	74.97868		12.09	0.00	231,003,553.18	3,046	96,606.00
R2040	On 01/08/2024	Bond Future	0.00		13.14769		72.98763	0.00000	13.32086	72.10942		12.29	0.00	485,659,690.02	6,654	40,442.00
R2040	On 01/08/2024	Bond Future	12.28	Call	391.55000		0.39155	0.00000	269.24000	0.26924	391.550	11.53	0.17	0.00	0	680.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 01/08/2024	Bond Future	12.88	Put	2,754.68000	2.75468	0.00000	3,317.47000	3.31747	2,754.680	12.51	(0.60)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	1,525.88000	1.52588	0.00000	1,185.14000	1.18514	1,525.880	12.63	0.43	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	1,375.25000	1.37525	0.00000	1,730.58000	1.73058	1,375.250	13.58	(0.36)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		13.30520	74.70742	0.00000	13.48612	73.80796		11.92	0.00	0.00	0	8,677.00
R2040	On 06/02/2025	Bond Future	0.00		13.46515	71.81889	0.00000	13.65398	70.89924		12.32	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.64115	73.35457	0.00000	13.83835	72.41436		11.59	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43	Call	3,166.76000	3.16676	0.00000	2,739.36000	2.73936	3,166.760	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		13.08368	71.89077	0.00000	13.25477	71.01098		12.71	0.00	92,739,093.30	1,290	68,935.00
R2044	On 02/05/2024	Bond Future	12.50	Put	3,180.87000	3.18087	0.00000	4,039.81000	4.03981	3,180.870	12.26	(0.96)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,945.02000	1.94502	0.00000	2,725.63000	2.72563	1,945.020	12.71	(0.82)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	1,006.96000	1.00696	0.00000	1,616.26000	1.61626	1,006.960	13.18	(0.58)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		13.22755	69.07904	0.00000	13.40578	68.18030		12.96	0.00	80,131,686.40	1,160	78,187.00
R2044	On 07/11/2024	Bond Future	0.00		13.37989	70.70671	0.00000	13.56603	69.78629		12.59	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00		13.53419	67.85656	0.00000	13.72843	66.91546		12.65	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.70326	69.30733	0.00000	13.90606	68.34530		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		12.98622	70.60902	0.00000	13.16181	69.69016		13.12	0.00	0.00	0	33,452.00
R2048	On 01/08/2024	Bond Future	0.00		13.11533	72.15060	0.00000	13.29802	71.21193		12.61	0.00	0.00	0	237,319.00
R2048	On 07/11/2024	Bond Future	0.00		13.26546	69.39909	0.00000	13.45644	68.43776		13.00	0.00	0.00	0	100.00
R2048	On 06/02/2025	Bond Future	0.00		13.41798	70.90691	0.00000	13.61741	69.92407		12.20	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.57280	67.97199	0.00000	13.78090	66.96733		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		12.95687	91.13979	0.00000	13.13263	89.95633		13.15	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		13.09019	93.12962	0.00000	13.27329	91.92066		12.64	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.24161	89.45211	0.00000	13.43333	88.21402		13.03	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.39159	91.39505	0.00000	13.59189	90.12920		12.53	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.55205	87.47943	0.00000	13.76155	86.18543		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		12.48071	62.51525	0.00000	12.64605	61.79570		11.93	0.00	0.00	0	9,370.00
R209	On 01/08/2024	Bond Future	0.00		12.60628	63.88015	0.00000	12.77794	63.14508		11.47	0.00	0.00	0	10,172.00
R209	On 07/11/2024	Bond Future	0.00		12.74960	62.22861	0.00000	12.92865	61.47577		11.68	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.89283	63.58065	0.00000	13.07918	62.81091		10.90	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		13.04723	61.78550	0.00000	13.24134	60.99860		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		233.63693	233.63693	0.00000	233.59647	233.59647		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024	Bond Future	0.00		238.79581	238.79581	0.00000	238.75502	238.75502		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00		241.15422	241.15422	0.00000	241.11084	241.11084		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		246.45229	246.45229	0.00000	246.40582	246.40582		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.38494	248.38494	0.00000	248.33510	248.33510		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		11.22846	81.51409	0.00000	11.40380	80.80430		7.29	0.00	0.00	0	22,809.00
R213	On 01/08/2024	Bond Future	0.00		11.33925	83.29378	0.00000	11.52342	82.56870		7.58	0.00	0.00	0	11,262.00
R213	On 07/11/2024	Bond Future	0.00		11.47686	81.69553	0.00000	11.67164	80.95278		7.88	0.00	0.00	0	10,002.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 06/02/2025	Bond Future	0.00	11.62400	83.47113	0.00000	11.82977	82.71155		7.47	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.78081	81.69730	0.00000	11.99829	80.92059		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	12.78984	58.12679	0.00000	12.96504	57.35584		13.17	0.00	0.00	0	18,779.00
R214	On 02/05/2024	Bond Future	12.12 Call	13.77000	0.01377	0.00000	4.15000	0.00415	13.770	12.93	0.02	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	16.41000	0.01641	0.00000	5.05000	0.00505	16.410	12.96	0.03	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	511.60000	0.51160	0.00000	919.57000	0.91957	511.600	14.39	(0.41)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	30.19000	0.03019	0.00000	89.08000	0.08908	30.190	15.63	(0.04)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.91002	59.39589	0.00000	13.09172	58.60829		12.67	0.00	11,879,178.00	200	4,821.00
R214	On 07/11/2024	Bond Future	0.00	13.05009	57.48857	0.00000	13.23932	56.68203		13.01	0.00	0.00	0	245.00
R214	On 06/02/2025	Bond Future	0.00	13.19215	58.73776	0.00000	13.38900	57.91316		12.60	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.33645	56.68770	0.00000	13.54108	55.84479		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 :											12,417,368,863.26	149,549	1,883,545.00	
Grand Total:											12,417,368,863.26	149,549	1,883,545.00	