

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2024

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	929.37600	929.37600	0.00000	926.24400	926.24400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	949.64700	949.64700	0.00000	946.44900	946.44900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	972.04000	972.04000	0.00000	968.76400	968.76400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	993.18300	993.18300	0.00000	989.83300	989.83300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,014.57400	1,014.57400	0.00000	1,011.14900	1,011.14900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,068.48400	1,068.48400	0.00000	1,063.99500	1,063.99500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,091.79000	1,091.79000	0.00000	1,087.20500	1,087.20500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,117.53400	1,117.53400	0.00000	1,112.83900	1,112.83900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,141.84200	1,141.84200	0.00000	1,137.04100	1,137.04100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,166.43500	1,166.43500	0.00000	1,161.52800	1,161.52800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.75200	931.75200	0.00000	928.01200	928.01200	0.00	0.00	0.00	0	56.00
ALBI	On 01/08/2024		Index Future	0.00	952.07500	952.07500	0.00000	948.25500	948.25500	0.00	0.00	0.00	0	35.00
ALBI	On 07/11/2024		Index Future	0.00	974.52500	974.52500	0.00000	970.61300	970.61300	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	995.72200	995.72200	0.00000	991.72200	991.72200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,017.16800	1,017.16800	0.00000	1,013.07900	1,013.07900	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	13.06027	71.51609	0.00000	13.12749	71.23470	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.22843	73.09398	0.00000	13.29865	72.80652	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.42565	71.03250	0.00000	13.49943	70.73801	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.62894	72.59158	0.00000	13.70632	72.29043	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.84234	70.36321	0.00000	13.92352	70.05527	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	13.36285	67.44106	0.00000	13.43485	67.09016	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.51056	68.92902	0.00000	13.58547	68.57054	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.68029	66.30289	0.00000	13.75867	65.93573	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.84679	67.75736	0.00000	13.92856	67.38190	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.02742	64.95920	0.00000	14.11288	64.57535	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	917.77200	917.77200	0.00000	914.11700	914.11700	0.00	0.00	0.00	0	314.00
GOVI	On 01/08/2024		GOVI	0.00	937.79000	937.79000	0.00000	934.05700	934.05700	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	959.90400	959.90400	0.00000	956.08000	956.08000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	980.78200	980.78200	0.00000	976.87300	976.87300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,001.90700	1,001.90700	0.00000	997.91000	997.91000	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	179.24201	179.24201	0.00000	179.25991	179.25991	0.00	0.00	0.00	0	5,749.00
I2025	On 01/08/2024		Bond Future	0.00	181.35132	181.35132	0.00000	181.36990	181.36990	0.00	0.00	0.00	0	1,200.00
I2025	On 07/11/2024		Bond Future	0.00	185.67277	185.67277	0.00000	185.69136	185.69136	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	128.43270	128.43270	0.00000	128.44358	128.44358	0.00	0.00	0.00	0	1,188.00
I2029	On 01/08/2024		Bond Future	0.00	131.26638	131.26638	0.00000	131.27769	131.27769	0.00	0.00	0.00	0	8,391.00

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
I2029	On 07/11/2024	Bond Future	0.00	132.98800	132.98800	0.00000	132.99922	132.99922		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.90933	135.90933	0.00000	135.92041	135.92041		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.42242	137.42242	0.00000	137.43325	137.43325		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	120.37955	120.37955	0.00000	120.38812	120.38812		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.03553	123.03553	0.00000	123.04452	123.04452		0.00	0.00	0.00	0	6,860.00
I2033	On 07/11/2024	Bond Future	0.00	124.46316	124.46316	0.00000	124.47200	124.47200		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.19722	127.19722	0.00000	127.20597	127.20597		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.41998	128.41998	0.00000	128.42839	128.42839		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	130.66381	130.66381	0.00000	130.74494	130.74494		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.47066	131.47066	0.00000	131.55387	131.55387		0.00	0.00	0.00	0	2,471.00
I2038	On 07/11/2024	Bond Future	0.00	134.60333	134.60333	0.00000	134.68814	134.68814		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.43020	135.43020	0.00000	135.51642	135.51642		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.37280	138.37280	0.00000	138.46053	138.46053		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	112.86600	112.86600	0.00000	112.02002	112.02002		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	115.35636	115.35636	0.00000	114.49177	114.49177		0.00	0.00	0.00	0	10,857.00
I2046	On 07/11/2024	Bond Future	0.00	115.89504	115.89504	0.00000	115.00963	115.00963		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.44054	118.44054	0.00000	117.53521	117.53521		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.74938	118.74938	0.00000	117.82396	117.82396		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	113.32939	113.32939	0.00000	113.33696	113.33696		0.00	0.00	0.00	0	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.51605	113.51605	0.00000	113.52395	113.52395		0.00	0.00	0.00	0	11,245.00
I2050	On 07/11/2024	Bond Future	0.00	116.22113	116.22113	0.00000	116.22869	116.22869		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.40104	116.40104	0.00000	116.40855	116.40855		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.93011	118.93011	0.00000	118.93742	118.93742		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	344.53600	344.53600	0.00000	344.23000	344.23000		0.00	0.00	0.00	0	195.00
IGOV	On 01/08/2024	Index Future	0.00	352.13700	352.13700	0.00000	351.82400	351.82400		0.00	0.00	0.00	0	379.00
IGOV	On 07/11/2024	Index Future	0.00	360.53000	360.53000	0.00000	360.21000	360.21000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.45400	368.45400	0.00000	368.12500	368.12500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.47000	376.47000	0.00000	376.13300	376.13300		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	8.36700	91.63300	0.00000	8.36700	8.36700		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35500	91.64500		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	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.39300	91.60700		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	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	8.42000	91.58000	0.00000	8.39300	91.60700		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.39400	91.60600		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.41300	91.58700		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.27800	91.72200		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.34300	91.65700		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.34300	91.65700		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.35874	106.53774	0.00000	9.43056	106.37136		2.93	0.00	0.00	0	48,411.00
R186	On 02/05/2024		Bond Future	9.73 Call	874.67000	0.87467	0.00000	730.13000	0.73013	874.670	3.50	0.93	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.05000	0.00005	0.00000	0.22000	0.00022	0.050	4.15	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.41706	103.55404	0.00000	9.49738	103.38422		2.95	0.00	0.00	0	85,971.00
R186	On 07/11/2024		Bond Future	0.00	9.49220	105.99477	0.00000	9.58418	105.82071		2.86	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.59491	102.98185	0.00000	9.70082	102.80370		2.64	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.75071	105.19412	0.00000	9.87508	105.01177		2.28	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	257.59895	257.59895	0.00000	257.81857	257.81857		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.18280	258.18280	0.00000	258.40776	258.40776		0.00	6,712,752.80	0.00	26	441.00
R202	On 07/11/2024		Bond Future	0.00	264.33503	264.33503	0.00000	264.56480	264.56480		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	264.89590	264.89590	0.00000	265.12965	265.12965		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.65230	270.65230	0.00000	270.89019	270.89019		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	10.67354	90.85684	0.00000	10.75034	90.55740		6.23	0.00	4,179,414.64	46	53,657.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000		4.93	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	2.87000	0.00287	0.00000	1.59000	0.00159	2.870	6.04	0.01	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	300.35000	0.30035	0.00000	211.06000	0.21106	300.350	6.96	0.42	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	761.18000	0.76118	0.00000	585.75000	0.58575	761.180	7.32	0.71	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,751.98000	1.75198	0.00000	1,486.70000	1.48670	1,751.980	7.85	0.94	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.02000	0.00002	0.00000	0.14000	0.00014	0.020	9.14	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	12.38 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.61	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		9.61	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.78153	88.83316	0.00000	10.86287	88.52734		6.67	0.00	0.00	0	115,567.00
R2030	On 01/08/2024		Bond Future	10.21 Call	448.58000	0.44858	0.00000	381.96000	0.38196	448.580	6.65	0.25	1,611,654.29	600	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,166.32000	1.16632	0.00000	1,033.38000	1.03338	1,166.320	6.98	0.47	3,081,636.12	600	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	610.15000	0.61015	0.00000	705.78000	0.70578	610.150	7.49	(0.28)	(1,805,312.75)	600	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.89873	90.92660	0.00000	10.98538	90.61341		6.56	0.00	4,182,623.60	46	33,476.00

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 07/11/2024	Bond Future	10.21	755.71000	0.75571	0.00000	672.86000	0.67286	755.710	6.42	0.29	1,890,675.26	600	600.00
R2030	On 07/11/2024	Bond Future	10.71	1,472.42000	1.47242	0.00000	1,340.50000	1.34050	1,472.420	6.69	0.45	2,947,245.70	600	600.00
R2030	On 07/11/2024	Bond Future	11.91	699.85000	0.69985	0.00000	778.70000	0.77870	699.850	7.63	(0.23)	(1,504,796.38)	600	600.00
R2030	On 06/02/2025	Bond Future	0.00	11.02605	88.89195	0.00000	11.11832	88.57166		6.46	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.18212	90.80096	0.00000	11.28062	90.47348		5.80	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	926.60000	0.92660	0.00000	835.91000	0.83591	926.600	5.54	0.29	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	1,421.20000	1.42120	0.00000	1,299.84000	1.29984	1,421.200	5.76	0.39	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	1,454.56000	1.45456	0.00000	1,573.37000	1.57337	1,454.560	6.59	(0.34)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	1,106.42000	1.10642	0.00000	1,201.32000	1.20132	1,106.420	6.89	(0.27)	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	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00	11.57528	83.89875	0.00000	11.64710	83.57571		7.82	0.00	0.00	0	115,856.00
R2032	On 02/05/2024	Bond Future	10.30	0.00000	0.00000	0.00000	0.00000	0.00000		5.28	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	0.00000	0.00000	0.00000	0.00000	0.00000		5.51	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	0.00000	0.00000	0.00000	0.00000	0.00000		6.29	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	0.00000	0.00000	0.00000	0.00000	0.00000		6.37	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	0.00000	0.00000	0.00000	0.00000	0.00000		6.59	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	0.10000	0.00010	0.00000	0.06000	0.00006	0.100	7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	7.83000	0.00783	0.00000	4.95000	0.00495	7.830	8.10	0.02	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	1,703.22000	1.70322	0.00000	2,014.49000	2.01449	1,703.220	8.48	(0.93)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	1,414.83000	1.41483	0.00000	1,715.58000	1.71558	1,414.830	8.69	(0.88)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	125.29000	0.12529	0.00000	87.41000	0.08741	125.290	8.89	0.19	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	162.27000	0.16227	0.00000	267.69000	0.26769	162.270	10.14	(0.21)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	0.08000	0.00008	0.00000	0.34000	0.00034	0.080	12.65	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	0.00000	0.00000	0.00000	0.03000	0.00003		12.87	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	0.00000	0.00000	0.00000	0.00000	0.00000		12.87	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.69989	85.72900	0.00000	11.77512	85.39910		8.17	0.00	13,973,827.00	163	83,591.00
R2032	On 01/08/2024	Bond Future	11.11	537.44000	0.53744	0.00000	465.57000	0.46557	537.440	8.28	0.25	1,751,227.12	600	600.00
R2032	On 01/08/2024	Bond Future	11.61	1,393.00000	1.39300	0.00000	1,251.35000	1.25135	1,393.000	8.83	0.47	3,310,621.87	600	600.00
R2032	On 01/08/2024	Bond Future	12.31	697.37000	0.69737	0.00000	794.68000	0.79468	697.370	9.63	(0.26)	(1,835,156.25)	600	600.00
R2032	On 01/08/2024	Bond Future	12.54	499.29000	0.49929	0.00000	574.36000	0.57436	499.290	9.90	(0.20)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00	11.84499	83.58206	0.00000	11.92430	83.24416		8.55	0.00	0.00	0	52,526.00
R2032	On 07/11/2024	Bond Future	11.11	879.96000	0.87996	0.00000	792.62000	0.79262	879.960	8.43	0.28	2,011,385.82	600	600.00
R2032	On 07/11/2024	Bond Future	11.61	1,728.41000	1.72841	0.00000	1,589.19000	1.58919	1,728.410	8.90	0.44	3,139,435.20	600	600.00
R2032	On 07/11/2024	Bond Future	11.64	1,790.44000	1.79044	0.00000	1,648.04000	1.64804	1,790.440	8.93	0.45	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	829.98000	0.82998	0.00000	911.73000	0.91173	829.980	10.33	(0.22)	(1,565,441.82)	600	600.00
R2032	On 07/11/2024	Bond Future	13.36	550.50000	0.55050	0.00000	609.17000	0.60917	550.500	10.65	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.99447	85.39773	0.00000	12.07788	85.05226		8.46	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.15914	83.06548	0.00000	12.24699	82.71232		8.55	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	12.30098	81.43291	0.00000	12.37282	81.07235		10.54	0.00	0.00	0	117,784.00
R2035	On 01/08/2024	Bond Future	0.00	12.43194	83.20935	0.00000	12.50682	82.84109		10.08	0.00	0.00	0	71,718.00
R2035	On 01/08/2024	Bond Future	13.05	841.73000	0.84173	0.00000	952.41000	0.95241	841.730	11.62	(0.27)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	808.17000	0.80817	0.00000	915.47000	0.91547	808.170	11.66	(0.26)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00	12.58721	80.65492	0.00000	12.66566	80.27778		10.27	0.00	0.00	0	90,200.00
R2035	On 07/11/2024	Bond Future	12.20	1,686.60000	1.68660	0.00000	1,547.24000	1.54724	1,686.600	10.53	0.40	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	1,512.63000	1.51263	0.00000	1,641.84000	1.64184	1,512.630	11.89	(0.32)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	12.74760	82.40719	0.00000	12.82969	82.02158		10.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.91189	79.66102	0.00000	12.99772	79.26687		10.40	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	
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	12.67250	76.19411	0.00000	12.74448	75.83456		11.43	0.00	19,048,527.50	250	43,393.00
R2037	On 01/08/2024			Bond Future	0.00	12.81603	73.60019	0.00000	12.89101	73.23296		11.56	0.00	0.00	0	181,126.00
R2037	On 01/08/2024			Bond Future	12.11 Call	491.62000	0.49162	0.00000	424.24000	0.42424	491.620	10.96	0.21	0.00	0	1,383.00
R2037	On 01/08/2024			Bond Future	13.17 Put	1,191.46000	1.19146	0.00000	1,334.12000	1.33412	1,191.460	12.69	(0.35)	0.00	0	1,383.00
R2037	On 01/08/2024			Bond Future	13.82 Put	499.93000	0.49993	0.00000	572.96000	0.57296	499.930	13.77	(0.17)	0.00	0	1,383.00
R2037	On 07/11/2024			Bond Future	0.00	12.96870	75.33446	0.00000	13.04702	74.95843		11.20	0.00	0.00	0	9,175.00
R2037	On 06/02/2025			Bond Future	0.00	13.12439	72.71000	0.00000	13.20613	72.32552		11.68	0.00	0.00	0	0.00
R2037	On 08/05/2025			Bond Future	0.00	13.29619	74.27024	0.00000	13.38152	73.87727		11.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025			Bond Future	13.35 Call	3,681.15000	3.68115	0.00000	3,478.99000	3.47899	3,681.150	11.79	0.54	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	12.90260	76.34647	0.00000	12.97961	75.94176		12.04	0.00	19,086,617.50	250	93,203.00
R2040	On 01/08/2024			Bond Future	0.00	13.04710	73.50553	0.00000	13.12730	73.09214		12.23	0.00	73,505,530.00	1,000	44,221.00
R2040	On 01/08/2024			Bond Future	12.28 Call	442.44000	0.44244	0.00000	375.21000	0.37521	442.440	11.46	0.19	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	2,391.42000	2.39142	0.00000	2,638.75000	2.63875	2,391.420	12.46	(0.56)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	1,695.26000	1.69526	0.00000	1,516.77000	1.51677	1,695.260	12.58	0.47	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	1,135.26000	1.13526	0.00000	1,283.92000	1.28392	1,135.260	13.54	(0.32)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	13.20023	75.23748	0.00000	13.28395	74.81423		11.85	0.00	0.00	0	80,938.00
R2040	On 06/02/2025			Bond Future	0.00	13.35578	72.36018	0.00000	13.44311	71.92746		12.41	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	13.52603	73.91261	0.00000	13.61715	73.47035		12.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	13.43 Call	3,489.60000	3.48960	0.00000	3,275.31000	3.27531	3,489.600	12.33	0.51	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	12.98707	72.39603	0.00000	13.06403	71.99304		12.66	0.00	2,461,465.02	34	58,771.00
R2044	On 02/05/2024			Bond Future	12.50 Put	2,661.06000	2.66106	0.00000	3,058.19000	3.05819	2,661.060	12.21	(0.97)	0.00	0	4,200.00
R2044	On 02/05/2024			Bond Future	12.75 Put	1,419.79000	1.41979	0.00000	1,775.41000	1.77541	1,419.790	12.66	(0.81)	0.00	0	10,030.00
R2044	On 02/05/2024			Bond Future	13.00 Put	561.81000	0.56181	0.00000	807.36000	0.80736	561.810	13.13	(0.48)	0.00	0	10,030.00
R2044	On 01/08/2024			Bond Future	0.00	13.12718	69.59405	0.00000	13.20730	69.18242		12.89	0.00	5,289,147.80	76	96,802.00
R2044	On 07/11/2024			Bond Future	0.00	13.27518	71.23387	0.00000	13.35879	70.81239		12.51	0.00	2,421,951.58	34	234.00
R2044	On 06/02/2025			Bond Future	0.00	13.42513	68.39486	0.00000	13.51231	67.96398		13.14	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	13.58855	69.86204	0.00000	13.67948	69.42170		12.84	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	12.90033	71.06660	0.00000	12.97208	70.68398		13.06	0.00	0.00	0	23,428.00
R2048	On 01/08/2024			Bond Future	0.00	13.02622	72.61698	0.00000	13.10083	72.22611		12.53	0.00	21,058,924.20	290	245,487.00
R2048	On 07/11/2024			Bond Future	0.00	13.17243	69.87639	0.00000	13.25036	69.47616		12.91	0.00	0.00	0	11,080.00
R2048	On 06/02/2025			Bond Future	0.00	13.32102	71.39426	0.00000	13.40233	70.98514		12.76	0.00	0.00	0	0.00
R2048	On 08/05/2025			Bond Future	0.00	13.47079	68.47464	0.00000	13.55556	68.05647		13.26	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	12.85069	91.86906	0.00000	12.93255	91.30586		13.09	0.00	0.00	0	5,189.00
R2053	On 01/08/2024			Bond Future	0.00	12.97986	93.87316	0.00000	13.06507	93.29790		12.55	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	13.12624	90.21311	0.00000	13.21538	89.62406		12.93	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	13.27128	92.17223	0.00000	13.36432	91.57008		12.78	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	13.42543	88.27951	0.00000	13.52262	87.66416		13.28	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	12.39498	62.89297	0.00000	12.46166	62.59890		11.90	0.00	0.00	0	9,370.00
R209	On 01/08/2024			Bond Future	0.00	12.51753	64.26502	0.00000	12.58674	63.96461		11.43	0.00	2,249,275.70	35	10,137.00
R209	On 07/11/2024			Bond Future	0.00	12.65712	62.62250	0.00000	12.72928	62.31486		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.79674	63.98282	0.00000	12.87181	63.66832		11.50	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 08/05/2025	Bond Future	0.00	12.94620	62.20063	0.00000	13.02435	61.87918		11.80	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	232.84640	232.84640	0.00000	232.95175	232.95175		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024	Bond Future	0.00	237.98374	237.98374	0.00000	238.09187	238.09187		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024	Bond Future	0.00	240.30462	240.30462	0.00000	240.41461	240.41461		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.58295	245.58295	0.00000	245.69471	245.69471		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.48743	247.48743	0.00000	247.60057	247.60057		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	11.20866	81.59474	0.00000	11.28035	81.30321		7.29	0.00	1,070,115,015.10	13,115	18,567.00
R213	On 01/08/2024	Bond Future	0.00	11.31881	83.37476	0.00000	11.39409	83.07702		7.57	0.00	1,093,459,977.40	13,115	24,526.00
R213	On 07/11/2024	Bond Future	0.00	11.45528	81.77835	0.00000	11.53488	81.47338		7.86	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.60133	83.55536	0.00000	11.68540	83.24354		7.74	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.75532	81.78895	0.00000	11.84414	81.47016		7.60	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	12.67923	58.62211	0.00000	12.75086	58.30058		13.12	0.00	0.00	0	12,822.00
R214	On 02/05/2024	Bond Future	12.12 Call	6.73000	0.00673	0.00000	4.63000	0.00463	6.730	12.88	0.02	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	8.51000	0.00851	0.00000	5.86000	0.00586	8.510	12.91	0.02	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	203.91000	0.20391	0.00000	325.08000	0.32508	203.910	14.34	(0.25)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	2.06000	0.00206	0.00000	6.20000	0.00620	2.060	15.56	0.00	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.79557	59.90097	0.00000	12.86981	59.57255		12.60	0.00	0.00	0	9,124.00
R214	On 07/11/2024	Bond Future	0.00	12.93101	58.00556	0.00000	13.00828	57.66925		12.92	0.00	0.00	0	2,015.00
R214	On 06/02/2025	Bond Future	0.00	13.06848	59.26571	0.00000	13.14880	58.92194		12.79	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.20710	57.23100	0.00000	13.29053	56.87964		13.23	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 :											2,350,778,224.02	35,680	2,187,197.00	
Grand Total:											2,350,778,224.02	35,680	2,187,197.00	