

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2024

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	930.02600	930.02600	0.00000	927.05800	927.05800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	950.25900	950.25900	0.00000	947.23200	947.23200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	972.69200	972.69200	0.00000	969.58800	969.58800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	993.85000	993.85000	0.00000	990.67100	990.67100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,015.32400	1,015.32400	0.00000	1,012.06700	1,012.06700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,075.02500	1,075.02500	0.00000	1,069.83100	1,069.83100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,098.41300	1,098.41300	0.00000	1,093.11200	1,093.11200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,124.34400	1,124.34400	0.00000	1,118.91100	1,118.91100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,148.80100	1,148.80100	0.00000	1,143.24100	1,143.24100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,173.62200	1,173.62200	0.00000	1,167.93200	1,167.93200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	937.71600	937.71600	0.00000	934.09600	934.09600	0.00	0.00	0.00	0	15.00
ALBI	On 01/08/2024		Index Future	0.00	958.11700	958.11700	0.00000	954.42400	954.42400	0.00	0.00	0.00	0	76.00
ALBI	On 07/11/2024		Index Future	0.00	980.73500	980.73500	0.00000	976.95000	976.95000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,002.06800	1,002.06800	0.00000	998.19200	998.19200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,023.72000	1,023.72000	0.00000	1,019.75100	1,019.75100	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	12.91215	72.14151	0.00000	12.98912	71.81558	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.07465	73.72906	0.00000	13.15504	73.39611	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.26365	71.68499	0.00000	13.34807	71.34396	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.45906	73.25886	0.00000	13.54758	72.91010	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.66288	71.05047	0.00000	13.75571	70.69385	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	13.19626	68.26472	0.00000	13.25795	67.95778	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.33802	69.76700	0.00000	13.40218	69.45337	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.49946	67.16299	0.00000	13.56654	66.84179	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.65826	68.63675	0.00000	13.72819	68.30831	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.82948	65.86290	0.00000	13.90252	65.52703	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	923.51900	923.51900	0.00000	919.94700	919.94700	0.00	0.00	36,940,760.00	4	6.00
GOVI	On 01/08/2024		GOVI	0.00	943.61000	943.61000	0.00000	939.96600	939.96600	0.00	0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	965.88600	965.88600	0.00000	962.15100	962.15100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	986.89600	986.89600	0.00000	983.07200	983.07200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,008.22000	1,008.22000	0.00000	1,004.30400	1,004.30400	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	179.32204	179.32204	0.00000	179.30226	179.30226	0.00	0.00	0.00	0	1,379.00
I2025	On 01/08/2024		Bond Future	0.00	181.42279	181.42279	0.00000	181.40293	181.40293	0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	185.75153	185.75153	0.00000	185.73083	185.73083	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	128.25283	128.25283	0.00000	128.46256	128.46256	0.00	0.00	0.00	0	318.00
I2029	On 01/08/2024		Bond Future	0.00	131.07519	131.07519	0.00000	131.28981	131.28981	0.00	0.00	0.00	0	8,481.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	132.79624	132.79624	0.00000	133.01579	133.01579		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.71398	135.71398	0.00000	135.93796	135.93796		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.23418	137.23418	0.00000	137.46288	137.46288		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	120.57632	120.57632	0.00000	120.45623	120.45623		0.00	0.00	0.00	0	767.00
I2033	On 01/08/2024	Bond Future	0.00	123.22976	123.22976	0.00000	123.10720	123.10720		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.66560	124.66560	0.00000	124.53995	124.53995		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.40484	127.40484	0.00000	127.27596	127.27596		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.64293	128.64293	0.00000	128.51114	128.51114		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	130.96794	130.96794	0.00000	131.15765	131.15765		0.00	0.00	0.00	0	2,095.00
I2038	On 01/08/2024	Bond Future	0.00	131.77403	131.77403	0.00000	131.96803	131.96803		0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	134.91798	134.91798	0.00000	135.11648	135.11648		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.75465	135.75465	0.00000	135.95730	135.95730		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.71432	138.71432	0.00000	138.92094	138.92094		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	112.70511	112.70511	0.00000	112.08412	112.08412		0.00	0.00	0.00	0	10,949.00
I2046	On 01/08/2024	Bond Future	0.00	115.18532	115.18532	0.00000	114.55098	114.55098		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.72348	115.72348	0.00000	115.07378	115.07378		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.26576	118.26576	0.00000	117.60148	117.60148		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.58177	118.58177	0.00000	117.90309	117.90309		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	113.34129	113.34129	0.00000	113.31656	113.31656		0.00	0.00	0.00	0	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.52187	113.52187	0.00000	113.49659	113.49659		0.00	0.00	0.00	0	11,395.00
I2050	On 07/11/2024	Bond Future	0.00	116.23036	116.23036	0.00000	116.20436	116.20436		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.41343	116.41343	0.00000	116.38683	116.38683		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.95146	118.95146	0.00000	118.92381	118.92381		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	344.60300	344.60300	0.00000	344.48900	344.48900		0.00	0.00	0.00	0	20.00
IGOV	On 01/08/2024	Index Future	0.00	352.18600	352.18600	0.00000	352.07100	352.07100		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	360.59000	360.59000	0.00000	360.47100	360.47100		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.51600	368.51600	0.00000	368.39100	368.39100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.55800	376.55800	0.00000	376.42700	376.42700		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	8.33500	91.66500	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.40855	106.42231	0.00000	9.47483	106.26898		3.00	0.00	0.00	0	48,372.00
R186	On 02/05/2024		Bond Future	9.73 Call	741.96000	0.74196	0.00000	607.24000	0.60724	741.960	3.29	0.99	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.00000	0.00000	0.00000	0.01000	0.00001		4.01	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.47568	103.43007	0.00000	9.54979	103.27360		3.02	0.00	301,498,654.05	2,915	88,282.00
R186	On 07/11/2024		Bond Future	0.00	9.55753	105.87110	0.00000	9.64240	105.71073		3.03	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.66967	102.85606	0.00000	9.76741	102.69191		2.75	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.83296	105.07348	0.00000	9.94774	104.90545		2.34	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/05/2024		Bond Future	0.00	258.02370	258.02370	0.00000	257.96793	257.96793		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.60230	258.60230	0.00000	258.54584	258.54584		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.77281	264.77281	0.00000	264.71442	264.71442		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.34811	265.34811	0.00000	265.28814	265.28814		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.13391	271.13391	0.00000	271.07189	271.07189		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	10.65996	90.90991	0.00000	10.72641	90.65057		6.24	0.00	0.00	0	53,044.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000		4.98	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	0.00000	0.00000	0.00000	0.10000	0.00010		6.05	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	159.60000	0.15960	0.00000	151.30000	0.15130	159.600	6.97	0.39	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	670.21000	0.67021	0.00000	546.74000	0.54674	670.210	7.34	0.85	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,776.83000	1.77683	0.00000	1,533.62000	1.53362	1,776.830	7.88	1.00	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.19	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		9.67	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		9.67	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.76854	88.88212	0.00000	10.83890	88.61733		6.79	0.00	0.00	0	115,990.00
R2030	On 01/08/2024		Bond Future	10.21 Call	433.76000	0.43376	0.00000	413.43000	0.41343	433.760	6.67	0.25	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,140.02000	1.14002	0.00000	1,073.31000	1.07331	1,140.020	6.92	0.48	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	548.66000	0.54866	0.00000	673.01000	0.67301	548.660	7.41	(0.27)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.88412	90.97954	0.00000	10.95908	90.70832		6.77	0.00	0.00	0	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	Call	796.19	0000	0.79619	0.00000	723.77	0000	0.72377	796.190	6.63	0.30	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	1,524.09	0000	1.52409	0.00000	1,390.48	0000	1.39048	1,524.090	6.90	0.45	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	709.05	0000	0.70905	0.00000	753.31	0000	0.75331	709.050	7.86	(0.23)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		11.01	038	88.94648	0.00000	11.09	020	88.66911		6.73	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		11.16	337	90.86347	0.00000	11.24	858	90.57984		6.13	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,033.80	0000	1.03380	0.00000	874.86	0000	0.87486	1,033.800	5.86	0.31	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	1,545.78	0000	1.54578	0.00000	1,336.33	0000	1.33633	1,545.780	6.09	0.40	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,527.27	0000	1.52727	0.00000	1,525.80	0000	1.52580	1,527.270	6.92	(0.35)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,175.06	0000	1.17506	0.00000	1,165.65	0000	1.16565	1,175.060	7.22	(0.28)	0.00	0	2,280.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.53	053	84.10086	0.00000	11.60	710	83.75542		8.21	0.00	0.00	0	112,256.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		5.75	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		5.95	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		6.68	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		6.76	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		6.98	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		7.73	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	0.18	000	0.00018	0.00000	0.89	000	0.00089	0.180	8.50	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,470.34	0000	1.47034	0.00000	1,820.14	0000	1.82014	1,470.340	8.87	(0.98)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,158.16	0000	1.15816	0.00000	1,511.38	0000	1.51138	1,158.160	9.09	(0.95)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	43.82	000	0.04382	0.00000	52.36	000	0.05236	43.820	9.29	0.13	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	20.04	000	0.02004	0.00000	125.60	0000	0.12560	20.040	10.55	(0.06)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.09	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.32	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.32	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.65	409	85.93068	0.00000	11.73	430	85.57789		8.59	0.00	351,112,758.48	4,086	99,651.00
R2032	On 01/08/2024	Bond Future	11.11	Call	578.81	000	0.57881	0.00000	536.47	0000	0.53647	578.810	8.47	0.26	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,465.66	0000	1.46566	0.00000	1,360.56	0000	1.36056	1,465.660	8.96	0.49	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	624.31	000	0.62431	0.00000	768.87	0000	0.76887	624.310	9.77	(0.24)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	441.57	000	0.44157	0.00000	557.23	0000	0.55723	441.570	10.04	(0.18)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.79	614	83.79108	0.00000	11.88	068	83.42978		9.11	0.00	2,513,732.40	30	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,031.10	0000	1.03110	0.00000	890.40	0000	0.89040	1,031.100	8.99	0.31	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	1,924.89	0000	1.92489	0.00000	1,710.82	0000	1.71082	1,924.890	9.46	0.46	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,988.79	0000	1.98879	0.00000	1,771.05	0000	1.77105	1,988.790	9.49	0.47	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	860.19	000	0.86019	0.00000	901.55	0000	0.90155	860.190	10.91	(0.22)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	579.59	000	0.57959	0.00000	624.85	0000	0.62485	579.590	11.24	(0.16)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.94	304	85.61167	0.00000	12.03	194	85.24231		8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.10	344	83.29041	0.00000	12.19	707	82.91276		7.42	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		12.16	061	82.14407	0.00000	12.24	220	81.72963		11.19	0.00	1,314,305.12	16	115,684.00
R2035	On 01/08/2024	Bond Future	0.00		12.28	655	83.93127	0.00000	12.37	157	83.50800		10.73	0.00	167,862.54	2	74,183.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,669.09	0000	1.66909	0.00000	1,458.20	0000	1.45820	1,669.090	11.03	0.47	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	704.17	000	0.70417	0.00000	795.47	0000	0.79547	704.170	12.28	(0.23)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	675.72	000	0.67572	0.00000	764.34	0000	0.76434	675.720	12.32	(0.22)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.43	448	81.39641	0.00000	12.52	351	80.96300		10.99	0.00	3,907,027.68	48	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,127.84	0000	2.12784	0.00000	1,904.55	0000	1.90455	2,127.840	11.25	0.45	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,401.05	0000	1.40105	0.00000	1,501.38	0000	1.50138	1,401.050	12.62	(0.29)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.58	785	83.16521	0.00000	12.68	097	82.72212		10.47	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 08/05/2025	Bond Future	0.00	12.74369	80.44148	0.00000	12.84101	79.98860		9.07	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	12.51614	76.98407	0.00000	12.59785	76.56972		12.09	0.00	0.00	0	41,607.00
R2037	On 01/08/2024	Bond Future	0.00	12.65402	74.40293	0.00000	12.73911	73.97973		12.27	0.00	26,413,040.15	355	191,999.00
R2037	On 01/08/2024	Bond Future	12.11 Call	727.45000	0.72745	0.00000	649.92000	0.64992	727.450	11.65	0.28	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	976.54000	0.97654	0.00000	1,150.45000	1.15045	976.540	13.41	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	402.12000	0.40212	0.00000	496.44000	0.49644	402.120	14.49	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.79910	76.15852	0.00000	12.88794	75.72518		11.95	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.94748	73.55239	0.00000	13.04015	73.10937		11.94	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.11045	75.13650	0.00000	13.20713	74.68373		9.03	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	1,586.30000	1.58630	0.00000	1,682.46000	1.68246	1,586.300	8.84	0.36	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	3,366.02000	3.36602	0.00000	3,372.10000	3.37210	3,366.020	9.63	0.57	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,506.39000	3.50639	0.00000	3,505.06000	3.50506	3,506.390	9.68	0.58	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	12.73115	77.26015	0.00000	12.78280	76.98304		12.71	0.00	8,266,836.05	107	91,189.00
R2040	On 01/08/2024	Bond Future	0.00	12.86940	74.43470	0.00000	12.92315	74.15171		12.94	0.00	74,434.70	1	44,510.00
R2040	On 01/08/2024	Bond Future	12.28 Call	734.65000	0.73465	0.00000	647.31000	0.64731	734.650	12.55	0.26	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,023.32000	2.02332	0.00000	2,138.73000	2.13873	2,023.320	13.62	(0.48)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,284.23000	2.28423	0.00000	2,108.95000	2.10895	2,284.230	13.75	0.55	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	958.23000	0.95823	0.00000	1,019.61000	1.01961	958.230	14.71	(0.27)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.01439	76.19097	0.00000	13.07048	75.90114		12.61	0.00	4,647,649.17	61	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.16206	73.33476	0.00000	13.22053	73.03845		12.77	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.32294	74.91395	0.00000	13.38393	74.61095		10.35	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	1,860.28000	1.86028	0.00000	1,786.67000	1.78667	1,860.280	10.10	0.37	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,537.95000	3.53795	0.00000	3,399.94000	3.39994	3,537.950	10.84	0.55	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	3,737.91000	3.73791	0.00000	3,594.54000	3.59454	3,737.910	10.92	0.56	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	12.80093	73.38718	0.00000	12.86756	73.02969		13.37	0.00	440,323.08	6	57,933.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,664.74000	1.66474	0.00000	2,035.34000	2.03534	1,664.740	13.37	(0.97)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	521.96000	0.52196	0.00000	876.24000	0.87624	521.960	13.84	(0.61)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	62.41000	0.06241	0.00000	234.47000	0.23447	62.410	14.32	(0.13)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.93422	70.60261	0.00000	13.00353	70.23752		13.64	0.00	211,807.83	3	119,491.00
R2044	On 07/11/2024	Bond Future	0.00	13.07356	72.26845	0.00000	13.14583	71.89462		13.33	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.21505	69.45236	0.00000	13.29035	69.07016		13.76	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.36856	70.94777	0.00000	13.44704	70.55709		12.78	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	12.70529	72.12602	0.00000	12.75672	71.84388		13.80	0.00	865,512.24	12	23,428.00
R2048	On 01/08/2024	Bond Future	0.00	12.82425	73.69530	0.00000	12.87767	73.40718		13.29	0.00	2,579,335.50	35	245,569.00
R2048	On 07/11/2024	Bond Future	0.00	12.96126	70.98237	0.00000	13.01701	70.68730		13.77	0.00	0.00	0	11,080.00
R2048	On 06/02/2025	Bond Future	0.00	13.10086	72.52467	0.00000	13.15898	72.22300		13.44	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.24049	69.63477	0.00000	13.30103	69.32634		13.81	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	12.66042	93.20369	0.00000	12.72191	92.76841		13.85	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.78262	95.23151	0.00000	12.84656	94.78701		13.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.91971	91.60635	0.00000	12.98653	91.15117		13.80	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.05589	93.59626	0.00000	13.12558	93.13085		13.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.19962	89.74119	0.00000	13.27235	89.26545		13.85	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
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024		Bond Future	0.00	12.25026	63.53791	12.32673	63.19598		12.60	0.00	0.00	0	7,345.00
R209	On 01/08/2024		Bond Future	0.00	12.36815	64.92033	12.44749	64.57109		12.14	0.00	0.00	0	11,530.00
R209	On 07/11/2024		Bond Future	0.00	12.50104	63.29519	12.58372	62.93760		12.42	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.63442	64.67045	12.72040	64.30492		11.83	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	12.77621	62.90786	12.86569	62.53421		9.80	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	233.34826	233.34826	233.13180	233.13180		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.48342	238.48342	238.26262	238.26262		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024		Bond Future	0.00	240.82332	240.82332	240.59700	240.59700		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	246.11428	246.11428	245.88230	245.88230		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	248.05182	248.05182	247.81454	247.81454		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.18498	81.69133	11.25641	81.40042		7.46	0.00	0.00	0	18,567.00
R213	On 01/08/2024		Bond Future	0.00	11.29513	83.46871	11.37013	83.17163		7.82	0.00	0.00	0	24,579.00
R213	On 07/11/2024		Bond Future	0.00	11.42961	81.87701	11.50890	81.57276		8.12	0.00	0.00	0	10,002.00
R213	On 06/02/2025		Bond Future	0.00	11.57412	83.65661	11.65787	83.34548		7.78	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.72490	81.89850	11.81337	81.58042		6.98	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.51496	59.37026	12.57632	59.08903		13.84	0.00	0.00	0	12,822.00
R214	On 02/05/2024		Bond Future	12.12 Call	1.46000	0.00146	6.03000	0.00603	1.460	13.60	0.01	0.00	0	8,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2.21000	0.00221	7.94000	0.00794	2.210	13.63	0.01	0.00	0	5,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	6.83000	0.00683	59.25000	0.05925	6.830	15.07	(0.02)	0.00	0	13,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	0.00000	0.00000	0.06000	0.00006		16.31	0.00	0.00	0	13,110.00
R214	On 01/08/2024		Bond Future	0.00	12.62608	60.66198	12.68963	60.37480		13.34	0.00	0.00	0	9,274.00
R214	On 07/11/2024		Bond Future	0.00	12.75433	58.78636	12.82044	58.49226		13.76	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.88491	60.06379	12.95360	59.76312		13.23	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.01558	58.05070	13.08689	57.74334		11.77	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											740,954,038.99	7,681	2,281,195.00	
Grand Total:											740,954,038.99	7,681	2,281,195.00	