

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2024

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
Derivatives										Option				
AL37	On 02/05/2024	Index Future	0.00		925.72700	925.72700	0.00000	929.37600	929.37600		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		945.91800	945.91800	0.00000	949.64700	949.64700		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		968.22500	968.22500	0.00000	972.04000	972.04000		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		989.28700	989.28700	0.00000	993.18300	993.18300		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,010.59800	1,010.59800	0.00000	1,014.57400	1,014.57400		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,064.25300	1,064.25300	0.00000	1,068.48400	1,068.48400		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,087.46500	1,087.46500	0.00000	1,091.79000	1,091.79000		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,113.11000	1,113.11000	0.00000	1,117.53400	1,117.53400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,137.32400	1,137.32400	0.00000	1,141.84200	1,141.84200		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,161.82400	1,161.82400	0.00000	1,166.43500	1,166.43500		0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	0.00		929.09400	929.09400	0.00000	931.75200	931.75200		0.00	0.00	0	56.00
ALBI	On 01/08/2024	Index Future	0.00		949.35800	949.35800	0.00000	952.07500	952.07500		0.00	0.00	0	35.00
ALBI	On 07/11/2024	Index Future	0.00		971.74600	971.74600	0.00000	974.52500	974.52500		0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		992.88500	992.88500	0.00000	995.72200	995.72200		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,014.27300	1,014.27300	0.00000	1,017.16800	1,017.16800		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.11496	71.28704	0.00000	13.06027	71.51609		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.28567	72.85954	0.00000	13.22843	73.09398		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.48563	70.79296	0.00000	13.42565	71.03250		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.69164	72.34743	0.00000	13.62894	72.59158		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.90787	70.11449	0.00000	13.84234	70.36321		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.40313	67.24438	0.00000	13.36285	67.44106		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.55255	68.72768	0.00000	13.51056	68.92902		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.72410	66.09725	0.00000	13.68029	66.30289		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.89233	67.54782	0.00000	13.84679	67.75736		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		14.07483	64.74579	0.00000	14.02742	64.95920		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	0.00		915.13600	915.13600	0.00000	917.77200	917.77200		0.00	0.00	251	68.00
GOVI	On 01/08/2024	GOVI	0.00		935.09500	935.09500	0.00000	937.79000	937.79000		0.00	0.00	362	664.00
GOVI	On 07/11/2024	GOVI	0.00		957.14700	957.14700	0.00000	959.90400	959.90400		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		977.96900	977.96900	0.00000	980.78200	980.78200		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		999.03500	999.03500	0.00000	1,001.90700	1,001.90700		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	0.00		179.20144	179.20144	0.00000	179.24201	179.24201		0.00	0.00	4,370	1,379.00
I2025	On 01/08/2024	Bond Future	0.00		181.30896	181.30896	0.00000	181.35132	181.35132		0.00	0.00	9,610	5,540.00
I2025	On 07/11/2024	Bond Future	0.00		185.63066	185.63066	0.00000	185.67277	185.67277		0.00	0.00	0	4,944.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

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 02/05/2024	Bond Future	0.00	128.40015	128.40015	0.00000	128.43270	128.43270		0.00	0.00	100,152,117.00	780	408.00
I2029	On 01/08/2024	Bond Future	0.00	131.23247	131.23247	0.00000	131.26638	131.26638		0.00	0.00	204,722,653.20	1,560	8,391.00
I2029	On 07/11/2024	Bond Future	0.00	132.95417	132.95417	0.00000	132.98800	132.98800		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.87593	135.87593	0.00000	135.90933	135.90933		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.38964	137.38964	0.00000	137.42242	137.42242		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	120.44821	120.44821	0.00000	120.37955	120.37955		0.00	0.00	93,949,603.80	780	927.00
I2033	On 01/08/2024	Bond Future	0.00	123.10513	123.10513	0.00000	123.03553	123.03553		0.00	0.00	192,044,002.80	1,560	6,860.00
I2033	On 07/11/2024	Bond Future	0.00	124.53525	124.53525	0.00000	124.46316	124.46316		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.27206	127.27206	0.00000	127.19722	127.19722		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.49760	128.49760	0.00000	128.41998	128.41998		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	130.71059	130.71059	0.00000	130.66381	130.66381		0.00	0.00	101,954,260.20	780	3,045.00
I2038	On 01/08/2024	Bond Future	0.00	131.51777	131.51777	0.00000	131.47066	131.47066		0.00	0.00	102,583,860.60	780	3,251.00
I2038	On 07/11/2024	Bond Future	0.00	134.65256	134.65256	0.00000	134.60333	134.60333		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.48165	135.48165	0.00000	135.43020	135.43020		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.42682	138.42682	0.00000	138.37280	138.37280		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	111.73606	111.73606	0.00000	112.86600	112.86600		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.20070	114.20070	0.00000	115.35636	115.35636		0.00	0.00	0.00	0	10,857.00
I2046	On 07/11/2024	Bond Future	0.00	114.71273	114.71273	0.00000	115.89504	115.89504		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	117.23317	117.23317	0.00000	118.44054	118.44054		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.51698	117.51698	0.00000	118.74938	118.74938		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	113.30711	113.30711	0.00000	113.32939	113.32939		0.00	0.00	0.00	0	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.49275	113.49275	0.00000	113.51605	113.51605		0.00	0.00	0.00	0	11,245.00
I2050	On 07/11/2024	Bond Future	0.00	116.19785	116.19785	0.00000	116.22113	116.22113		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.37839	116.37839	0.00000	116.40104	116.40104		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.90817	118.90817	0.00000	118.93011	118.93011		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	344.08100	344.08100	0.00000	344.53600	344.53600		0.00	0.00	622,786,610.00	181	23.00
IGOV	On 01/08/2024	Index Future	0.00	351.67100	351.67100	0.00000	352.13700	352.13700		0.00	0.00	689,275,160.00	196	575.00
IGOV	On 07/11/2024	Index Future	0.00	360.05400	360.05400	0.00000	360.53000	360.53000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	367.96800	367.96800	0.00000	368.45400	368.45400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	375.97400	375.97400	0.00000	376.47000	376.47000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 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	8.34000	91.66000	0.00000	8.36000	91.64000		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	8.38000	91.62000		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	8.38000	91.62000		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	8.38000	91.62000		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	8.42000	91.58000		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	8.43000	91.57000		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	8.46000	91.54000		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	8.47000	91.53000		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	8.43000	91.57000		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	8.46000	91.54000		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	8.47000	91.53000		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	8.47000	91.53000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.43205	106.36791	0.00000	9.35874	106.53774		2.93	0.00	0.00	0	48,411.00
R186	On 02/05/2024		Bond Future	9.73 Call	714.27000	0.71427	0.00000	874.67000	0.87467	714.270	3.50	0.90	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.05000	0.00005	0.00000	0.05000	0.00005	0.050	4.15	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.49939	103.37998	0.00000	9.41706	103.55404		2.95	0.00	4,652,099.10	45	85,994.00
R186	On 07/11/2024		Bond Future	0.00	9.58598	105.81730	0.00000	9.49220	105.99477		2.86	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.70217	102.80144	0.00000	9.59491	102.98185		2.64	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.87569	105.01088	0.00000	9.75071	105.19412		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	257.74736	257.74736	0.00000	257.59895	257.59895		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.33329	258.33329	0.00000	258.18280	258.18280		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.49107	264.49107	0.00000	264.33503	264.33503		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.05747	265.05747	0.00000	264.89590	264.89590		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.82002	270.82002	0.00000	270.65230	270.65230		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	10.76028	90.51874	0.00000	10.67354	90.85684		6.23	0.00	17,198,560.60	190	53,467.00
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	0.45000	0.00045	0.00000	2.87000	0.00287	0.450	6.04	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	161.37000	0.16137	0.00000	300.35000	0.30035	161.370	6.96	0.28	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	517.81000	0.51781	0.00000	761.18000	0.76118	517.810	7.32	0.60	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,430.01000	1.43001	0.00000	1,751.98000	1.75198	1,430.010	7.85	0.91	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	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	10.87357	88.48721	0.00000	10.78153	88.83316		6.67	0.00	33,625,139.80	380	115,567.00
R2030	On 01/08/2024		Bond Future	10.21 Call	364.28000	0.36428	0.00000	448.58000	0.44858	364.280	6.65	0.21	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,003.23000	1.00323	0.00000	1,166.32000	1.16632	1,003.230	6.98	0.43	0.00	0	600.00

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	11.31 Put	705.97000	0.70597	0.00000	610.15000	0.61015	705.970	7.49	(0.31)	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.99656	90.57310	0.00000	10.89873	90.92660		6.56	0.00	0.00	0.00	0	33,476.00
R2030	On 07/11/2024	Bond Future	10.21 Call	655.25000	0.65525	0.00000	755.71000	0.75571	655.250	6.42	0.26	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,314.76000	1.31476	0.00000	1,472.42000	1.47242	1,314.760	6.69	0.42	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	780.60000	0.78060	0.00000	699.85000	0.69985	780.600	7.63	(0.25)	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	11.12991	88.53153	0.00000	11.02605	88.89195		6.46	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.29262	90.43369	0.00000	11.18212	90.80096		5.80	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	820.63000	0.82063	0.00000	926.60000	0.92660	820.630	5.54	0.27	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,280.03000	1.28003	0.00000	1,421.20000	1.42120	1,280.030	5.76	0.36	0.00	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,581.87000	1.58187	0.00000	1,454.56000	1.45456	1,581.870	6.59	(0.37)	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,207.16000	1.20716	0.00000	1,106.42000	1.10642	1,207.160	6.89	(0.29)	0.00	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	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00	11.64139	83.60133	0.00000	11.57528	83.89875		7.82	0.00	1,362,367,273.68	0.00	16,296	112,256.00
R2032	On 02/05/2024	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.28	0.00	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		5.51	0.00	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		6.29	0.00	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		6.37	0.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.59	0.00	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	0.01000	0.00001	0.00000	0.10000	0.00010	0.010	7.34	0.00	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2.17000	0.00217	0.00000	7.83000	0.00783	2.170	8.10	0.01	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21 Put	1,979.29000	1.97929	0.00000	1,703.22000	1.70322	1,979.290	8.48	(0.97)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28 Put	1,673.80000	1.67380	0.00000	1,414.83000	1.41483	1,673.800	8.69	(0.93)	0.00	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35 Call	63.35000	0.06335	0.00000	125.29000	0.12529	63.350	8.89	0.12	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81 Put	210.08000	0.21008	0.00000	162.27000	0.16227	210.080	10.14	(0.27)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90 Put	0.07000	0.00007	0.00000	0.08000	0.00008	0.070	12.65	0.00	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.87	0.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.87	0.00	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.76927	85.42469	0.00000	11.69989	85.72900		8.17	0.00	1,392,080,748.24	0.00	16,296	99,767.00
R2032	On 01/08/2024	Bond Future	11.11 Call	460.23000	0.46023	0.00000	537.44000	0.53744	460.230	8.28	0.22	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61 Call	1,247.00000	1.24700	0.00000	1,393.00000	1.39300	1,247.000	8.83	0.44	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31 Put	772.78000	0.77278	0.00000	697.37000	0.69737	772.780	9.63	(0.28)	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54 Put	555.76000	0.55576	0.00000	499.29000	0.49929	555.760	9.90	(0.22)	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00	11.91795	83.27115	0.00000	11.84499	83.58206		8.55	0.00	0.00	0.00	0	52,526.00
R2032	On 07/11/2024	Bond Future	11.11 Call	791.18000	0.79118	0.00000	879.96000	0.87996	791.180	8.43	0.26	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	1,589.69000	1.58969	0.00000	1,728.41000	1.72841	1,589.690	8.90	0.42	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	1,648.71000	1.64871	0.00000	1,790.44000	1.79044	1,648.710	8.93	0.43	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	895.57000	0.89557	0.00000	829.98000	0.82998	895.570	10.33	(0.23)	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	596.40000	0.59640	0.00000	550.50000	0.55050	596.400	10.65	(0.17)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	12.07098	85.08077	0.00000	11.99447	85.39773		8.46	0.00	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.23945	82.74255	0.00000	12.15914	83.06548		8.55	0.00	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	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00	12.36686	81.10218	0.00000	12.30098	81.43291		10.54	0.00	170,314,578.00	0.00	2,100	115,684.00
R2035	On 01/08/2024	Bond Future	0.00	12.50072	82.87100	0.00000	12.43194	83.20935		10.08	0.00	174,029,100.00	0.00	2,100	73,818.00
R2035	On 01/08/2024	Bond Future	13.05 Put	926.57000	0.92657	0.00000	841.73000	0.84173	926.570	11.62	(0.29)	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08 Put	890.11000	0.89011	0.00000	808.17000	0.80817	890.110	11.66	(0.28)	0.00	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00	12.65912	80.30913	0.00000	12.58721	80.65492		10.27	0.00	0.00	0.00	0	90,200.00

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 07/11/2024	Bond Future	12.20	Call	1,547.06000	1.54706	0.00000	1,686.60000	1.68660	1,547.060	10.53	0.38	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23	Put	1,618.43000	1.61843	0.00000	1,512.63000	1.51263	1,618.430	11.89	(0.33)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		12.82265	82.05455	0.00000	12.74760	82.40719		10.11	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		12.99014	79.30157	0.00000	12.91189	79.66102		10.40	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		12.72292	75.94199	0.00000	12.67250	76.19411		11.43	0.00	582,702,889.27	7,673	41,607.00	
R2037	On 01/08/2024	Bond Future	0.00		12.86865	73.34219	0.00000	12.81603	73.60019		11.56	0.00	1,029,430,978.84	14,036	188,799.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	433.61000	0.43361	0.00000	491.62000	0.49162	433.610	10.96	0.19	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	1,274.91000	1.27491	0.00000	1,191.46000	1.19146	1,274.910	12.69	(0.37)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	538.52000	0.53852	0.00000	499.93000	0.49993	538.520	13.77	(0.18)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.02353	75.07091	0.00000	12.96870	75.33446		11.20	0.00	0.00	0	9,175.00	
R2037	On 06/02/2025	Bond Future	0.00		13.18144	72.44134	0.00000	13.12439	72.71000		11.68	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		13.35554	73.99659	0.00000	13.29619	74.27024		11.42	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	3,531.73000	3.53173	0.00000	3,681.15000	3.68115	3,531.730	11.79	0.52	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		12.92790	76.21312	0.00000	12.90260	76.34647		12.04	0.00	123,465,254.40	1,620	91,583.00	
R2040	On 01/08/2024	Bond Future	0.00		13.07353	73.36889	0.00000	13.04710	73.50553		12.23	0.00	118,857,601.80	1,620	44,221.00	
R2040	On 01/08/2024	Bond Future	12.28	Call	411.55000	0.41155	0.00000	442.44000	0.44244	411.550	11.46	0.18	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	2,459.15000	2.45915	0.00000	2,391.42000	2.39142	2,459.150	12.46	(0.57)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	1,621.97000	1.62197	0.00000	1,695.26000	1.69526	1,621.970	12.58	0.46	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	1,170.45000	1.17045	0.00000	1,135.26000	1.13526	1,170.450	13.54	(0.33)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		13.22770	75.09817	0.00000	13.20023	75.23748		11.85	0.00	0.00	0	80,938.00	
R2040	On 06/02/2025	Bond Future	0.00		13.38429	72.21846	0.00000	13.35578	72.36018		12.41	0.00	0.00	0	14.00	
R2040	On 08/05/2025	Bond Future	0.00		13.55560	73.76862	0.00000	13.52603	73.91261		12.14	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	3,412.45000	3.41245	0.00000	3,489.60000	3.48960	3,412.450	12.33	0.50	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		13.01251	72.26238	0.00000	12.98707	72.39603		12.66	0.00	1,636,020,283.20	22,640	57,979.00	
R2044	On 02/05/2024	Bond Future	12.50	Put	2,786.80000	2.78680	0.00000	2,661.06000	2.66106	2,786.800	12.21	(0.98)	0.00	0	4,200.00	
R2044	On 02/05/2024	Bond Future	12.75	Put	1,508.95000	1.50895	0.00000	1,419.79000	1.41979	1,508.950	12.66	(0.84)	0.00	0	10,030.00	
R2044	On 02/05/2024	Bond Future	13.00	Put	594.08000	0.59408	0.00000	561.81000	0.56181	594.080	13.13	(0.51)	0.00	0	10,030.00	
R2044	On 01/08/2024	Bond Future	0.00		13.15374	69.45714	0.00000	13.12718	69.59405		12.89	0.00	1,572,509,649.60	22,640	119,442.00	
R2044	On 07/11/2024	Bond Future	0.00		13.30279	71.09420	0.00000	13.27518	71.23387		12.51	0.00	0.00	0	234.00	
R2044	On 06/02/2025	Bond Future	0.00		13.45378	68.25275	0.00000	13.42513	68.39486		13.14	0.00	0.00	0	0.00	
R2044	On 08/05/2025	Bond Future	0.00		13.61826	69.71763	0.00000	13.58855	69.86204		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		12.91119	71.00845	0.00000	12.90033	71.06660		13.06	0.00	0.00	0	23,428.00	
R2048	On 01/08/2024	Bond Future	0.00		13.03759	72.55716	0.00000	13.02622	72.61698		12.53	0.00	943,243.08	13	245,491.00	
R2048	On 07/11/2024	Bond Future	0.00		13.18420	69.81567	0.00000	13.17243	69.87639		12.91	0.00	0.00	0	11,080.00	
R2048	On 06/02/2025	Bond Future	0.00		13.33317	71.33285	0.00000	13.32102	71.39426		12.76	0.00	0.00	0	0.00	
R2048	On 08/05/2025	Bond Future	0.00		13.48331	68.41258	0.00000	13.47079	68.47464		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		12.88153	91.65611	0.00000	12.85069	91.86906		13.09	0.00	0.00	0	5,189.00	
R2053	On 01/08/2024	Bond Future	0.00		13.01203	93.65517	0.00000	12.97986	93.87316		12.55	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		13.15978	89.99061	0.00000	13.12624	90.21311		12.93	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 06/02/2025	Bond Future	0.00	13.30615	91.94565	0.00000	13.27128	92.17223		12.78	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.46169	88.04898	0.00000	13.42543	88.27951		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	12.45108	62.64543	0.00000	12.39498	62.89297		11.90	0.00	124,852,341.99	1,993	7,377.00
R209	On 01/08/2024	Bond Future	0.00	12.57585	64.01174	0.00000	12.51753	64.26502		11.43	0.00	255,150,795.64	3,986	10,137.00
R209	On 07/11/2024	Bond Future	0.00	12.71780	62.36366	0.00000	12.65712	62.62250		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.85970	63.71891	0.00000	12.79674	63.98282		11.50	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	13.01155	61.93167	0.00000	12.94620	62.20063		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	232.78641	232.78641	0.00000	232.84640	232.84640		0.00	0.00	25,606,505.10	110	110.00
R210	On 01/08/2024	Bond Future	0.00	237.92129	237.92129	0.00000	237.98374	237.98374		0.00	0.00	52,342,683.80	220	823.00
R210	On 07/11/2024	Bond Future	0.00	240.24226	240.24226	0.00000	240.30462	240.30462		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.52132	245.52132	0.00000	245.58295	245.58295		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.42692	247.42692	0.00000	247.48743	247.48743		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	11.29028	81.26294	0.00000	11.20866	81.59474		7.29	0.00	0.00	0	18,567.00
R213	On 01/08/2024	Bond Future	0.00	11.40467	83.03528	0.00000	11.31881	83.37476		7.57	0.00	0.00	0	24,526.00
R213	On 07/11/2024	Bond Future	0.00	11.54587	81.43139	0.00000	11.45528	81.77835		7.86	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.69674	83.20159	0.00000	11.60133	83.55536		7.74	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.85582	81.42835	0.00000	11.75532	81.78895		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	12.72048	58.43660	0.00000	12.67923	58.62211		13.12	0.00	0.00	0	12,822.00
R214	On 02/05/2024	Bond Future	12.12 Call	2.65000	0.00265	0.00000	6.73000	0.00673	2.650	12.88	0.01	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	3.48000	0.00348	0.00000	8.51000	0.00851	3.480	12.91	0.01	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	229.43000	0.22943	0.00000	203.91000	0.20391	229.430	14.34	(0.29)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1.82000	0.00182	0.00000	2.06000	0.00206	1.820	15.56	0.00	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.83841	59.71109	0.00000	12.79557	59.90097		12.60	0.00	14,927,772.50	250	9,124.00
R214	On 07/11/2024	Bond Future	0.00	12.97549	57.81159	0.00000	12.93101	58.00556		12.92	0.00	0.00	0	2,015.00
R214	On 06/02/2025	Bond Future	0.00	13.11457	59.06804	0.00000	13.06848	59.26571		12.79	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.25481	57.02965	0.00000	13.20710	57.23100		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 :										19,006,070,424.64		135,418 2,222,871.00		
Grand Total:										19,006,070,424.64		135,418 2,222,871.00		