

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2024

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														
AL37	On 02/05/2024		Index Future	0.00	926.24400	926.24400	0.00000	925.05000	925.05000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	946.44900	946.44900	0.00000	945.23300	945.23300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	968.76400	968.76400	0.00000	967.51400	967.51400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	989.83300	989.83300	0.00000	988.54700	988.54700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,011.14900	1,011.14900	0.00000	1,009.82700	1,009.82700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,063.99500	1,063.99500	0.00000	1,062.85200	1,062.85200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,087.20500	1,087.20500	0.00000	1,086.04200	1,086.04200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,112.83900	1,112.83900	0.00000	1,111.64200	1,111.64200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,137.04100	1,137.04100	0.00000	1,135.80900	1,135.80900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,161.52800	1,161.52800	0.00000	1,160.25800	1,160.25800	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	928.01200	928.01200	0.00000	927.59600	927.59600	0.00	0.00	315,524,080.00	34	56.00
ALBI	On 01/08/2024		Index Future	0.00	948.25500	948.25500	0.00000	947.83500	947.83500	0.00	0.00	322,406,700.00	34	35.00
ALBI	On 07/11/2024		Index Future	0.00	970.61300	970.61300	0.00000	970.17700	970.17700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	991.72200	991.72200	0.00000	991.26900	991.26900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,013.07900	1,013.07900	0.00000	1,012.60700	1,012.60700	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	13.12749	71.23470	0.00000	13.13943	71.18488	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.29865	72.80652	0.00000	13.31111	72.75568	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.49943	70.73801	0.00000	13.51255	70.68581	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.70632	72.29043	0.00000	13.72013	72.23687	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.92352	70.05527	0.00000	13.93807	70.00026	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	13.43485	67.09016	0.00000	13.43148	67.10652	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.58547	68.57054	0.00000	13.58194	68.58736	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.75867	65.93573	0.00000	13.75502	65.95275	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.92856	67.38190	0.00000	13.92479	67.39914	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.11288	64.57535	0.00000	14.10899	64.59274	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	914.11700	914.11700	0.00000	913.66100	913.66100	0.00	0.00	9,141,170.00	1	314.00
GOVI	On 01/08/2024		GOVI	0.00	934.05700	934.05700	0.00000	933.59600	933.59600	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	956.08000	956.08000	0.00000	955.60200	955.60200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	976.87300	976.87300	0.00000	976.37700	976.37700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	997.91000	997.91000	0.00000	997.39400	997.39400	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	179.25991	179.25991	0.00000	179.13009	179.13009	0.00	0.00	886,260,995.04	4,944	5,749.00
I2025	On 01/08/2024		Bond Future	0.00	181.36990	181.36990	0.00000	181.23748	181.23748	0.00	0.00	0.00	0	1,200.00
I2025	On 07/11/2024		Bond Future	0.00	185.69136	185.69136	0.00000	185.55536	185.55536	0.00	0.00	918,058,083.84	4,944	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	128.44358	128.44358	0.00000	128.45439	128.45439	0.00	0.00	0.00	0	1,188.00
I2029	On 01/08/2024		Bond Future	0.00	131.27769	131.27769	0.00000	131.28899	131.28899	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	Contracts Traded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	132.99922	132.99922	0.00000	133.01046	133.01046		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.92041	135.92041	0.00000	135.93147	135.93147		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.43325	137.43325	0.00000	137.44393	137.44393		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	120.38812	120.38812	0.00000	120.30221	120.30221		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	123.04452	123.04452	0.00000	122.95680	122.95680		0.00	0.00	22,148,013.60	180	6,860.00
I2033	On 07/11/2024	Bond Future	0.00	124.47200	124.47200	0.00000	124.38191	124.38191		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.20597	127.20597	0.00000	127.11352	127.11352		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.42839	128.42839	0.00000	128.33339	128.33339		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	130.74494	130.74494	0.00000	130.75364	130.75364		0.00	0.00	211,153,078.10	1,615	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.55387	131.55387	0.00000	131.56283	131.56283		0.00	0.00	0.00	0	2,471.00
I2038	On 07/11/2024	Bond Future	0.00	134.68814	134.68814	0.00000	134.69705	134.69705		0.00	0.00	217,521,346.10	1,615	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.51642	135.51642	0.00000	135.52493	135.52493		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.46053	138.46053	0.00000	138.46879	138.46879		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	112.02002	112.02002	0.00000	112.02747	112.02747		0.00	0.00	573,094,422.32	5,116	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.49177	114.49177	0.00000	114.49952	114.49952		0.00	0.00	0.00	0	10,857.00
I2046	On 07/11/2024	Bond Future	0.00	115.00963	115.00963	0.00000	115.01730	115.01730		0.00	0.00	588,389,267.08	5,116	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	117.53521	117.53521	0.00000	117.54270	117.54270		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.82396	117.82396	0.00000	117.83107	117.83107		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	113.33696	113.33696	0.00000	113.72385	113.72385		0.00	0.00	583,118,659.20	5,145	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.52395	113.52395	0.00000	113.91969	113.91969		0.00	0.00	104,214,986.10	918	11,245.00
I2050	On 07/11/2024	Bond Future	0.00	116.22869	116.22869	0.00000	116.63364	116.63364		0.00	0.00	491,298,672.63	4,227	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.40855	116.40855	0.00000	116.82167	116.82167		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.93742	118.93742	0.00000	119.35917	119.35917		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	344.23000	344.23000	0.00000	344.49100	344.49100		0.00	0.00	27,538,400.00	8	195.00
IGOV	On 01/08/2024	Index Future	0.00	351.82400	351.82400	0.00000	352.09300	352.09300		0.00	0.00	28,145,920.00	8	379.00
IGOV	On 07/11/2024	Index Future	0.00	360.21000	360.21000	0.00000	360.48200	360.48200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.12500	368.12500	0.00000	368.40100	368.40100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.13300	376.13300	0.00000	376.41100	376.41100		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.35300	91.64700		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.39300	91.60700	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	8.39000	91.61000	0.00000	8.38500	91.61500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.39300	91.60700	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	8.39400	91.60600	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	8.41300	91.58700	0.00000	8.40300	91.59700		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.27800	91.72200	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	8.34300	91.65700	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	8.34300	91.65700	0.00000	8.34300	91.65700		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.43056	106.37136	0.00000	9.41115	106.41629	2.93	0.00	4,146,781,098.24	38,984	48,411.00	
R186	On 02/05/2024		Bond Future	9.73 Call	730.13000	0.73013	0.00000	787.89000	0.78789	730.130	3.50	0.87	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.22000	0.00022	0.00000	0.76000	0.00076	0.220	4.15	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.49738	103.38422	0.00000	9.47555	103.43034	2.95	0.00	4,030,743,969.36	38,988	85,971.00	
R186	On 07/11/2024		Bond Future	0.00	9.58418	105.82071	0.00000	9.55934	105.86768	2.86	0.00	0.00	0	34,925.00	
R186	On 06/02/2025		Bond Future	0.00	9.70082	102.80370	0.00000	9.67246	102.85137	2.64	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.87508	105.01177	0.00000	9.84208	105.06011	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	257.81857	257.81857	0.00000	257.83627	257.83627	0.00	0.00	187,949,737.53	729	0.00	
R202	On 01/08/2024		Bond Future	0.00	258.40776	258.40776	0.00000	258.42636	258.42636	0.00	0.00	0.00	0	441.00	
R202	On 07/11/2024		Bond Future	0.00	264.56480	264.56480	0.00000	264.58322	264.58322	0.00	0.00	192,867,739.20	729	460.00	
R202	On 06/02/2025		Bond Future	0.00	265.12965	265.12965	0.00000	265.14732	265.14732	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	270.89019	270.89019	0.00000	270.90742	270.90742	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	10.75034	90.55740	0.00000	10.77683	90.45441	6.23	0.00	2,416,705,333.80	26,687	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	1.59000	0.00159	0.00000	3.47000	0.00347	1.590	6.04	0.01	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	211.06000	0.21106	0.00000	230.65000	0.23065	211.060	6.96	0.32	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	585.75000	0.58575	0.00000	586.49000	0.58649	585.750	7.32	0.60	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,486.70000	1.48670	0.00000	1,433.16000	1.43316	1,486.700	7.85	0.89	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.14000	0.00014	0.00000	0.89000	0.00089	0.140	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	0.03000	0.00003	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	10.86287	88.52734	0.00000	10.89089	88.42230	6.67	0.00	79,497,551.32	898	115,567.00	
R2030	On 07/11/2024		Bond Future	0.00	10.98538	90.61341	0.00000	11.01528	90.50566	6.56	0.00	2,349,515,107.89	25,929	33,476.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 06/02/2025	Bond Future	0.00	11.11832	88.57166	0.00000	11.15021	88.46129			6.46	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.28062	90.47348	0.00000	11.31472	90.36046			5.80	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	835.91000	0.83591	0.00000	812.04000	0.81204	835.910	5.54	0.27	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	1,299.84000	1.29984	0.00000	1,266.61000	1.26661	1,299.840	5.76	0.37	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	1,573.37000	1.57337	0.00000	1,623.91000	1.62391	1,573.370	6.59	(0.36)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	1,201.32000	1.20132	0.00000	1,243.08000	1.24308	1,201.320	6.89	(0.29)	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	11.64710	83.57571	0.00000	11.67370	83.45648			7.82	0.00	4,242,804,493.86	50,766	115,856.00
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	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	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	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	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	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	0.06000	0.00006	0.00000	0.24000	0.00024	0.060	7.34	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	4.95000	0.00495	0.00000	9.39000	0.00939	4.950	8.10	0.01	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.21 Put	2,014.49000	2.01449	0.00000	2,145.25000	2.14525	2,014.490	8.48	(0.95)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.28 Put	1,715.58000	1.71558	0.00000	1,851.71000	1.85171	1,715.580	8.69	(0.91)	0.00	0	17,000.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	87.41000	0.08741	0.00000	109.46000	0.10946	87.410	8.89	0.14	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	11.81 Put	267.69000	0.26769	0.00000	376.91000	0.37691	267.690	10.14	(0.30)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	0.34000	0.00034	0.00000	1.86000	0.00186	0.340	12.65	0.00	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	0.03000	0.00003	0.00000	0.26000	0.00026	0.030	12.87	0.00	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	0.00000	0.00000	0.00000	0.06000	0.00006		12.87	0.00	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.77512	85.39910	0.00000	11.80297	85.27740			8.17	0.00	276,778,483.10	3,241	83,591.00
R2032	On 01/08/2024	Bond Future	12.54 Put	574.36000	0.57436	0.00000	621.42000	0.62142	574.360	9.90	(0.22)	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	11.92430	83.24416	0.00000	11.95368	83.11944			8.55	0.00	3,928,874,619.52	47,197	52,526.00
R2032	On 07/11/2024	Bond Future	11.64 Call	1,648.04000	1.64804	0.00000	1,611.58000	1.61158	1,648.040	8.93	0.43	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	609.17000	0.60917	0.00000	643.08000	0.64308	609.170	10.65	(0.17)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	12.07788	85.05226	0.00000	12.10883	84.92455			8.46	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	12.24699	82.71232	0.00000	12.27963	82.58160			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	12.37282	81.07235	0.00000	12.37934	81.03974			10.54	0.00	6,231,545,110.40	76,864	117,784.00
R2035	On 01/08/2024	Bond Future	0.00	12.50682	82.84109	0.00000	12.51359	82.80791			10.08	0.00	135,445,182.15	1,635	71,618.00
R2035	On 01/08/2024	Bond Future	13.05 Put	952.41000	0.95241	0.00000	987.78000	0.98778	952.410	11.62	(0.29)	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	915.47000	0.91547	0.00000	950.25000	0.95025	915.470	11.66	(0.28)	0.00	0	8,650.00	
R2035	On 07/11/2024	Bond Future	0.00	12.66566	80.27778	0.00000	12.67279	80.24363			10.27	0.00	6,049,894,056.36	75,362	90,200.00
R2035	On 07/11/2024	Bond Future	12.20 Call	1,547.24000	1.54724	0.00000	1,552.22000	1.55222	1,547.240	10.53	0.37	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	1,641.84000	1.64184	0.00000	1,672.65000	1.67265	1,641.840	11.89	(0.34)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	12.82969	82.02158	0.00000	12.83719	81.98649			10.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.99772	79.26687	0.00000	13.00562	79.23073			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	12.74448	75.83456	0.00000	12.74611	75.82645			11.43	0.00	378,945,296.32	4,997	43,295.00
R2037	On 01/08/2024	Bond Future	0.00	12.89101	73.23296	0.00000	12.89268	73.22481			11.56	0.00	367,409,760.32	5,017	181,097.00
R2037	On 01/08/2024	Bond Future	12.11 Call	424.24000	0.42424	0.00000	439.56000	0.43956	424.240	10.96	0.19	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	1,334.12000	1.33412	0.00000	1,364.62000	1.36462	1,334.120	12.69	(0.38)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	572.96000	0.57296	0.00000	595.84000	0.59584	572.960	13.77	(0.19)	0.00	0	1,383.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2037	On 07/11/2024	Bond Future	0.00		13.04702		74.95843	0.00000	13.04880	74.94991		11.20	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		13.20613		72.32552	0.00000	13.20803	72.31662		11.68	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.38152		73.87727	0.00000	13.38356	73.86791		11.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	3,478.99000		3.47899	0.00000	3,488.08000	3.48808	3,478.990	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		12.97961		75.94176	0.00000	12.98125	75.93318		12.04	0.00	11,173,007,381.76	147,126	93,453.00
R2040	On 01/08/2024	Bond Future	0.00		13.12730		73.09214	0.00000	13.12898	73.08352		12.23	0.00	487,378,389.52	6,668	44,221.00
R2040	On 01/08/2024	Bond Future	12.28	Call	375.21000		0.37521	0.00000	390.00000	0.39000	375.210	11.46	0.17	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	2,638.75000		2.63875	0.00000	2,671.28000	2.67128	2,638.750	12.46	(0.59)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	1,516.77000		1.51677	0.00000	1,541.10000	1.54110	1,516.770	12.58	0.44	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	1,283.92000		1.28392	0.00000	1,315.45000	1.31545	1,283.920	13.54	(0.35)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		13.28395		74.81423	0.00000	13.28575	74.80517		11.85	0.00	10,811,554,005.76	144,512	80,938.00
R2040	On 06/02/2025	Bond Future	0.00		13.44311		71.92746	0.00000	13.44502	71.91804		12.41	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.61715		73.47035	0.00000	13.61920	73.46045		12.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43	Call	3,275.31000		3.27531	0.00000	3,285.00000	3.28500	3,275.310	12.33	0.49	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		13.06403		71.99304	0.00000	13.05556	72.03720		12.66	0.00	737,640,687.84	10,246	58,805.00
R2044	On 02/05/2024	Bond Future	12.50	Put	3,058.19000		3.05819	0.00000	3,028.97000	3.02897	3,058.190	12.21	(0.98)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75	Put	1,775.41000		1.77541	0.00000	1,789.51000	1.78951	1,775.410	12.66	(0.86)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00	Put	807.36000		0.80736	0.00000	868.38000	0.86838	807.360	13.13	(0.58)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00		13.20730		69.18242	0.00000	13.19845	69.22769		12.89	0.00	708,843,075.32	10,246	96,802.00
R2044	On 07/11/2024	Bond Future	0.00		13.35879		70.81239	0.00000	13.34960	70.85850		12.51	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00		13.51231		67.96398	0.00000	13.50276	68.01095		13.14	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.67948		69.42170	0.00000	13.66958	69.46940		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		12.97208		70.68398	0.00000	12.96848	70.70309		13.06	0.00	1,483,798,108.16	20,992	23,428.00
R2048	On 01/08/2024	Bond Future	0.00		13.10083		72.22611	0.00000	13.09706	72.24576		12.53	0.00	588,642,796.50	8,150	245,487.00
R2048	On 07/11/2024	Bond Future	0.00		13.25036		69.47616	0.00000	13.24646	69.49609		12.91	0.00	892,212,846.72	12,842	11,080.00
R2048	On 06/02/2025	Bond Future	0.00		13.40233		70.98514	0.00000	13.39830	71.00532		12.76	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		13.55556		68.05647	0.00000	13.55141	68.07683		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		12.93255		91.30586	0.00000	12.93401	91.29587		13.09	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		13.06507		93.29790	0.00000	13.06657	93.28784		12.55	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.21538		89.62406	0.00000	13.21698	89.61355		12.93	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.36432		91.57008	0.00000	13.36603	91.55909		12.78	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.52262		87.66416	0.00000	13.52446	87.65259		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		12.46166		62.59890	0.00000	12.47311	62.54860		11.90	0.00	0.00	0	9,370.00
R209	On 01/08/2024	Bond Future	0.00		12.58674		63.96461	0.00000	12.59860	63.91333		11.43	0.00	0.00	0	10,172.00
R209	On 07/11/2024	Bond Future	0.00		12.72928		62.31486	0.00000	12.74167	62.26225		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.87181		63.66832	0.00000	12.88474	63.61437		11.50	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		13.02435		61.87918	0.00000	13.03785	61.82388		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

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/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	232.95175	232.95175	0.00000	233.10010	233.10010		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024		Bond Future	0.00	238.09187	238.09187	0.00000	238.24387	238.24387		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024		Bond Future	0.00	240.41461	240.41461	0.00000	240.56958	240.56958		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.69471	245.69471	0.00000	245.85235	245.85235		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.60057	247.60057	0.00000	247.76052	247.76052		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	11.28035	81.30321	0.00000	11.30681	81.19595		7.29	0.00	0.00	0	22,809.00
R213	On 01/08/2024		Bond Future	0.00	11.39409	83.07702	0.00000	11.42186	82.96753		7.57	0.00	0.00	0	11,411.00
R213	On 07/11/2024		Bond Future	0.00	11.53488	81.47338	0.00000	11.56427	81.36115		7.86	0.00	35,603,867.06	437	10,002.00
R213	On 06/02/2025		Bond Future	0.00	11.68540	83.24354	0.00000	11.71648	83.12864		7.74	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.84414	81.47016	0.00000	11.87703	81.35251		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	12.75086	58.30058	0.00000	12.74716	58.31712		13.12	0.00	233,318,921.16	4,002	12,822.00
R214	On 02/05/2024		Bond Future	12.12 Call	4.63000	0.00463	0.00000	12.08000	0.01208	4.630	12.88	0.01	0.00	0	8,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	5.86000	0.00586	0.00000	14.60000	0.01460	5.860	12.91	0.01	0.00	0	5,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	325.08000	0.32508	0.00000	391.29000	0.39129	325.080	14.34	(0.35)	0.00	0	13,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	6.20000	0.00620	0.00000	14.82000	0.01482	6.200	15.56	(0.01)	0.00	0	13,110.00
R214	On 01/08/2024		Bond Future	0.00	12.86981	59.57255	0.00000	12.86595	59.58955		12.60	0.00	284,280,208.60	4,772	9,124.00
R214	On 07/11/2024		Bond Future	0.00	13.00828	57.66925	0.00000	13.00429	57.68654		12.92	0.00	115,453,838.50	2,002	2,015.00
R214	On 06/02/2025		Bond Future	0.00	13.14880	58.92194	0.00000	13.14470	58.93941		12.79	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.29053	56.87964	0.00000	13.28632	56.89729		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 :											67,865,505,460.28	803,923	2,171,182.00		
Grand Total:											67,865,505,460.28	803,923	2,171,182.00		