

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2024

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	920.48600	920.48600	0.00000	925.72700	925.72700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	940.56000	940.56000	0.00000	945.91800	945.91800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	962.74300	962.74300	0.00000	968.22500	968.22500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	983.68900	983.68900	0.00000	989.28700	989.28700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,004.88200	1,004.88200	0.00000	1,010.59800	1,010.59800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,058.28300	1,058.28300	0.00000	1,064.25300	1,064.25300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,081.36300	1,081.36300	0.00000	1,087.46500	1,087.46500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,106.86600	1,106.86600	0.00000	1,113.11000	1,113.11000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,130.94800	1,130.94800	0.00000	1,137.32400	1,137.32400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,155.31400	1,155.31400	0.00000	1,161.82400	1,161.82400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	924.83300	924.83300	0.00000	929.09400	929.09400	0.00	0.00	0.00	0	56.00
ALBI	On 01/08/2024		Index Future	0.00	945.00200	945.00200	0.00000	949.35800	949.35800	0.00	0.00	0.00	0	35.00
ALBI	On 07/11/2024		Index Future	0.00	967.29000	967.29000	0.00000	971.74600	971.74600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	988.33400	988.33400	0.00000	992.88500	992.88500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,009.62800	1,009.62800	0.00000	1,014.27300	1,014.27300	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	13.18833	70.98132	0.00000	13.11496	71.28704	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.36240	72.54692	0.00000	13.28567	72.85954	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.56616	70.47308	0.00000	13.48563	70.79296	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.77600	72.02074	0.00000	13.69164	72.34743	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.99625	69.78092	0.00000	13.90787	70.11449	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	13.47170	66.91174	0.00000	13.40313	67.24438	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.62395	68.38763	0.00000	13.55255	68.72768	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.79876	65.74924	0.00000	13.72410	66.09725	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.97014	67.19235	0.00000	13.89233	67.54782	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.15606	64.38283	0.00000	14.07483	64.74579	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	910.88600	910.88600	0.00000	915.13600	915.13600	0.00	0.00	173,068,340.00	19	49.00
GOVI	On 01/08/2024		GOVI	0.00	930.75100	930.75100	0.00000	935.09500	935.09500	0.00	0.00	167,535,180.00	18	682.00
GOVI	On 07/11/2024		GOVI	0.00	952.70200	952.70200	0.00000	957.14700	957.14700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	973.43000	973.43000	0.00000	977.96900	977.96900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	994.40200	994.40200	0.00000	999.03500	999.03500	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	179.26234	179.26234	0.00000	179.20144	179.20144	0.00	0.00	57,363,948.80	320	1,379.00
I2025	On 01/08/2024		Bond Future	0.00	181.37085	181.37085	0.00000	181.30896	181.30896	0.00	0.00	116,077,344.00	640	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	185.69445	185.69445	0.00000	185.63066	185.63066	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	128.33031	128.33031	0.00000	128.40015	128.40015	0.00	0.00	11,549,727.90	90	318.00
I2029	On 01/08/2024		Bond Future	0.00	131.16085	131.16085	0.00000	131.23247	131.23247	0.00	0.00	11,804,476.50	90	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	132.88120	132.88120	0.00000	132.95417	132.95417		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.80172	135.80172	0.00000	135.87593	135.87593		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.31596	137.31596	0.00000	137.38964	137.38964		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	120.43955	120.43955	0.00000	120.44821	120.44821		0.00	0.00	106,227,683.10	882	767.00
I2033	On 01/08/2024	Bond Future	0.00	123.09611	123.09611	0.00000	123.10513	123.10513		0.00	0.00	197,446,160.44	1,604	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.52615	124.52615	0.00000	124.53525	124.53525		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.26315	127.26315	0.00000	127.27206	127.27206		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.49077	128.49077	0.00000	128.49760	128.49760		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	130.91988	130.91988	0.00000	130.71059	130.71059		0.00	0.00	124,373,886.00	950	2,095.00
I2038	On 01/08/2024	Bond Future	0.00	131.73140	131.73140	0.00000	131.51777	131.51777		0.00	0.00	125,144,830.00	950	3,491.00
I2038	On 07/11/2024	Bond Future	0.00	134.87164	134.87164	0.00000	134.65256	134.65256		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.70833	135.70833	0.00000	135.48165	135.48165		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.65890	138.65890	0.00000	138.42682	138.42682		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	112.66412	112.66412	0.00000	111.73606	111.73606		0.00	0.00	90,469,288.36	803	10,949.00
I2046	On 01/08/2024	Bond Future	0.00	115.14923	115.14923	0.00000	114.20070	114.20070		0.00	0.00	247,110,247.58	2,146	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.68411	115.68411	0.00000	114.71273	114.71273		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.22638	118.22638	0.00000	117.23317	117.23317		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.53470	118.53470	0.00000	117.51698	117.51698		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	112.92232	112.92232	0.00000	113.30711	113.30711		0.00	0.00	16,938,348.00	150	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.09916	113.09916	0.00000	113.49275	113.49275		0.00	0.00	16,964,874.00	150	11,395.00
I2050	On 07/11/2024	Bond Future	0.00	115.79537	115.79537	0.00000	116.19785	116.19785		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	115.96968	115.96968	0.00000	116.37839	116.37839		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.49087	118.49087	0.00000	118.90817	118.90817		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	344.39600	344.39600	0.00000	344.08100	344.08100		0.00	0.00	48,215,440.00	14	20.00
IGOV	On 01/08/2024	Index Future	0.00	351.99200	351.99200	0.00000	351.67100	351.67100		0.00	0.00	38,719,120.00	11	586.00
IGOV	On 07/11/2024	Index Future	0.00	360.38400	360.38400	0.00000	360.05400	360.05400		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.30700	368.30700	0.00000	367.96800	367.96800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.32200	376.32200	0.00000	375.97400	375.97400		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	ContractsTraded	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	8.36000	91.64000	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	8.38000	91.62000	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	8.38000	91.62000	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	8.38000	91.62000	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	8.42000	91.58000	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	8.43000	91.57000	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	8.46000	91.54000	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	8.47000	91.53000	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	8.43000	91.57000	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	8.46000	91.54000	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	8.47000	91.53000	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	8.47000	91.53000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.55722	106.07877	0.00000	9.43205	106.36791	2.93	0.00	0.00	0.00	0	48,411.00
R186	On 02/05/2024		Bond Future	9.73 Call	461.80000	0.46180	0.00000	714.27000	0.71427	461.800	3.50	0.78	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.12000	0.00012	0.00000	0.05000	0.00005	0.120	4.15	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.63964	103.08432	0.00000	9.49939	103.37998	2.95	0.00	75,663,890.88	0.00	734	85,298.00
R186	On 07/11/2024		Bond Future	0.00	9.74625	105.51494	0.00000	9.58598	105.81730	2.86	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.88625	102.49280	0.00000	9.70217	102.80144	2.64	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	10.09122	104.69594	0.00000	9.87569	105.01088	2.28	0.00	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	257.52803	257.52803	0.00000	257.74736	257.74736		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.10851	258.10851	0.00000	258.33329	258.33329		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.26158	264.26158	0.00000	264.49107	264.49107		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	264.82791	264.82791	0.00000	265.05747	265.05747		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.58626	270.58626	0.00000	270.82002	270.82002		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	10.88454	90.03718	0.00000	10.76028	90.51874	6.23	0.00	11,704,833.40	0.00	130	53,337.00
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	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	0.02000	0.00002	0.00000	0.45000	0.00045	0.020	6.04	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	50.97000	0.05097	0.00000	161.37000	0.16137	50.970	6.96	0.12	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	253.44000	0.25344	0.00000	517.81000	0.51781	253.440	7.32	0.39	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	996.51000	0.99651	0.00000	1,430.01000	1.43001	996.510	7.85	0.82	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.05000	0.00005	0.00000	0.03000	0.00003	0.050	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	0.00	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	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	11.00530	87.99499	0.00000	10.87357	88.48721	6.67	0.00	11,439,348.70	0.00	130	115,697.00
R2030	On 01/08/2024		Bond Future	10.21 Call	266.70000	0.26670	0.00000	364.28000	0.36428	266.700	6.65	0.17	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	799.39000	0.79939	0.00000	1,003.23000	1.00323	799.390	6.98	0.37	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	865.35000	0.86535	0.00000	705.97000	0.70597	865.350	7.49	(0.36)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	11.13677	90.06952	0.00000	10.99656	90.57310	6.56	0.00	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	530.48000	0.53048	0.00000	655.25000	0.65525	530.480	6.42	0.22	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	1,111.17000	1.11117	0.00000	1,314.76000	1.31476	1,111.170	6.69	0.37	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	910.47000	0.91047	0.00000	780.60000	0.78060	910.470	7.63	(0.28)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		11.27902	88.01725	0.00000	11.12991	88.53153		6.46	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		11.45158	89.90864	0.00000	11.29262	90.43369		5.80	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	685.49000	0.68549	0.00000	820.63000	0.82063	685.490	5.54	0.24	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	1,096.05000	1.09605	0.00000	1,280.03000	1.28003	1,096.050	5.76	0.33	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,779.58000	1.77958	0.00000	1,581.87000	1.58187	1,779.580	6.59	(0.40)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,364.93000	1.36493	0.00000	1,207.16000	1.20716	1,364.930	6.89	(0.32)	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		11.77042	83.02484	0.00000	11.64139	83.60133		7.82	0.00	0.00	0	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	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	0.00000	0.00000	0.00000	0.01000	0.00001		7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	0.14000	0.00014	0.00000	2.17000	0.00217	0.140	8.10	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	2,544.10000	2.54410	0.00000	1,979.29000	1.97929	2,544.100	8.48	(0.99)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	2,224.45000	2.22445	0.00000	1,673.80000	1.67380	2,224.450	8.69	(0.99)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	13.49000	0.01349	0.00000	63.35000	0.06335	13.490	8.89	0.03	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	382.09000	0.38209	0.00000	210.08000	0.21008	382.090	10.14	(0.44)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	0.11000	0.00011	0.00000	0.07000	0.00007	0.110	12.65	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	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	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.90456	84.83545	0.00000	11.76927	85.42469		8.17	0.00	199,957,155.65	2,357	98,384.00
R2032	On 01/08/2024	Bond Future	11.11	Call	338.19000	0.33819	0.00000	460.23000	0.46023	338.190	8.28	0.18	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	998.41000	0.99841	0.00000	1,247.00000	1.24700	998.410	8.83	0.38	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	945.66000	0.94566	0.00000	772.78000	0.77278	945.660	9.63	(0.33)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	687.75000	0.68775	0.00000	555.76000	0.55576	687.750	9.90	(0.26)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		12.06046	82.66820	0.00000	11.91795	83.27115		8.55	0.00	0.00	0	52,526.00
R2032	On 07/11/2024	Bond Future	11.11	Call	640.88000	0.64088	0.00000	791.18000	0.79118	640.880	8.43	0.22	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	1,345.76000	1.34576	0.00000	1,589.69000	1.58969	1,345.760	8.90	0.37	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,398.99000	1.39899	0.00000	1,648.71000	1.64871	1,398.990	8.93	0.38	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	1,040.29000	1.04029	0.00000	895.57000	0.89557	1,040.290	10.33	(0.26)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	699.32000	0.69932	0.00000	596.40000	0.59640	699.320	10.65	(0.19)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		12.22073	84.46493	0.00000	12.07098	85.08077		8.46	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.39700	82.11376	0.00000	12.23945	82.74255		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		12.44062	80.73416	0.00000	12.36686	81.10218		10.54	0.00	0.00	0	115,684.00
R2035	On 01/08/2024	Bond Future	0.00		12.57767	82.49484	0.00000	12.50072	82.87100		10.08	0.00	0.00	0	73,818.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,006.07000	1.00607	0.00000	1,151.59000	1.15159	1,006.070	10.37	0.35	22,185,409.96	5,100	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	1,030.31000	1.03031	0.00000	926.57000	0.92657	1,030.310	11.62	(0.31)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	990.42000	0.99042	0.00000	890.11000	0.89011	990.420	11.66	(0.30)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.73967	79.92429	0.00000	12.65912	80.30913		10.27	0.00	3,996,214.50	50	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	1,401.30000	1.40130	0.00000	1,547.06000	1.54706	1,401.300	10.53	0.35	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,743.94000	1.74394	0.00000	1,618.43000	1.61843	1,743.940	11.89	(0.35)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.90684	81.66158	0.00000	12.82265	82.05455		10.11	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	13.07806	78.90044	0.00000	12.99014	79.30157		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	12.79654	75.57612	0.00000	12.72292	75.94199		11.43	0.00	0.00	0	41,607.00
R2037	On 01/08/2024	Bond Future	0.00	12.94541	72.96820	0.00000	12.86865	73.34219		11.56	0.00	0.00	0	188,799.00
R2037	On 01/08/2024	Bond Future	12.11 Call	360.73000	0.36073	0.00000	433.61000	0.43361	360.730	10.96	0.17	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,408.82000	1.40882	0.00000	1,274.91000	1.27491	1,408.820	12.69	(0.40)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	602.75000	0.60275	0.00000	538.52000	0.53852	602.750	13.77	(0.20)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	13.10365	74.68829	0.00000	13.02353	75.07091		11.20	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.26496	72.05063	0.00000	13.18144	72.44134		11.68	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.44264	73.59770	0.00000	13.35554	73.99659		11.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,322.11000	3.32211	0.00000	3,531.73000	3.53173	3,322.110	11.79	0.50	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	13.00152	75.82726	0.00000	12.92790	76.21312		12.04	0.00	18,956,815.00	250	91,333.00
R2040	On 01/08/2024	Bond Future	0.00	13.15026	72.97447	0.00000	13.07353	73.36889		12.23	0.00	50,425,358.77	691	44,471.00
R2040	On 01/08/2024	Bond Future	12.28 Call	340.40000	0.34040	0.00000	411.55000	0.41155	340.400	11.46	0.15	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,681.41000	2.68141	0.00000	2,459.15000	2.45915	2,681.410	12.46	(0.60)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,437.42000	1.43742	0.00000	1,621.97000	1.62197	1,437.420	12.58	0.43	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,296.72000	1.29672	0.00000	1,170.45000	1.17045	1,296.720	13.54	(0.36)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.30775	74.69461	0.00000	13.22770	75.09817		11.85	0.00	116,299,507.77	1,557	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.46770	71.80635	0.00000	13.38429	72.21846		12.41	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.64254	73.34787	0.00000	13.55560	73.76862		12.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,201.57000	3.20157	0.00000	3,412.45000	3.41245	3,201.570	12.33	0.48	0.00	0	7,500.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00	13.06110	72.00831	0.00000	13.01251	72.26238		12.66	0.00	0.00	0	57,979.00
R2044	On 02/05/2024	Bond Future	12.50 Put	3,034.94000	3.03494	0.00000	2,786.80000	2.78680	3,034.940	12.21	(0.99)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,712.88000	1.71288	0.00000	1,508.95000	1.50895	1,712.880	12.66	(0.90)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	698.83000	0.69883	0.00000	594.08000	0.59408	698.830	13.13	(0.59)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.20437	69.19740	0.00000	13.15374	69.45714		12.89	0.00	0.00	0	119,442.00
R2044	On 07/11/2024	Bond Future	0.00	13.35558	70.82849	0.00000	13.30279	71.09420		12.51	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.50875	67.98148	0.00000	13.45378	68.25275		13.14	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.67552	69.44077	0.00000	13.61826	69.71763		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	12.95993	70.74851	0.00000	12.91119	71.00845		13.06	0.00	0.00	0	23,428.00
R2048	On 01/08/2024	Bond Future	0.00	13.08832	72.29137	0.00000	13.03759	72.55716		12.53	0.00	0.00	0	245,491.00
R2048	On 07/11/2024	Bond Future	0.00	13.23713	69.54381	0.00000	13.18420	69.81567		12.91	0.00	0.00	0	11,080.00
R2048	On 06/02/2025	Bond Future	0.00	13.38833	71.05527	0.00000	13.33317	71.33285		12.76	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.54074	68.12924	0.00000	13.48331	68.41258		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	12.93023	91.32173	0.00000	12.88153	91.65611		13.09	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	13.06278	93.31327	0.00000	13.01203	93.65517		12.55	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.21283	89.64081	0.00000	13.15978	89.99061		12.93	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.36145	91.58854	0.00000	13.30615	91.94565		12.78	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.51939	87.68448	0.00000	13.46169	88.04898		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	12.52490	62.32179	0.00000	12.45108	62.64543		11.90	0.00	0.00	0	7,377.00
R209	On 01/08/2024	Bond Future	0.00	12.65253	63.68090	0.00000	12.57585	64.01174		11.43	0.00	0.00	0	10,137.00
R209	On 07/11/2024	Bond Future	0.00	12.79769	62.02515	0.00000	12.71780	62.36366		11.63	0.00	0.00	0	5,237.00

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
R209	On 06/02/2025	Bond Future	0.00	12.94273	63.37322	0.00000	12.85970	63.71891		11.50	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	13.09790	61.57874	0.00000	13.01155	61.93167		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	233.10688	233.10688	0.00000	232.78641	232.78641		0.00	0.00	76,925,270.40	330	0.00
R210	On 01/08/2024	Bond Future	0.00	238.24851	238.24851	0.00000	237.92129	237.92129		0.00	0.00	26,207,336.10	110	823.00
R210	On 07/11/2024	Bond Future	0.00	240.57793	240.57793	0.00000	240.24226	240.24226		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	245.86511	245.86511	0.00000	245.52132	245.52132		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.78290	247.78290	0.00000	247.42692	247.42692		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	11.41948	80.74122	0.00000	11.29028	81.26294		7.29	0.00	0.00	0	18,567.00
R213	On 01/08/2024	Bond Future	0.00	11.54046	82.50203	0.00000	11.40467	83.03528		7.57	0.00	0.00	0	24,526.00
R213	On 07/11/2024	Bond Future	0.00	11.68932	80.88578	0.00000	11.54587	81.43139		7.86	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.84810	82.64432	0.00000	11.69674	83.20159		7.74	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	12.01554	80.85938	0.00000	11.85582	81.42835		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	12.78936	58.12892	0.00000	12.72048	58.43660		13.12	0.00	0.00	0	12,822.00
R214	On 02/05/2024	Bond Future	12.12 Call	0.54000	0.00054	0.00000	2.65000	0.00265	0.540	12.88	0.00	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	0.76000	0.00076	0.00000	3.48000	0.00348	0.760	12.91	0.00	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	302.43000	0.30243	0.00000	229.43000	0.22943	302.430	14.34	(0.37)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	2.08000	0.00208	0.00000	1.82000	0.00182	2.080	15.56	(0.01)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.90986	59.39660	0.00000	12.83841	59.71109		12.60	0.00	7,959,144.40	134	9,258.00
R214	On 07/11/2024	Bond Future	0.00	13.04980	57.48982	0.00000	12.97549	57.81159		12.92	0.00	14,085,005.90	245	1,770.00
R214	On 06/02/2025	Bond Future	0.00	13.19175	58.73945	0.00000	13.11457	59.06804		12.79	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.33490	56.69417	0.00000	13.25481	57.02965		13.23	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,184,814,186.11	20,655	2,226,430.00	
Grand Total:											2,184,814,186.11	20,655	2,226,430.00	