

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2024

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	927.05800	927.05800	0.00000	920.48600	920.48600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	947.23200	947.23200	0.00000	940.56000	940.56000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	969.58800	969.58800	0.00000	962.74300	962.74300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	990.67100	990.67100	0.00000	983.68900	983.68900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,012.06700	1,012.06700	0.00000	1,004.88200	1,004.88200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,069.83100	1,069.83100	0.00000	1,058.28300	1,058.28300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,093.11200	1,093.11200	0.00000	1,081.36300	1,081.36300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,118.91100	1,118.91100	0.00000	1,106.86600	1,106.86600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,143.24100	1,143.24100	0.00000	1,130.94800	1,130.94800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,167.93200	1,167.93200	0.00000	1,155.31400	1,155.31400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	934.09600	934.09600	0.00000	924.83300	924.83300	0.00	0.00	382,979,360.00	41	15.00
ALBI	On 01/08/2024		Index Future	0.00	954.42400	954.42400	0.00000	945.00200	945.00200	0.00	0.00	782,627,680.00	82	76.00
ALBI	On 07/11/2024		Index Future	0.00	976.95000	976.95000	0.00000	967.29000	967.29000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	998.19200	998.19200	0.00000	988.33400	988.33400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,019.75100	1,019.75100	0.00000	1,009.62800	1,009.62800	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.98912	71.81558	0.00000	13.18833	70.98132	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.15504	73.39611	0.00000	13.36240	72.54692	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.34807	71.34396	0.00000	13.56616	70.47308	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.54758	72.91010	0.00000	13.77600	72.02074	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.75571	70.69385	0.00000	13.99625	69.78092	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	13.25795	67.95778	0.00000	13.47170	66.91174	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.40218	69.45337	0.00000	13.62395	68.38763	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.56654	66.84179	0.00000	13.79876	65.74924	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.72819	68.30831	0.00000	13.97014	67.19235	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.90252	65.52703	0.00000	14.15606	64.38283	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	919.94700	919.94700	0.00000	910.88600	910.88600	0.00	0.00	413,976,150.00	45	6.00
GOVI	On 01/08/2024		GOVI	0.00	939.96600	939.96600	0.00000	930.75100	930.75100	0.00	0.00	422,984,700.00	45	727.00
GOVI	On 07/11/2024		GOVI	0.00	962.15100	962.15100	0.00000	952.70200	952.70200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	983.07200	983.07200	0.00000	973.43000	973.43000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,004.30400	1,004.30400	0.00000	994.40200	994.40200	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	179.30226	179.30226	0.00000	179.26234	179.26234	0.00	0.00	0.00	0	1,379.00
I2025	On 01/08/2024		Bond Future	0.00	181.40293	181.40293	0.00000	181.37085	181.37085	0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	185.73083	185.73083	0.00000	185.69445	185.69445	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	128.46256	128.46256	0.00000	128.33031	128.33031	0.00	0.00	0.00	0	318.00
I2029	On 01/08/2024		Bond Future	0.00	131.28981	131.28981	0.00000	131.16085	131.16085	0.00	0.00	0.00	0	8,481.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	133.01579	133.01579	0.00000	132.88120	132.88120		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.93796	135.93796	0.00000	135.80172	135.80172		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.46288	137.46288	0.00000	137.31596	137.31596		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	120.45623	120.45623	0.00000	120.43955	120.43955		0.00	0.00	0.00	0	767.00
I2033	On 01/08/2024	Bond Future	0.00	123.10720	123.10720	0.00000	123.09611	123.09611		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.53995	124.53995	0.00000	124.52615	124.52615		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.27596	127.27596	0.00000	127.26315	127.26315		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.51114	128.51114	0.00000	128.49077	128.49077		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	131.15765	131.15765	0.00000	130.91988	130.91988		0.00	0.00	9,574,508.45	73	2,095.00
I2038	On 01/08/2024	Bond Future	0.00	131.96803	131.96803	0.00000	131.73140	131.73140		0.00	0.00	19,267,332.38	146	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.11648	135.11648	0.00000	134.87164	134.87164		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.95730	135.95730	0.00000	135.70833	135.70833		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.92094	138.92094	0.00000	138.65890	138.65890		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	112.08412	112.08412	0.00000	112.66412	112.66412		0.00	0.00	0.00	0	10,949.00
I2046	On 01/08/2024	Bond Future	0.00	114.55098	114.55098	0.00000	115.14923	115.14923		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.07378	115.07378	0.00000	115.68411	115.68411		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	117.60148	117.60148	0.00000	118.22638	118.22638		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.90309	117.90309	0.00000	118.53470	118.53470		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	113.31656	113.31656	0.00000	112.92232	112.92232		0.00	0.00	0.00	0	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.49659	113.49659	0.00000	113.09916	113.09916		0.00	0.00	0.00	0	11,395.00
I2050	On 07/11/2024	Bond Future	0.00	116.20436	116.20436	0.00000	115.79537	115.79537		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.38683	116.38683	0.00000	115.96968	115.96968		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.92381	118.92381	0.00000	118.49087	118.49087		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	344.48900	344.48900	0.00000	344.39600	344.39600		0.00	0.00	0.00	0	20.00
IGOV	On 01/08/2024	Index Future	0.00	352.07100	352.07100	0.00000	351.99200	351.99200		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	360.47100	360.47100	0.00000	360.38400	360.38400		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.39100	368.39100	0.00000	368.30700	368.30700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.42700	376.42700	0.00000	376.32200	376.32200		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700		0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.34000	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	9.47483	106.26898	0.00000	9.55722	106.07877		3.00	0.00	4,144,490.22	39	48,372.00
R186	On 02/05/2024		Bond Future	9.73 Call	607.24000	0.60724	0.00000	461.80000	0.46180	607.240	3.29	0.91	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.01000	0.00001	0.00000	0.12000	0.00012	0.010	4.01	0.00	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.54979	103.27360	0.00000	9.63964	103.08432		2.98	0.00	7,125,878.40	69	85,367.00
R186	On 07/11/2024		Bond Future	0.00	9.64240	105.71073	0.00000	9.74625	105.51494		2.90	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.76741	102.69191	0.00000	9.88625	102.49280		2.67	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.94774	104.90545	0.00000	10.09122	104.69594		2.31	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	257.96793	257.96793	0.00000	257.52803	257.52803		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.54584	258.54584	0.00000	258.10851	258.10851		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.71442	264.71442	0.00000	264.26158	264.26158		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.28814	265.28814	0.00000	264.82791	264.82791		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.07189	271.07189	0.00000	270.58626	270.58626		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	10.72641	90.65057	0.00000	10.88454	90.03718		6.57	0.00	26,560,617.01	293	53,044.00
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000		4.75	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.16 Call	0.10000	0.00010	0.00000	0.02000	0.00002	0.100	5.82	0.00	0.00	0	1,000.00
R2030	On 02/05/2024		Bond Future	10.62 Call	151.30000	0.15130	0.00000	50.97000	0.05097	151.300	6.82	0.30	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	10.82 Call	546.74000	0.54674	0.00000	253.44000	0.25344	546.740	7.22	0.67	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,533.62000	1.53362	0.00000	996.51000	0.99651	1,533.620	7.78	0.96	0.00	0	500.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.00000	0.00000	0.00000	0.05000	0.00005		9.15	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		9.84	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		10.03	0.00	0.00	0	500.00
R2030	On 01/08/2024		Bond Future	0.00	10.83890	88.61733	0.00000	11.00530	87.99499		6.99	0.00	95,440,864.41	1,077	115,990.00
R2030	On 01/08/2024		Bond Future	10.21 Call	413.43000	0.41343	0.00000	266.70000	0.26670	413.430	6.87	0.23	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,073.31000	1.07331	0.00000	799.39000	0.79939	1,073.310	7.12	0.45	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	673.01000	0.67301	0.00000	865.35000	0.86535	673.010	7.61	(0.30)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.95908	90.70832	0.00000	11.13677	90.06952		6.82	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	723.77000	0.72377	0.00000	530.48000	0.53048	723.770	6.60	0.28	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	1,390.48000	1.39048	0.00000	1,111.17000	1.11117	1,390.480	6.80	0.43	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	753.31000	0.75331	0.00000	910.47000	0.91047	753.310	7.70	(0.24)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		11.09020	88.66911	0.00000	11.27902	88.01725		6.77	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		11.24858	90.57984	0.00000	11.45158	89.90864		5.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	874.86000	0.87486	0.00000	685.49000	0.68549	874.860	5.60	0.28	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	1,336.33000	1.33633	0.00000	1,096.05000	1.09605	1,336.330	5.79	0.37	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,525.80000	1.52580	0.00000	1,779.58000	1.77958	1,525.800	6.60	(0.36)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,165.65000	1.16565	0.00000	1,364.93000	1.36493	1,165.650	6.91	(0.28)	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		11.60710	83.75542	0.00000	11.77042	83.02484		8.57	0.00	102,767,900.34	1,227	112,256.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.03	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		5.27	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		6.08	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		6.16	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		6.39	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.19	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	0.89000	0.00089	0.00000	0.14000	0.00014	0.890	8.03	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,820.14000	1.82014	0.00000	2,544.10000	2.54410	1,820.140	8.43	(0.98)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,511.38000	1.51138	0.00000	2,224.45000	2.22445	1,511.380	8.67	(0.94)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	52.36000	0.05236	0.00000	13.49000	0.01349	52.360	8.89	0.11	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	125.60000	0.12560	0.00000	382.09000	0.38209	125.600	10.26	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	0.00000	0.00000	0.00000	0.11000	0.00011		12.92	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		13.55	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		13.71	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.73430	85.57789	0.00000	11.90456	84.83545		8.79	0.00	229,947,790.43	2,687	99,651.00
R2032	On 01/08/2024	Bond Future	11.11	Call	536.47000	0.53647	0.00000	338.19000	0.33819	536.470	8.67	0.24	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,360.56000	1.36056	0.00000	998.41000	0.99841	1,360.560	9.17	0.46	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	768.87000	0.76887	0.00000	945.66000	0.94566	768.870	9.99	(0.28)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	557.23000	0.55723	0.00000	687.75000	0.68775	557.230	10.27	(0.21)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.88068	83.42978	0.00000	12.06046	82.66820		9.06	0.00	0.00	0	52,526.00
R2032	On 07/11/2024	Bond Future	11.11	Call	890.40000	0.89040	0.00000	640.88000	0.64088	890.400	8.76	0.28	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	1,710.82000	1.71082	0.00000	1,345.76000	1.34576	1,710.820	9.17	0.43	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,771.05000	1.77105	0.00000	1,398.99000	1.39899	1,771.050	9.20	0.44	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	901.55000	0.90155	0.00000	1,040.29000	1.04029	901.550	10.61	(0.23)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	624.85000	0.62485	0.00000	699.32000	0.69932	624.850	11.07	(0.17)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		12.03194	85.24231	0.00000	12.22073	84.46493		8.65	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.19707	82.91276	0.00000	12.39700	82.11376		7.88	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		12.24220	81.72963	0.00000	12.44062	80.73416		11.16	0.00	29,667,855.69	363	115,684.00
R2035	On 01/08/2024	Bond Future	0.00		12.37157	83.50800	0.00000	12.57767	82.49484		10.82	0.00	30,313,404.00	363	74,181.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,458.20000	1.45820	0.00000	1,006.07000	1.00607	1,458.200	10.75	0.44	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	795.47000	0.79547	0.00000	1,030.31000	1.03031	795.470	12.02	(0.25)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	764.34000	0.76434	0.00000	990.42000	0.99042	764.340	12.07	(0.24)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.52351	80.96300	0.00000	12.73967	79.92429		11.07	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	1,904.55000	1.90455	0.00000	1,401.30000	1.40130	1,904.550	11.01	0.42	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,501.38000	1.50138	0.00000	1,743.94000	1.74394	1,501.380	12.38	(0.31)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.68097	82.72212	0.00000	12.90684	81.66158		10.49	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 08/05/2025	Bond Future	0.00	12.84101	79.98860	0.00000	13.07806	78.90044		9.29	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	12.59785	76.56972	0.00000	12.79654	75.57612		12.04	0.00	11,791,736.88	154	41,607.00
R2037	On 01/08/2024	Bond Future	0.00	12.73911	73.97973	0.00000	12.94541	72.96820		12.36	0.00	416,283,940.71	5,627	191,889.00
R2037	On 01/08/2024	Bond Future	12.11 Call	649.92000	0.64992	0.00000	360.73000	0.36073	649.920	11.74	0.25	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,150.45000	1.15045	0.00000	1,408.82000	1.40882	1,150.450	13.51	(0.33)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	496.44000	0.49644	0.00000	602.75000	0.60275	496.440	14.61	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.88794	75.72518	0.00000	13.10365	74.68829		12.01	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	13.04015	73.10937	0.00000	13.26496	72.05063		12.05	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.20713	74.68373	0.00000	13.44264	73.59770		10.12	0.00	123,228,154.50	1,650	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	1,682.46000	1.68246	0.00000	1,329.06000	1.32906	1,682.460	9.71	0.36	70,912,918.13	15,000	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	3,372.10000	3.37210	0.00000	2,816.43000	2.81643	3,372.100	10.44	0.54	54,137,175.75	7,500	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	3,505.06000	3.50506	0.00000	3,322.11000	3.32211	3,505.060	10.50	0.55	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	12.78280	76.98304	0.00000	13.00152	75.82726		12.64	0.00	2,925,355.52	38	91,295.00
R2040	On 01/08/2024	Bond Future	0.00	12.92315	74.15171	0.00000	13.15026	72.97447		13.01	0.00	2,817,764.98	38	44,509.00
R2040	On 01/08/2024	Bond Future	12.28 Call	647.31000	0.64731	0.00000	340.40000	0.34040	647.310	12.23	0.24	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,138.73000	2.13873	0.00000	2,681.41000	2.68141	2,138.730	13.25	(0.50)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,108.95000	2.10895	0.00000	1,437.42000	1.43742	2,108.950	13.38	0.52	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,019.61000	1.01961	0.00000	1,296.72000	1.29672	1,019.610	14.35	(0.29)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.07048	75.90114	0.00000	13.30775	74.69461		12.66	0.00	0.00	0	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.22053	73.03845	0.00000	13.46770	71.80635		12.75	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.38393	74.61095	0.00000	13.64254	73.34787		10.68	0.00	123,108,067.50	1,650	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	1,786.67000	1.78667	0.00000	1,374.04000	1.37404	1,786.670	10.19	0.36	72,752,913.75	15,000	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	3,399.94000	3.39994	0.00000	3,201.57000	3.20157	3,399.940	10.88	0.53	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	3,594.54000	3.59454	0.00000	2,943.03000	2.94303	3,594.540	10.96	0.55	55,611,963.00	7,500	7,500.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00	12.86756	73.02969	0.00000	13.06110	72.00831		13.25	0.00	3,359,365.74	46	57,933.00
R2044	On 02/05/2024	Bond Future	12.50 Put	2,035.34000	2.03534	0.00000	3,034.94000	3.03494	2,035.340	12.80	(0.95)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	876.24000	0.87624	0.00000	1,712.88000	1.71288	876.240	13.25	(0.69)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	234.47000	0.23447	0.00000	698.83000	0.69883	234.470	13.73	(0.29)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	13.00353	70.23752	0.00000	13.20437	69.19740		13.68	0.00	3,230,925.92	46	119,488.00
R2044	On 07/11/2024	Bond Future	0.00	13.14583	71.89462	0.00000	13.35558	70.82849		13.33	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.29035	69.07016	0.00000	13.50875	67.98148		13.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.44704	70.55709	0.00000	13.67552	69.44077		11.26	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	12.75672	71.84388	0.00000	12.95993	70.74851		13.67	0.00	24,283,231.44	338	23,428.00
R2048	On 01/08/2024	Bond Future	0.00	12.87767	73.40718	0.00000	13.08832	72.29137		13.30	0.00	6,459,831.84	88	245,579.00
R2048	On 07/11/2024	Bond Future	0.00	13.01701	70.68730	0.00000	13.23713	69.54381		13.76	0.00	0.00	0	11,080.00
R2048	On 06/02/2025	Bond Future	0.00	13.15898	72.22300	0.00000	13.38833	71.05527		13.15	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.30103	69.32634	0.00000	13.54074	68.12924		12.25	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	12.72191	92.76841	0.00000	12.93023	91.32173		13.70	0.00	9,276,841.00	100	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.84656	94.78701	0.00000	13.06278	93.31327		13.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.98653	91.15117	0.00000	13.21283	89.64081		13.78	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.12558	93.13085	0.00000	13.36145	91.58854		13.23	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.27235	89.26545	0.00000	13.51939	87.68448		12.77	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024		Bond Future	0.00	12.32673	63.19598	12.52490	62.32179		12.56	0.00	2,022,271.36	32	7,345.00
R209	On 01/08/2024		Bond Future	0.00	12.44749	64.57109	12.65253	63.68090		12.24	0.00	93,111,511.78	1,442	11,530.00
R209	On 07/11/2024		Bond Future	0.00	12.58372	62.93760	12.79769	62.02515		12.50	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.72040	64.30492	12.94273	63.37322		11.90	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	12.86569	62.53421	13.09790	61.57874		10.51	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	233.13180	233.13180	233.10688	233.10688		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.26262	238.26262	238.24851	238.24851		0.00	0.00	122,228,724.06	513	1,336.00
R210	On 07/11/2024		Bond Future	0.00	240.59700	240.59700	240.57793	240.57793		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.88230	245.88230	245.86511	245.86511		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.81454	247.81454	247.78290	247.78290		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.25641	81.40042	11.41948	80.74122		7.83	0.00	4,314,222.26	53	18,567.00
R213	On 01/08/2024		Bond Future	0.00	11.37013	83.17163	11.54046	82.50203		8.03	0.00	4,408,096.39	53	24,579.00
R213	On 07/11/2024		Bond Future	0.00	11.50890	81.57276	11.68932	80.88578		8.23	0.00	0.00	0	10,002.00
R213	On 06/02/2025		Bond Future	0.00	11.65787	83.34548	11.84810	82.64432		7.87	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.81337	81.58042	12.01554	80.85938		7.28	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.57632	59.08903	12.78936	58.12892		13.76	0.00	9,808,778.98	166	12,822.00
R214	On 02/05/2024		Bond Future	12.12 Call	6.03000	0.00603	0.54000	0.00054	6.030	13.06	0.02	0.00	0	8,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	7.94000	0.00794	0.76000	0.00076	7.940	13.10	0.02	0.00	0	5,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	59.25000	0.05925	302.43000	0.30243	59.250	14.49	(0.11)	0.00	0	13,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	0.06000	0.00006	2.08000	0.00208	0.060	15.79	0.00	0.00	0	13,110.00
R214	On 01/08/2024		Bond Future	0.00	12.68963	60.37480	12.90986	59.39660		13.41	0.00	965,996.80	16	9,274.00
R214	On 07/11/2024		Bond Future	0.00	12.82044	58.49226	13.04980	57.48982		13.80	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.95360	59.76312	13.19175	58.73945		13.13	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.08689	57.74334	13.33490	56.69417		11.63	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,774,418,319.62	63,600	2,278,286.00	
Grand Total:											3,774,418,319.62	63,600	2,278,286.00	