

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2024

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	929.86000	929.86000	0.00000	930.02600	930.02600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	950.08800	950.08800	0.00000	950.25900	950.25900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	972.51800	972.51800	0.00000	972.69200	972.69200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	993.67500	993.67500	0.00000	993.85000	993.85000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,015.14800	1,015.14800	0.00000	1,015.32400	1,015.32400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,075.23100	1,075.23100	0.00000	1,075.02500	1,075.02500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,098.62100	1,098.62100	0.00000	1,098.41300	1,098.41300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,124.55800	1,124.55800	0.00000	1,124.34400	1,124.34400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,149.02300	1,149.02300	0.00000	1,148.80100	1,148.80100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,173.85300	1,173.85300	0.00000	1,173.62200	1,173.62200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	937.16700	937.16700	0.00000	937.71600	937.71600	0.00	0.00	140,575,050.00	15	0.00
ALBI	On 01/08/2024		Index Future	0.00	957.55300	957.55300	0.00000	958.11700	958.11700	0.00	0.00	143,632,950.00	15	91.00
ALBI	On 07/11/2024		Index Future	0.00	980.16000	980.16000	0.00000	980.73500	980.73500	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,001.48300	1,001.48300	0.00000	1,002.06800	1,002.06800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,023.12500	1,023.12500	0.00000	1,023.72000	1,023.72000	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	12.89678	72.20683	0.00000	12.91215	72.14151	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.05869	73.79541	0.00000	13.07465	73.72906	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.24679	71.75336	0.00000	13.26365	71.68499	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.44123	73.32938	0.00000	13.45906	73.25886	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.64402	71.12322	0.00000	13.66288	71.05047	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	13.21157	68.18833	0.00000	13.19626	68.26472	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.35403	69.68851	0.00000	13.33802	69.76700	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.51611	67.08303	0.00000	13.49946	67.16299	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.67547	68.55567	0.00000	13.65826	68.63675	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.84729	65.78074	0.00000	13.82948	65.86290	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	923.00100	923.00100	0.00000	923.51900	923.51900	0.00	0.00	0.00	0	6.00
GOVI	On 01/08/2024		GOVI	0.00	943.08000	943.08000	0.00000	943.61000	943.61000	0.00	0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	965.34500	965.34500	0.00000	965.88600	965.88600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	986.34600	986.34600	0.00000	986.89600	986.89600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,007.66000	1,007.66000	0.00000	1,008.22000	1,008.22000	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	179.49772	179.49772	0.00000	179.32204	179.32204	0.00	0.00	0.00	0	1,379.00
I2025	On 01/08/2024		Bond Future	0.00	181.60119	181.60119	0.00000	181.42279	181.42279	0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	185.93529	185.93529	0.00000	185.75153	185.75153	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	128.25283	128.25283	0.00	0.00	0.00	0	318.00
I2029	On 01/08/2024		Bond Future	0.00	131.15362	131.15362	0.00000	131.07519	131.07519	0.00	0.00	0.00	0	8,481.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00	132.87688	132.87688	0.00000	132.79624	132.79624		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.79758	135.79758	0.00000	135.71398	135.71398		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.32065	137.32065	0.00000	137.23418	137.23418		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	120.74792	120.74792	0.00000	120.57632	120.57632		0.00	0.00	0.00	0	767.00
I2033	On 01/08/2024	Bond Future	0.00	123.40449	123.40449	0.00000	123.22976	123.22976		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.84491	124.84491	0.00000	124.66560	124.66560		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.58910	127.58910	0.00000	127.40484	127.40484		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.83211	128.83211	0.00000	128.64293	128.64293		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	131.56399	131.56399	0.00000	130.96794	130.96794		0.00	0.00	0.00	0	2,095.00
I2038	On 01/08/2024	Bond Future	0.00	132.38213	132.38213	0.00000	131.77403	131.77403		0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.54149	135.54149	0.00000	134.91798	134.91798		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	136.39218	136.39218	0.00000	135.75465	135.75465		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.36719	139.36719	0.00000	138.71432	138.71432		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	112.94975	112.94975	0.00000	112.70511	112.70511		0.00	0.00	0.00	0	10,949.00
I2046	On 01/08/2024	Bond Future	0.00	115.43466	115.43466	0.00000	115.18532	115.18532		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.97877	115.97877	0.00000	115.72348	115.72348		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.52762	118.52762	0.00000	118.26576	118.26576		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.85037	118.85037	0.00000	118.58177	118.58177		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	113.79484	113.79484	0.00000	113.34129	113.34129		0.00	0.00	0.00	0	10,505.00
I2050	On 01/08/2024	Bond Future	0.00	113.98479	113.98479	0.00000	113.52187	113.52187		0.00	0.00	0.00	0	11,395.00
I2050	On 07/11/2024	Bond Future	0.00	116.70498	116.70498	0.00000	116.23036	116.23036		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.89831	116.89831	0.00000	116.41343	116.41343		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.44792	119.44792	0.00000	118.95146	118.95146		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	345.10100	345.10100	0.00000	344.60300	344.60300		0.00	0.00	0.00	0	20.00
IGOV	On 01/08/2024	Index Future	0.00	352.69400	352.69400	0.00000	352.18600	352.18600		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	361.11200	361.11200	0.00000	360.59000	360.59000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.05000	369.05000	0.00000	368.51600	368.51600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.10500	377.10500	0.00000	376.55800	376.55800		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	0.00	0	0.00
JBAF	On 15/05/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.33500	91.66500	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34500	91.65500	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000	0.00	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.43091	106.37055	0.00000	9.40855	106.42231	3.26	0.00	74,459,385.00	700	47,672.00	
R186	On 02/05/2024		Bond Future	9.73 Call	689.79000	0.68979	0.00000	741.96000	0.74196	689.790	3.55	0.99	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	0.00000	0.00000	0.00000	0.00000	0.00000	4.26	0.00	0.00	0	2,030.00	
R186	On 01/08/2024		Bond Future	0.00	9.50102	103.37653	0.00000	9.47568	103.43007	3.13	0.00	76,085,126.08	736	89,018.00	
R186	On 07/11/2024		Bond Future	0.00	9.58619	105.81691	0.00000	9.55753	105.87110	3.00	0.00	0.00	0	34,925.00	
R186	On 06/02/2025		Bond Future	0.00	9.70206	102.80162	0.00000	9.66967	102.85606	2.76	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.87024	105.01886	0.00000	9.83296	105.07348	2.55	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 02/05/2024		Bond Future	0.00	258.19073	258.19073	0.00000	258.02370	258.02370	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	258.77151	258.77151	0.00000	258.60230	258.60230	0.00	0.00	0.00	0	441.00	
R202	On 07/11/2024		Bond Future	0.00	264.94760	264.94760	0.00000	264.77281	264.77281	0.00	0.00	0.00	0	460.00	
R202	On 06/02/2025		Bond Future	0.00	265.52660	265.52660	0.00000	265.34811	265.34811	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	271.31880	271.31880	0.00000	271.13391	271.13391	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	10.66124	90.90491	0.00000	10.65996	90.90991	8.25	0.00	145,447,856.00	1,600	52,244.00	
R2030	On 02/05/2024		Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000	6.98	0.00	0.00	0	1,000.00	
R2030	On 02/05/2024		Bond Future	10.16 Call	0.02000	0.00002	0.00000	0.00000	0.00000	0.020	8.06	0.00	0	1,000.00	
R2030	On 02/05/2024		Bond Future	10.62 Call	169.38000	0.16938	0.00000	159.60000	0.15960	169.380	8.99	0.40	2,110,002.72	500	0.00
R2030	On 02/05/2024		Bond Future	10.82 Call	671.92000	0.67192	0.00000	670.21000	0.67021	671.920	9.36	0.84	0.00	0	1,080.00
R2030	On 02/05/2024		Bond Future	11.12 Call	1,772.01000	1.77201	0.00000	1,776.83000	1.77683	1,772.010	9.89	1.00	5,306,432.82	500	0.00
R2030	On 02/05/2024		Bond Future	11.94 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.19	0.00	0.00	0	1,000.00	
R2030	On 02/05/2024		Bond Future	12.38 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.67	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024		Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.67	0.00	0.00	0	500.00	
R2030	On 01/08/2024		Bond Future	0.00	10.77004	88.87646	0.00000	10.76854	88.88212	8.16	0.00	220,235,867.88	2,478	116,793.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	644.22000	0.64422	0.00000	433.76000	0.43376	644.220	8.14	0.29	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,406.89000	1.40689	0.00000	1,140.02000	1.14002	1,406.890	8.47	0.48	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	783.71000	0.78371	0.00000	548.66000	0.54866	783.710	8.99	(0.30)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.88557	90.97428	0.00000	10.88412	90.97954	7.14	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	877.47000	0.87747	0.00000	796.19000	0.79619	877.470	7.01	0.31	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	1,613.54000	1.61354	0.00000	1,524.09000	1.52409	1,613.540	7.27	0.46	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	781.55000	0.78155	0.00000	709.05000	0.70905	781.550	8.23	(0.24)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		11.01170	88.94189	0.00000	11.01038	88.94648		7.55	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		11.16452	90.85964	0.00000	11.16337	90.86347		7.10	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,353.18000	1.35318	0.00000	1,033.80000	1.03380	1,353.180	6.84	0.34	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	1,888.21000	1.88821	0.00000	1,545.78000	1.54578	1,888.210	7.06	0.42	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,856.39000	1.85639	0.00000	1,527.27000	1.52727	1,856.390	7.89	(0.36)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,476.58000	1.47658	0.00000	1,175.06000	1.17506	1,476.580	8.19	(0.30)	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		11.52638	84.11963	0.00000	11.53053	84.10086		10.46	0.00	71,501,685.50	850	112,256.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.93	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		8.15	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		8.92	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		9.00	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	0.00000	0.00000	0.00000	0.00000	0.00000		9.22	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		9.98	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	0.30000	0.00030	0.00000	0.18000	0.00018	0.300	10.75	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	1,452.60000	1.45260	0.00000	1,470.34000	1.47034	1,452.600	11.12	(0.98)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,141.83000	1.14183	0.00000	1,158.16000	1.15816	1,141.830	11.34	(0.94)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	48.37000	0.04837	0.00000	43.82000	0.04382	48.370	11.54	0.13	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	18.10000	0.01810	0.00000	20.04000	0.02004	18.100	12.80	(0.05)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.32	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		15.54	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		15.54	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.64986	85.94934	0.00000	11.65409	85.93068		10.09	0.00	432,754,926.90	5,035	100,501.00
R2032	On 01/08/2024	Bond Future	11.11	Call	832.31000	0.83231	0.00000	578.81000	0.57881	832.310	10.20	0.30	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,775.05000	1.77505	0.00000	1,465.66000	1.46566	1,775.050	10.75	0.50	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	863.10000	0.86310	0.00000	624.31000	0.62431	863.100	11.56	(0.27)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	647.80000	0.64780	0.00000	441.57000	0.44157	647.800	11.83	(0.22)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.79157	83.81067	0.00000	11.79614	83.79108		9.73	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,165.26000	1.16526	0.00000	1,031.10000	1.03110	1,165.260	9.61	0.32	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,077.19000	2.07719	0.00000	1,924.89000	1.92489	2,077.190	10.08	0.46	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,141.53000	2.14153	0.00000	1,988.79000	1.98879	2,141.530	10.11	0.47	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	964.66000	0.96466	0.00000	860.19000	0.86019	964.660	11.54	(0.23)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	665.63000	0.66563	0.00000	579.59000	0.57959	665.630	11.87	(0.17)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.93806	85.63243	0.00000	11.94304	85.61167		9.80	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.09801	83.31238	0.00000	12.10344	83.29041		9.71	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		12.15640	82.16554	0.00000	12.16061	82.14407		12.49	0.00	135,573,141.00	1,650	115,684.00
R2035	On 01/08/2024	Bond Future	0.00		12.28226	83.95271	0.00000	12.28655	83.93127		12.10	0.00	123,410,483.70	1,470	75,623.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,962.90000	1.96290	0.00000	1,669.09000	1.66909	1,962.900	12.77	0.48	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,720.97000	1.72097	0.00000	1,741.46000	1.74146	1,720.970	13.21	(0.41)	(13,840,966.86)	2,740	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	916.26000	0.91626	0.00000	704.17000	0.70417	916.260	14.00	(0.25)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	884.18000	0.88418	0.00000	675.72000	0.67572	884.180	14.05	(0.24)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.42990	81.41880	0.00000	12.43448	81.39641		12.44	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,469.40000	2.46940	0.00000	2,127.84000	2.12784	2,469.400	12.70	0.46	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,680.61000	1.68061	0.00000	1,401.05000	1.40105	1,680.610	14.06	(0.30)	0.00	0	1,000.00

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 06/02/2025	Bond Future	0.00	12.58291	83.18881	0.00000	12.58785	83.16521		12.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.73836	80.46639	0.00000	12.74369	80.44148		12.10	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	12.50153	77.05851	0.00000	12.51614	76.98407		13.54	0.00	70,893,829.20	920	41,417.00
R2037	On 01/08/2024	Bond Future	0.00	12.63889	74.47855	0.00000	12.65402	74.40293		13.88	0.00	70,009,837.00	940	192,819.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,001.61000	1.00161	0.00000	727.45000	0.72745	1,001.610	13.65	0.31	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,212.55000	1.21255	0.00000	976.54000	0.97654	1,212.550	15.45	(0.31)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	562.58000	0.56258	0.00000	402.12000	0.40212	562.580	16.51	(0.16)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.78322	76.23637	0.00000	12.79910	76.15852		13.56	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.93080	73.63255	0.00000	12.94748	73.55239		14.61	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.09289	75.21917	0.00000	13.11045	75.13650		13.31	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	2,868.06000	2.86806	0.00000	1,586.30000	1.58630	2,868.060	13.12	0.42	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	4,686.11000	4.68611	0.00000	3,366.02000	3.36602	4,686.110	13.90	0.56	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	4,821.41000	4.82141	0.00000	3,506.39000	3.50639	4,821.410	13.95	0.57	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	12.75155	77.15050	0.00000	12.73115	77.26015		14.30	0.00	31,631,705.00	410	90,779.00
R2040	On 01/08/2024	Bond Future	0.00	12.89073	74.32220	0.00000	12.86940	74.43470		14.71	0.00	29,728,880.00	400	44,910.00
R2040	On 01/08/2024	Bond Future	12.28 Call	916.79000	0.91679	0.00000	734.65000	0.73465	916.790	14.32	0.28	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,332.66000	2.33266	0.00000	2,023.32000	2.02332	2,332.660	15.39	(0.49)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,476.30000	2.47630	0.00000	2,284.23000	2.28423	2,476.300	15.52	0.54	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,206.25000	1.20625	0.00000	958.23000	0.95823	1,206.250	16.49	(0.30)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.03655	76.07625	0.00000	13.01439	76.19097		14.39	0.00	0.00	0	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.18500	73.21829	0.00000	13.16206	73.33476		15.56	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.34671	74.79562	0.00000	13.32294	74.91395		14.19	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	2,925.20000	2.92520	0.00000	1,860.28000	1.86028	2,925.200	13.93	0.42	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	4,619.86000	4.61986	0.00000	3,537.95000	3.53795	4,619.860	14.68	0.54	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	4,813.53000	4.81353	0.00000	3,737.91000	3.73791	4,813.530	14.76	0.56	0.00	0	7,500.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future	0.00	12.83150	73.22278	0.00000	12.80093	73.38718		15.07	0.00	28,337,215.86	387	57,546.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,821.54000	1.82154	0.00000	1,664.74000	1.66474	1,821.540	15.07	(0.99)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	601.73000	0.60173	0.00000	521.96000	0.52196	601.730	15.55	(0.70)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	67.13000	0.06713	0.00000	62.41000	0.06241	67.130	16.03	(0.15)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.96611	70.43423	0.00000	12.93422	70.60261		15.54	0.00	166,929,125.10	2,370	119,241.00
R2044	On 07/11/2024	Bond Future	0.00	13.10672	72.09650	0.00000	13.07356	72.26845		15.22	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.24945	69.27731	0.00000	13.21505	69.45236		16.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.40425	70.76964	0.00000	13.36856	70.94777		15.05	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	12.72633	72.01035	0.00000	12.70529	72.12602		15.57	0.00	11,089,593.90	154	23,428.00
R2048	On 01/08/2024	Bond Future	0.00	12.84620	73.57665	0.00000	12.82425	73.69530		15.14	0.00	98,519,134.35	1,339	244,530.00
R2048	On 07/11/2024	Bond Future	0.00	12.98407	70.86137	0.00000	12.96126	70.98237		15.73	0.00	0.00	0	11,080.00
R2048	On 06/02/2025	Bond Future	0.00	13.12450	72.40168	0.00000	13.10086	72.52467		16.06	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.26496	69.50980	0.00000	13.24049	69.63477		15.56	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	12.68637	93.01953	0.00000	12.66042	93.20369		15.59	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.80969	95.04283	0.00000	12.78262	95.23151		15.14	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.94791	91.41373	0.00000	12.91971	91.60635		15.74	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.08516	93.40024	0.00000	13.05589	93.59626		16.07	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 08/05/2025	Bond Future	0.00	13.23001	89.54182	0.00000	13.19962	89.74119		15.56	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	12.23631	63.60057	0.00000	12.25026	63.53791		14.09	0.00	6,360,057.00	100	7,245.00
R209	On 01/08/2024	Bond Future	0.00	12.35376	64.98396	0.00000	12.36815	64.92033		13.71	0.00	252,072,780.84	3,879	15,309.00
R209	On 07/11/2024	Bond Future	0.00	12.48597	63.36068	0.00000	12.50104	63.29519		14.08	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.61862	64.73794	0.00000	12.63442	64.67045		14.39	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.75963	62.97743	0.00000	12.77621	62.90786		13.75	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	233.40164	233.40164	0.00000	233.34826	233.34826		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.53654	238.53654	0.00000	238.48342	238.48342		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	240.87813	240.87813	0.00000	240.82332	240.82332		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.17240	246.17240	0.00000	246.11428	246.11428		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.11297	248.11297	0.00000	248.05182	248.05182		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	11.18625	81.68614	0.00000	11.18498	81.69133		9.84	0.00	69,433,219.00	850	18,567.00
R213	On 01/08/2024	Bond Future	0.00	11.29658	83.46295	0.00000	11.29513	83.46871		9.36	0.00	70,943,507.50	850	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.43102	81.87158	0.00000	11.42961	81.87701		8.56	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.57543	83.65173	0.00000	11.57412	83.65661		8.79	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.72606	81.89432	0.00000	11.72490	81.89850		8.71	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	12.53125	59.29539	0.00000	12.51496	59.37026		15.58	0.00	5,929,539.00	100	12,822.00
R214	On 02/05/2024	Bond Future	12.12 Call	0.47000	0.00047	0.00000	1.46000	0.00146	0.470	15.34	0.00	0.00	0	8,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	0.76000	0.00076	0.00000	2.21000	0.00221	0.760	15.37	0.00	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	4.82000	0.00482	0.00000	6.83000	0.00683	4.820	16.81	(0.02)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.07	0.00	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00	12.64303	60.58516	0.00000	12.62608	60.66198		15.17	0.00	6,058,516.00	100	9,374.00
R214	On 07/11/2024	Bond Future	0.00	12.77188	58.70806	0.00000	12.75433	58.78636		15.69	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.90302	59.98428	0.00000	12.88491	60.06379		16.05	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.03424	57.97002	0.00000	13.01558	58.05070		15.47	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 :											2,475,188,880.49	31,088	2,288,837.00	
Grand Total:											2,475,188,880.49	31,088	2,288,837.00	