

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2024

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	931.39300	931.39300	0.00000	931.39300	931.39300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.46300	954.46300	0.00000	952.96600	952.96600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	977.20700	977.20700	0.00000	975.67200	975.67200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	998.66900	998.66900	0.00000	997.09200	997.09200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,020.56600	1,020.56600	0.00000	1,018.94700	1,018.94700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,041.77900	1,041.77900	0.00000	1,040.11200	1,040.11200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,078.16800	1,078.16800	0.00000	1,078.16800	1,078.16800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,104.20700	1,104.20700	0.00000	1,103.32500	1,103.32500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.51900	1,130.51900	0.00000	1,129.61300	1,129.61300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,155.34800	1,155.34800	0.00000	1,154.41300	1,154.41300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,180.68000	1,180.68000	0.00000	1,179.71600	1,179.71600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,205.22100	1,205.22100	0.00000	1,204.22100	1,204.22100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.20000	939.20000	0.00000	939.20000	939.20000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	960.94700	960.94700	0.00000	960.65900	960.65900	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	983.84500	983.84500	0.00000	983.54800	983.54800	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,005.45300	1,005.45300	0.00000	1,005.14200	1,005.14200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,027.49900	1,027.49900	0.00000	1,027.17300	1,027.17300	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,048.85600	1,048.85600	0.00000	1,048.50900	1,048.50900	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	12.26000	74.98557	0.00000	12.26000	74.98557	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.00087	74.03649	0.00000	13.00267	74.02896	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.18224	72.01595	0.00000	13.18414	72.00821	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.36994	73.61232	0.00000	13.37199	73.60416	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.56353	71.43482	0.00000	13.56573	71.42628	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.79085	72.92518	0.00000	13.79326	72.91608	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	12.65000	71.08546	0.00000	12.65000	71.08546	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.32311	69.84022	0.00000	13.31430	69.88355	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.48067	67.25342	0.00000	13.47149	67.29767	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.63566	68.74347	0.00000	13.62613	68.78856	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.80114	65.99399	0.00000	13.79124	66.03988	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.98739	67.36723	0.00000	13.97715	67.41367	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	925.02100	925.02100	0.00000	925.02100	925.02100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	946.50000	946.50000	0.00000	946.18200	946.18200	0.00	0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	969.05400	969.05400	0.00000	968.72600	968.72600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	990.33700	990.33700	0.00000	989.99400	989.99400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,012.05100	1,012.05100	0.00000	1,011.69400	1,011.69400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,033.08800	1,033.08800	0.00000	1,032.70800	1,032.70800	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

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
I2025	On 02/05/2024	Bond Future	0.00	176.06000	176.06000	0.00000	176.06000	176.06000		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	181.79239	181.79239	0.00000	181.74030	181.74030		0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024	Bond Future	0.00	186.17055	186.17055	0.00000	186.11703	186.11703		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	127.53000	127.53000	0.00000	127.53000	127.53000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.29303	131.29303	0.00000	131.26701	131.26701		0.00	0.00	0.00	0	8,481.00
I2029	On 07/11/2024	Bond Future	0.00	133.04774	133.04774	0.00000	133.02091	133.02091		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.99886	135.99886	0.00000	135.97109	135.97109		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.56771	137.56771	0.00000	137.53895	137.53895		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.45112	140.45112	0.00000	140.42102	140.42102		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	121.07000	121.07000	0.00000	121.07000	121.07000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.09799	123.09799	0.00000	123.36106	123.36106		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.55748	124.55748	0.00000	124.82674	124.82674		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.32035	127.32035	0.00000	127.59520	127.59520		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.59609	128.59609	0.00000	128.87664	128.87664		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	131.29143	131.29143	0.00000	131.57730	131.57730		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	132.09000	132.09000	0.00000	132.09000	132.09000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.17212	132.17212	0.00000	132.29204	132.29204		0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.35519	135.35519	0.00000	135.47784	135.47784		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	136.22813	136.22813	0.00000	136.35332	136.35332		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.24195	139.24195	0.00000	139.36937	139.36937		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	139.98057	139.98057	0.00000	140.10997	140.10997		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	116.83000	116.83000	0.00000	116.83000	116.83000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.16053	115.16053	0.00000	115.13575	115.13575		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.72265	115.72265	0.00000	115.69716	115.69716		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.28895	118.28895	0.00000	118.26257	118.26257		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.64196	118.64196	0.00000	118.61466	118.61466		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.12621	121.12621	0.00000	121.09767	121.09767		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	116.87000	116.87000	0.00000	116.87000	116.87000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	114.25549	114.25549	0.00000	113.84212	113.84212		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	117.00722	117.00722	0.00000	116.58374	116.58374		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	117.22987	117.22987	0.00000	116.79665	116.79665		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.82328	119.82328	0.00000	119.38003	119.38003		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.90545	119.90545	0.00000	119.45231	119.45231		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	345.19600	345.19600	0.00000	345.19600	345.19600		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.75400	352.75400	0.00000	352.58500	352.58500		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	361.25100	361.25100	0.00000	361.07600	361.07600		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.26700	369.26700	0.00000	369.08600	369.08600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.44400	377.44400	0.00000	377.25600	377.25600		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	
IGOV	On 07/08/2025		Index Future	0.00	385.36800	385.36800	0.00000	385.17100	385.17100		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
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 15/05/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	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	8.34000	91.66000	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	8.34500	91.65500	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	8.34000	91.66000	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	8.37000	91.63000	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	8.36000	91.64000	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	8.38000	91.62000	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	8.37000	91.63000	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	8.32000	91.68000	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	8.35000	91.65000	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	8.38000	91.62000	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	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.00000	109.75117	0.00000	8.00000	109.75117	3.26	0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.30797	103.78528	0.00000	9.34220	103.71265	3.11	0.00	0.00	0.00	0	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.35350	106.25798	0.00000	9.39268	106.18354	2.83	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.42224	103.27318	0.00000	9.46743	103.19683	2.73	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.52028	105.53314	0.00000	9.57342	105.45482	2.43	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.74915	102.40035	0.00000	9.81336	102.31984	2.19	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	606.75000	0.60675	0.00000	578.84000	0.57884	606.750	1.96	0.39	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	752.72000	0.75272	0.00000	788.71000	0.78871	752.720	2.27	(0.40)	0.00	0	1,983.00
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	255.89000	255.89000	0.00000	255.89000	255.89000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.73679	258.73679	0.00000	259.09253	259.09253		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.96829	264.96829	0.00000	265.33229	265.33229		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.59898	265.59898	0.00000	265.97035	265.97035		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.47549	271.47549	0.00000	271.85418	271.85418		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	271.79549	271.79549	0.00000	272.18054	272.18054		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	9.82000	94.27115	0.00000	9.82000	94.27115	8.25	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
R2030	On 01/08/2024	Bond Future	0.00		10.67079		89.25163	0.00000	10.70905	89.10678		8.19	0.00	0.00	0	117,435.00
R2030	On 01/08/2024	Bond Future	10.21	Call	720.55000		0.72055	0.00000	696.77000	0.69677	720.550	8.17	0.32	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71	Call	1,551.86000		1.55186	0.00000	1,502.27000	1.50227	1,551.860	8.50	0.52	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31	Put	639.72000		0.63972	0.00000	701.05000	0.70105	639.720	9.03	(0.26)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00		10.77452		91.37794	0.00000	10.81527	91.22955		7.63	0.00	0.00	0	33,476.00
R2030	On 07/11/2024	Bond Future	10.21	Call	1,097.52000		1.09752	0.00000	1,061.36000	1.06136	1,097.520	7.50	0.35	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	1,901.75000		1.90175	0.00000	1,845.77000	1.84577	1,901.750	7.76	0.49	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	758.08000		0.75808	0.00000	806.00000	0.80600	758.080	8.72	(0.22)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		10.88834		89.37265	0.00000	10.93176	89.22074		7.57	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		11.02457		91.32790	0.00000	11.07093	91.17244		7.20	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,578.85000		1.57885	0.00000	1,532.14000	1.53214	1,578.850	7.08	0.37	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	2,165.36000		2.16536	0.00000	2,107.21000	2.10721	2,165.360	7.33	0.45	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,762.35000		1.76235	0.00000	1,826.91000	1.82691	1,762.350	8.16	(0.34)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,404.94000		1.40494	0.00000	1,459.75000	1.45975	1,404.940	8.46	(0.28)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.21116		89.20613	0.00000	11.26095	89.04699		6.95	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,715.15000		1.71515	0.00000	1,663.90000	1.66390	1,715.150	6.79	0.38	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,883.70000		1.88370	0.00000	1,948.05000	1.94805	1,883.700	7.91	(0.34)	0.00	0	1,054.00
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		10.55000		88.69404	0.00000	10.55000	88.69404		10.46	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.51986		86.52544	0.00000	11.55261	86.37982		10.15	0.00	0.00	0	100,501.00
R2032	On 01/08/2024	Bond Future	11.11	Call	976.53000		0.97653	0.00000	954.06000	0.95406	976.530	10.27	0.35	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,025.85000		2.02585	0.00000	1,978.36000	1.97836	2,025.850	10.82	0.55	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	677.88000		0.67788	0.00000	738.24000	0.73824	677.880	11.65	(0.23)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	499.09000		0.49909	0.00000	548.75000	0.54875	499.090	11.93	(0.18)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.65037		84.41886	0.00000	11.68489	84.26964		10.15	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,480.07000		1.48007	0.00000	1,444.78000	1.44478	1,480.070	10.25	0.37	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,494.93000		2.49493	0.00000	2,441.12000	2.44112	2,494.930	10.76	0.50	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,565.00000		2.56500	0.00000	2,510.05000	2.51005	2,565.000	10.79	0.51	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	919.53000		0.91953	0.00000	968.99000	0.96899	919.530	12.23	(0.21)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	600.80000		0.60080	0.00000	637.93000	0.63793	600.800	12.28	(0.15)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.78564		86.27089	0.00000	11.82195	86.11822		9.74	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.93115		83.99117	0.00000	11.96941	83.83490		10.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.11194		85.72619	0.00000	12.15237	85.56619		9.48	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		11.20000		87.25681	0.00000	11.20000	87.25681		12.49	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.22576		84.23584	0.00000	12.22195	84.25498		12.19	0.00	0.00	0	76,098.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,044.58000		2.04458	0.00000	2,090.25000	2.09025	2,044.580	12.85	0.50	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,642.23000		1.64223	0.00000	1,670.51000	1.67051	1,642.230	13.22	(0.41)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,550.37000		1.55037	0.00000	1,578.76000	1.57876	1,550.370	13.30	(0.39)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	798.98000		0.79898	0.00000	824.70000	0.82470	798.980	14.09	(0.23)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	769.55000		0.76955	0.00000	794.97000	0.79497	769.550	14.13	(0.22)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.36714		81.72642	0.00000	12.36317	81.74594		12.38	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,551.68000		2.55168	0.00000	2,584.57000	2.58457	2,551.680	12.64	0.47	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,532.88000		1.53288	0.00000	1,549.68000	1.54968	1,532.880	14.00	(0.29)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.51389		83.51959	0.00000	12.50979	83.53930		11.95	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.66089		80.82965	0.00000	12.65665	80.84959		12.61	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		12.83861		82.49960	0.00000	12.83427	82.51952		11.85	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

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
R2037	On 02/05/2024	Bond Future	0.00	11.44000	82.76956	0.00000	11.44000	82.76956		13.54	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.58725	74.73750	0.00000	12.58358	74.75595		13.95	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,033.32000	1.03332	0.00000	1,070.34000	1.07034	1,033.320	13.72	0.33	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	1,076.99000	1.07699	0.00000	1,104.85000	1.10485	1,076.990	15.52	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	479.39000	0.47939	0.00000	500.70000	0.50070	479.390	16.58	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.72598	76.51797	0.00000	12.72216	76.53682		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.86796	73.93567	0.00000	12.86403	73.95469		13.79	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	13.02242	75.55232	0.00000	13.01837	75.57153		14.00	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	3,185.63000	3.18563	0.00000	3,210.98000	3.21098	3,185.630	13.81	0.44	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	5,047.36000	5.04736	0.00000	5,076.09000	5.07609	5,047.360	14.59	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	5,184.64000	5.18464	0.00000	5,213.52000	5.21352	5,184.640	14.64	0.58	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	13.20695	72.85157	0.00000	13.20280	72.87081		13.99	0.00	0.00	0	0.00
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	11.61000	83.69388	0.00000	11.61000	83.69388		14.30	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.86506	74.45763	0.00000	12.85102	74.53186		14.82	0.00	0.00	0	44,910.00
R2040	On 01/08/2024	Bond Future	12.28 Call	909.11000	0.90911	0.00000	961.56000	0.96156	909.110	14.43	0.29	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2,208.20000	2.20820	0.00000	2,211.22000	2.21122	2,208.200	15.51	(0.48)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,490.83000	2.49083	0.00000	2,570.08000	2.57008	2,490.830	15.64	0.55	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	1,112.45000	1.11245	0.00000	1,126.39000	1.12639	1,112.450	16.61	(0.28)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	13.00659	76.23142	0.00000	12.99196	76.30737		14.33	0.00	228,694,260.00	3,000	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.15079	73.39209	0.00000	13.13560	73.46948		14.66	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.30638	74.99656	0.00000	13.29059	75.07546		14.06	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	2,940.68000	2.94068	0.00000	2,990.56000	2.99056	2,940.680	13.81	0.42	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	4,658.71000	4.65871	0.00000	4,720.00000	4.72000	4,658.710	14.56	0.55	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	4,854.99000	4.85499	0.00000	4,917.27000	4.91727	4,854.990	14.64	0.56	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	13.49055	72.03307	0.00000	13.47414	72.11322		14.61	0.00	0.00	0	0.00
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	11.66000	80.01034	0.00000	11.66000	80.01034		15.07	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	12.94581	70.54134	0.00000	12.92652	70.64337		15.65	0.00	0.00	0	119,241.00
R2044	On 01/08/2024	Bond Future	13.00 Put	2,071.38000	2.07138	0.00000	2,062.14000	2.06214	2,071.380	16.13	(0.46)	(563,834.74)	94	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	1,556.01000	1.55601	0.00000	1,555.07000	1.55507	1,556.010	16.62	(0.37)	(1,328,526.72)	274	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	13.08254	72.22182	0.00000	13.06246	72.32617		15.16	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.22144	69.41979	0.00000	13.20057	69.52626		15.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.37065	70.93731	0.00000	13.34896	71.04592		15.04	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	13.54660	68.01512	0.00000	13.52403	68.12562		15.53	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	11.47000	79.55473	0.00000	11.47000	79.55473		15.57	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	12.83682	73.62731	0.00000	12.81740	73.73239		15.25	0.00	0.00	0	247,230.00
R2048	On 07/11/2024	Bond Future	0.00	12.97137	70.92870	0.00000	12.95112	71.03628		15.67	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00	13.10851	72.48483	0.00000	13.08747	72.59451		15.18	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.24403	69.61666	0.00000	13.22217	69.72859		16.08	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	13.40339	71.05379	0.00000	13.38067	71.16765		15.36	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	13.03000	90.64382	0.00000	13.03000	90.64382		15.59	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	12.80539	95.07275	0.00000	12.78598	95.20805		15.26	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.94045	91.46461	0.00000	12.92020	91.60300		15.69	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.07462	93.47073	0.00000	13.05355	93.61197		15.18	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
R2053	On 08/05/2025	Bond Future	0.00	13.21463	89.64261	0.00000	13.19271	89.78664		15.91	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.37650	91.49092	0.00000	13.35369	91.63743		15.32	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	11.18000	68.60625	0.00000	11.18000	68.60625		14.09	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.29780	65.23225	0.00000	12.29910	65.22647		13.79	0.00	0.00	0	15,309.00
R209	On 07/11/2024	Bond Future	0.00	12.42449	63.62879	0.00000	12.42587	63.62276		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.55174	65.02474	0.00000	12.55321	65.01842		13.58	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.68536	63.29039	0.00000	12.68693	63.28375		14.46	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.84289	64.59770	0.00000	12.84460	64.59061		13.69	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	234.53000	234.53000	0.00000	234.53000	234.53000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.11243	239.11243	0.00000	239.10950	239.10950		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	241.51885	241.51885	0.00000	241.51562	241.51562		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.87567	246.87567	0.00000	246.87170	246.87170		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.90636	248.90636	0.00000	248.90155	248.90155		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.12134	254.12134	0.00000	254.11521	254.11521		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	10.29000	85.45075	0.00000	10.29000	85.45075		9.84	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.18767	83.89675	0.00000	11.21512	83.78714		9.38	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.31136	82.33342	0.00000	11.34037	82.22115		9.17	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.44473	84.14024	0.00000	11.47541	84.02524		8.83	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.58106	82.41899	0.00000	11.61349	82.30128		9.14	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.75767	84.12391	0.00000	11.79211	84.00334		8.44	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	11.47000	64.50396	0.00000	11.47000	64.50396		15.58	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.61324	60.72027	0.00000	12.60413	60.76169		15.28	0.00	0.00	0	9,613.00
R214	On 07/11/2024	Bond Future	0.00	12.73804	58.85919	0.00000	12.72859	58.90151		15.63	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.86518	60.15061	0.00000	12.85540	60.19372		15.12	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.99078	58.15820	0.00000	12.98068	58.20207		15.28	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.13890	59.35961	0.00000	13.12847	59.40411		14.97	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 :										226,801,898.54			3,368	1,597,866.00
Grand Total:										226,801,898.54			3,368	1,597,866.00