

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2024

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 01/08/2024		Index Future	0.00	964.69100	964.69100	0.00000	964.67000	964.67000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	987.49800	987.49800	0.00000	987.49400	987.49400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,009.01600	1,009.01600	0.00000	1,009.00300	1,009.00300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,031.11800	1,031.11800	0.00000	1,031.13500	1,031.13500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,052.62400	1,052.62400	0.00000	1,052.55500	1,052.55500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,117.23300	1,117.23300	0.00000	1,116.52900	1,116.52900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,143.64600	1,143.64600	0.00000	1,142.94600	1,142.94600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,168.56600	1,168.56600	0.00000	1,167.84200	1,167.84200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,194.16300	1,194.16300	0.00000	1,193.45800	1,193.45800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,219.07000	1,219.07000	0.00000	1,218.25000	1,218.25000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	971.21500	971.21500	0.00000	970.84400	970.84400	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	994.17600	994.17600	0.00000	993.81400	993.81400	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.83900	1,015.83900	0.00000	1,015.46200	1,015.46200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,038.09100	1,038.09100	0.00000	1,037.73500	1,037.73500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,059.74200	1,059.74200	0.00000	1,059.29200	1,059.29200	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 01/08/2024		Bond Future	0.00	12.81397	74.82330	0.00000	12.81512	74.81842	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.98936	72.80839	0.00000	12.99026	72.80466	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.17088	74.41039	0.00000	13.17199	74.40590	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.35514	72.25014	0.00000	13.35574	72.24777	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.57040	73.76466	0.00000	13.57271	73.75580	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 01/08/2024		Bond Future	0.00	13.18037	70.54793	0.00000	13.19178	70.49091	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.33418	67.96538	0.00000	13.34585	67.90821	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.48543	69.46010	0.00000	13.49772	69.40100	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.64457	66.72599	0.00000	13.65694	66.66767	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.82256	68.12148	0.00000	13.83679	68.05580	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 01/08/2024		GOVI	0.00	956.75700	956.75700	0.00000	956.38400	956.38400	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	979.37600	979.37600	0.00000	979.01200	979.01200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.71700	1,000.71700	0.00000	1,000.33700	1,000.33700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,022.63700	1,022.63700	0.00000	1,022.27800	1,022.27800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,043.96700	1,043.96700	0.00000	1,043.51400	1,043.51400	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 01/08/2024		Bond Future	0.00	181.77845	181.77845	0.00000	181.76302	181.76302	0.00	0.00	109,067,070.00	600	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.12296	186.12296	0.00000	186.11037	186.11037	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 01/08/2024		Bond Future	0.00	131.01733	131.01733	0.00000	131.11431	131.11431	0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.74119	132.74119	0.00000	132.84288	132.84288	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.66356	135.66356	0.00000	135.76637	135.76637	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
I2029	On 08/05/2025	Bond Future	0.00	137.22255	137.22255	0.00000	137.33191	137.33191		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.11044	140.11044	0.00000	140.21036	140.21036		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 01/08/2024	Bond Future	0.00	122.65287	122.65287	0.00000	122.63088	122.63088		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.07914	124.07914	0.00000	124.05879	124.05879		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.81092	126.81092	0.00000	126.78898	126.78898		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.07355	128.07355	0.00000	128.05519	128.05519		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.76896	130.76896	0.00000	130.73926	130.73926		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 01/08/2024	Bond Future	0.00	131.49226	131.49226	0.00000	131.76311	131.76311		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	134.63495	134.63495	0.00000	134.91443	134.91443		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	135.47021	135.47021	0.00000	135.75506	135.75506		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.46565	138.46565	0.00000	138.76087	138.76087		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	139.19720	139.19720	0.00000	139.48733	139.48733		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 01/08/2024	Bond Future	0.00	114.25234	114.25234	0.00000	114.57635	114.57635		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	114.77128	114.77128	0.00000	115.10535	115.10535		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	117.29771	117.29771	0.00000	117.63801	117.63801		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.62626	117.62626	0.00000	117.97799	117.97799		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	120.09968	120.09968	0.00000	120.44850	120.44850		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 01/08/2024	Bond Future	0.00	112.83126	112.83126	0.00000	113.19241	113.19241		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	115.52797	115.52797	0.00000	115.89980	115.89980		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.69983	115.69983	0.00000	116.07898	116.07898		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.25808	118.25808	0.00000	118.64912	118.64912		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	118.31519	118.31519	0.00000	118.70472	118.70472		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 01/08/2024	Index Future	0.00	350.87800	350.87800	0.00000	351.37900	351.37900		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	359.26400	359.26400	0.00000	359.78300	359.78300		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	367.17500	367.17500	0.00000	367.70200	367.70200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	375.29800	375.29800	0.00000	375.84800	375.84800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	383.20400	383.20400	0.00000	383.73500	383.73500		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

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
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 15/05/2024	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	8.35000		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	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35500	91.64500	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.37500	91.62500	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36500	91.63500	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.28500	91.71500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	9.08621	104.25740	0.00000	9.04649	104.34226		2.34	0.00	0.00	0	83,695.00
R186	On 07/11/2024	Bond Future	0.00	9.11006	106.72210	0.00000	9.06369	106.81082		2.22	0.00	0.00	0	38,605.00
R186	On 06/02/2025	Bond Future	0.00	9.15257	103.73039	0.00000	9.09985	103.82009		2.27	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.20497	105.99955	0.00000	9.14111	106.09436		2.15	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.36282	102.88661	0.00000	9.29356	102.97413		1.93	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	786.45000	0.78645	0.00000	807.09000	0.80709	786.450	1.92	0.47	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	551.72000	0.55172	0.00000	504.54000	0.50454	551.720	2.24	(0.33)	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 01/08/2024	Bond Future	0.00	258.20209	258.20209	0.00000	258.46090	258.46090		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.37321	264.37321	0.00000	264.64288	264.64288		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.94952	264.94952	0.00000	265.22340	265.22340		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.80840	270.80840	0.00000	271.09632	271.09632		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	271.13313	271.13313	0.00000	271.40479	271.40479		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 01/08/2024	Bond Future	0.00	10.43290	90.15892	0.00000	10.42792	90.17804		7.76	0.00	13,523,838.00	150	121,100.00
R2030	On 01/08/2024	Bond Future	10.21 Call	921.86000	0.92186	0.00000	907.39000	0.90739	921.860	7.93	0.40	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,961.95000	1.96195	0.00000	1,937.24000	1.93724	1,961.950	8.40	0.63	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	360.87000	0.36087	0.00000	328.29000	0.32829	360.870	8.99	(0.18)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.52583	92.29019	0.00000	10.52010	92.31135		7.32	0.00	92,290,190.00	1,000	53,764.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,338.75000	1.33875	0.00000	1,325.05000	1.32505	1,338.750	7.30	0.41	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,287.69000	2.28769	0.00000	2,277.02000	2.27702	2,287.690	7.62	0.57	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	508.85000	0.50885	0.00000	492.55000	0.49255	508.850	8.59	(0.17)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.62816	90.28969	0.00000	10.62229	90.31052		7.24	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.74739	92.26437	0.00000	10.74032	92.28841		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,818.38000	1.81838	0.00000	1,788.36000	1.78836	1,818.380	6.82	0.42	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,475.37000	2.47537	0.00000	2,443.73000	2.44373	2,475.370	7.07	0.50	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,346.68000	1.34668	0.00000	1,301.71000	1.30171	1,346.680	7.90	(0.29)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,045.65000	1.04565	0.00000	1,013.40000	1.01340	1,045.650	8.18	(0.23)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.91175	90.17063	0.00000	10.90668	90.18708		6.66	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 07/08/2025	Bond Future	10.48	Call	2,019.19000	2.01919	0.00000	1,927.56000	1.92756	2,019.190	6.65	0.43	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,496.45000	1.49645	0.00000	1,404.06000	1.40406	1,496.450	7.78	(0.29)	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 01/08/2024	Bond Future	0.00		11.28157	87.59492	0.00000	11.30297	87.49815		9.67	0.00	0.00	0	100,256.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,271.44000	1.27144	0.00000	1,171.98000	1.17198	1,271.440	10.19	0.43	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,562.78000	2.56278	0.00000	2,429.88000	2.42988	2,562.780	10.94	0.64	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	412.59000	0.41259	0.00000	375.63000	0.37563	412.590	11.94	(0.16)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	295.39000	0.29539	0.00000	262.34000	0.26234	295.390	12.27	(0.12)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.40309	85.49791	0.00000	11.42528	85.40035		9.70	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,733.04000	1.73304	0.00000	1,674.15000	1.67415	1,733.040	9.81	0.42	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,893.12000	2.89312	0.00000	2,821.09000	2.82109	2,893.120	10.31	0.57	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,972.20000	2.97220	0.00000	2,899.45000	2.89945	2,972.200	10.34	0.58	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	589.20000	0.58920	0.00000	596.54000	0.59654	589.200	11.76	(0.16)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	359.75000	0.35975	0.00000	363.95000	0.36395	359.750	11.81	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.52920	87.35945	0.00000	11.55268	87.25903		9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.66162	85.10283	0.00000	11.68569	85.00278		9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.82600	86.86908	0.00000	11.85324	86.75934		8.96	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 01/08/2024	Bond Future	0.00		12.03389	85.20779	0.00000	12.03984	85.17741		11.72	0.00	170,415,580.00	2,000	74,020.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,360.47000	2.36047	0.00000	2,339.89000	2.33989	2,360.470	12.38	0.58	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,083.70000	1.08370	0.00000	1,091.20000	1.09120	1,083.700	12.75	(0.32)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,011.17000	1.01117	0.00000	1,018.26000	1.01826	1,011.170	12.82	(0.31)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	454.78000	0.45478	0.00000	459.12000	0.45912	454.780	13.61	(0.16)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	434.68000	0.43468	0.00000	438.87000	0.43887	434.680	13.65	(0.15)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	362.26000	0.36226	0.00000	366.17000	0.36617	362.260	13.82	(0.13)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.16942	82.70642	0.00000	12.17537	82.67669		11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,928.18000	2.92818	0.00000	2,818.84000	2.81884	2,928.180	12.53	0.53	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,177.08000	1.17708	0.00000	1,114.70000	1.11470	1,177.080	13.90	(0.24)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.31012	84.50740	0.00000	12.31649	84.47627		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.44826	81.83862	0.00000	12.45438	81.80933		11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,795.07000	1.79507	0.00000	1,913.76000	1.91376	1,795.070	11.32	0.32	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,413.95000	3.41395	0.00000	3,528.01000	3.52801	3,413.950	12.45	(0.43)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,369.79000	2.36979	0.00000	2,471.60000	2.47160	2,369.790	13.12	(0.32)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.61449	83.53743	0.00000	12.62246	83.50020		11.34	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 01/08/2024	Bond Future	0.00		12.42460	75.56175	0.00000	12.42557	75.55679		13.44	0.00	0.00	0	192,304.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,134.50000	1.13450	0.00000	1,126.89000	1.12689	1,134.500	13.21	0.37	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	686.73000	0.68673	0.00000	686.36000	0.68636	686.730	15.00	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	261.57000	0.26157	0.00000	262.09000	0.26209	261.570	16.05	(0.10)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.55911	77.34786	0.00000	12.55986	77.34410		13.02	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.69670	74.77103	0.00000	12.69761	74.76656		13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.84401	76.40562	0.00000	12.84449	76.40331		12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,267.77000	3.26777	0.00000	3,382.15000	3.38215	3,267.770	12.99	0.47	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,264.95000	5.26495	0.00000	5,363.48000	5.36348	5,264.950	13.82	0.61	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,410.61000	5.41061	0.00000	5,508.52000	5.50852	5,410.610	13.88	0.62	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.01902	73.73000	0.00000	13.02096	73.72085		13.25	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

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
R2040	On 01/08/2024	Bond Future	0.00	12.66577	75.52232	0.00000	12.68229	75.43316		14.28	0.00	0.00	0	41,929.00
R2040	On 01/08/2024	Bond Future	12.28 Call	1,056.26000	1.05626	0.00000	1,013.51000	1.01351	1,056.260	13.90	0.34	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	1,520.26000	1.52026	0.00000	1,544.32000	1.54432	1,520.260	14.96	(0.40)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,896.93000	2.89693	0.00000	2,830.16000	2.83016	2,896.930	15.09	0.63	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	666.65000	0.66665	0.00000	678.62000	0.67862	666.650	16.05	(0.21)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.80149	77.30750	0.00000	12.81846	77.21753		13.85	0.00	0.00	0	91,394.00
R2040	On 06/02/2025	Bond Future	0.00	12.93968	74.47908	0.00000	12.95748	74.38647		14.26	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.08657	76.10710	0.00000	13.10466	76.01471		13.83	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	3,373.39000	3.37339	0.00000	3,444.14000	3.44414	3,373.390	13.83	0.46	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	5,250.74000	5.25074	0.00000	5,291.52000	5.29152	5,250.740	14.63	0.59	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	5,461.46000	5.46146	0.00000	5,498.72000	5.49872	5,461.460	14.72	0.60	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	13.25958	73.17412	0.00000	13.27982	73.07301		14.23	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 01/08/2024	Bond Future	0.00	12.75230	71.57625	0.00000	12.76879	71.48707		15.11	0.00	0.00	0	118,396.00
R2044	On 01/08/2024	Bond Future	13.00 Put	1,480.47000	1.48047	0.00000	1,440.12000	1.44012	1,480.470	16.07	(0.39)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	1,061.98000	1.06198	0.00000	1,022.25000	1.02225	1,061.980	16.55	(0.30)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.88344	73.26820	0.00000	12.90039	73.17809		14.68	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.01655	70.47714	0.00000	13.03431	70.38442		15.15	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.15744	72.01755	0.00000	13.17550	71.92495		14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	13.32270	69.12481	0.00000	13.34281	69.02390		15.15	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 01/08/2024	Bond Future	0.00	12.64046	74.70292	0.00000	12.65679	74.61235		14.74	0.00	0.00	0	247,209.00
R2048	On 07/11/2024	Bond Future	0.00	12.76911	72.01675	0.00000	12.78590	71.92528		15.18	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00	12.90017	73.58479	0.00000	12.91776	73.49071		14.76	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	13.02741	70.74042	0.00000	13.04529	70.64642		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	13.17621	72.20787	0.00000	13.19608	72.10554		14.76	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 01/08/2024	Bond Future	0.00	12.62899	96.31614	0.00000	12.64021	96.23612		14.77	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.75879	92.72026	0.00000	12.77026	92.64002		15.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.88766	94.73857	0.00000	12.89973	94.65572		14.79	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.01988	90.93762	0.00000	13.03204	90.85573		15.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.17184	92.82194	0.00000	13.18578	92.73009		14.79	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 01/08/2024	Bond Future	0.00	12.11783	66.04001	0.00000	12.11859	66.03657		13.26	0.00	0.00	0	11,312.00
R209	On 07/11/2024	Bond Future	0.00	12.23979	64.44382	0.00000	12.24033	64.44141		13.49	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.36230	65.84693	0.00000	12.36299	65.84391		13.13	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.48856	64.13007	0.00000	12.48883	64.12891		13.34	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.63667	65.46100	0.00000	12.63831	65.45407		12.95	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 01/08/2024	Bond Future	0.00	239.85303	239.85303	0.00000	239.64214	239.64214		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	242.23296	242.23296	0.00000	242.02141	242.02141		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.56557	247.56557	0.00000	247.34727	247.34727		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.60691	249.60691	0.00000	249.39166	249.39166		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.85819	254.85819	0.00000	254.61704	254.61704		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 Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest		
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R213	On 01/08/2024		Bond Future	0.00	10.91440	84.99816	0.00000	10.92521	84.95423	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024		Bond Future	0.00	11.02658	83.44588	0.00000	11.03763	83.40236	8.82	0.00	0.00	0	38,437.00
R213	On 06/02/2025		Bond Future	0.00	11.14795	85.26323	0.00000	11.15980	85.21802	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.26810	83.56590	0.00000	11.27992	83.52222	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	11.42434	85.30245	0.00000	11.43891	85.25049	8.00	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 01/08/2024		Bond Future	0.00	12.47520	61.35279	0.00000	12.48627	61.30167	14.76	0.00	0.00	0	11,076.00
R214	On 07/11/2024		Bond Future	0.00	12.59697	59.49591	0.00000	12.60826	59.44455	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.72097	60.79142	0.00000	12.73280	60.73844	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.84132	58.81274	0.00000	12.85318	58.76037	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.98233	60.03345	0.00000	12.99586	59.97473	14.68	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 :									385,296,678.00		3,750	1,691,851.00		
Grand Total:									385,296,678.00		3,750	1,691,851.00		