

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2024

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	967.68900	967.68900	0.00000	964.69100	964.69100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	990.57000	990.57000	0.00000	987.49800	987.49800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,012.16200	1,012.16200	0.00000	1,009.01600	1,009.01600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,034.34000	1,034.34000	0.00000	1,031.11800	1,031.11800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,055.92700	1,055.92700	0.00000	1,052.62400	1,052.62400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,121.90700	1,121.90700	0.00000	1,117.23300	1,117.23300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,148.43400	1,148.43400	0.00000	1,143.64600	1,143.64600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,173.46800	1,173.46800	0.00000	1,168.56600	1,168.56600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,199.17900	1,199.17900	0.00000	1,194.16300	1,194.16300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,224.20700	1,224.20700	0.00000	1,219.07000	1,219.07000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	974.70000	974.70000	0.00000	971.21500	971.21500	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	997.74700	997.74700	0.00000	994.17600	994.17600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,019.49600	1,019.49600	0.00000	1,015.83900	1,015.83900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,041.83400	1,041.83400	0.00000	1,038.09100	1,038.09100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,063.57800	1,063.57800	0.00000	1,059.74200	1,059.74200	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	12.76041	75.05092	0.00000	12.81397	74.82330	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.93315	73.04154	0.00000	12.98936	72.80839	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.11197	74.64886	0.00000	13.17088	74.41039	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.29340	72.49409	0.00000	13.35514	72.25014	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.50555	74.01414	0.00000	13.57040	73.76466	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	13.11686	70.86673	0.00000	13.18037	70.54793	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.26784	68.29189	0.00000	13.33418	67.96538	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.41634	69.79394	0.00000	13.48543	69.46010	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.57250	67.06742	0.00000	13.64457	66.72599	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.74734	68.47045	0.00000	13.82256	68.12148	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	960.21800	960.21800	0.00000	956.75700	956.75700	0.00	0.00	9,602,180.00	1	734.00
GOVI	On 07/11/2024		GOVI	0.00	982.92200	982.92200	0.00000	979.37600	979.37600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,004.34800	1,004.34800	0.00000	1,000.71700	1,000.71700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,026.35400	1,026.35400	0.00000	1,022.63700	1,022.63700	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,047.77500	1,047.77500	0.00000	1,043.96700	1,043.96700	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	181.82482	181.82482	0.00000	181.77845	181.77845	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.17063	186.17063	0.00000	186.12296	186.12296	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	131.04359	131.04359	0.00000	131.01733	131.01733	0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.76835	132.76835	0.00000	132.74119	132.74119	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.69166	135.69166	0.00000	135.66356	135.66356	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	137.25177	137.25177	0.00000	137.22255	137.22255		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.14090	140.14090	0.00000	140.11044	140.11044		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	122.58375	122.58375	0.00000	122.65287	122.65287		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.00854	124.00854	0.00000	124.07914	124.07914		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.73897	126.73897	0.00000	126.81092	126.81092		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.00056	128.00056	0.00000	128.07355	128.07355		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.69503	130.69503	0.00000	130.76896	130.76896		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	131.37392	131.37392	0.00000	131.49226	131.49226		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	134.51397	134.51397	0.00000	134.63495	134.63495		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	135.34723	135.34723	0.00000	135.47021	135.47021		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.34013	138.34013	0.00000	138.46565	138.46565		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	139.07026	139.07026	0.00000	139.19720	139.19720		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	113.93331	113.93331	0.00000	114.25234	114.25234		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	114.44499	114.44499	0.00000	114.77128	114.77128		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.96450	116.96450	0.00000	117.29771	117.29771		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.28626	117.28626	0.00000	117.62626	117.62626		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.75296	119.75296	0.00000	120.09968	120.09968		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	112.95175	112.95175	0.00000	112.83126	112.83126		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	115.65156	115.65156	0.00000	115.52797	115.52797		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.82657	115.82657	0.00000	115.69983	115.69983		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.38794	118.38794	0.00000	118.25808	118.25808		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	118.44877	118.44877	0.00000	118.31519	118.31519		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	350.86000	350.86000	0.00000	350.87800	350.87800		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	359.24700	359.24700	0.00000	359.26400	359.26400		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	367.16000	367.16000	0.00000	367.17500	367.17500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	375.28600	375.28600	0.00000	375.29800	375.29800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	383.19700	383.19700	0.00000	383.20400	383.20400		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	8.34500	91.65500	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	8.33000	91.67000	0.00000	8.32500	91.67500		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32500	91.67500		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	8.35800	91.64200		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35500	91.64500		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37500	91.62500		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.28500	91.71500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	9.05282	104.32873	0.00000	9.08621	104.25740		2.34	0.00	5,633,751.42	54	83,641.00
R186	On 07/11/2024	Bond Future	0.00	9.07183	106.79523	0.00000	9.11006	106.72210		2.22	0.00	0.00	0	38,605.00
R186	On 06/02/2025	Bond Future	0.00	9.10847	103.80541	0.00000	9.15257	103.73039		2.27	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.15316	106.07646	0.00000	9.20497	105.99955		2.15	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.30027	102.96565	0.00000	9.36282	102.88661		1.93	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	821.34000	0.82134	0.00000	786.45000	0.78645	821.340	1.92	0.49	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	523.33000	0.52333	0.00000	551.72000	0.55172	523.330	2.24	(0.31)	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	258.25863	258.25863	0.00000	258.20209	258.20209		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.43149	264.43149	0.00000	264.37321	264.37321		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	265.01011	265.01011	0.00000	264.94952	264.94952		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.87099	270.87099	0.00000	270.80840	270.80840		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	271.19921	271.19921	0.00000	271.13313	271.13313		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	10.35840	90.44542	0.00000	10.43290	90.15892		7.76	0.00	466,969,703.46	5,163	121,097.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,016.65000	1.01665	0.00000	921.86000	0.92186	1,016.650	7.93	0.44	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,121.02000	2.12102	0.00000	1,961.95000	1.96195	2,121.020	8.40	0.66	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	295.26000	0.29526	0.00000	360.87000	0.36087	295.260	8.99	(0.15)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.44652	92.58355	0.00000	10.52583	92.29019		7.32	0.00	0.00	0	53,764.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,446.93000	1.44693	0.00000	1,338.75000	1.33875	1,446.930	7.30	0.43	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,440.79000	2.44079	0.00000	2,287.69000	2.28769	2,440.790	7.62	0.59	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	449.75000	0.44975	0.00000	508.85000	0.50885	449.750	8.59	(0.15)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.54376	90.58968	0.00000	10.62816	90.28969		7.24	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.65736	92.57115	0.00000	10.74739	92.26437		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,939.30000	1.93930	0.00000	1,818.38000	1.81838	1,939.300	6.82	0.44	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,621.37000	2.62137	0.00000	2,475.37000	2.47537	2,621.370	7.07	0.52	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,250.64000	1.25064	0.00000	1,346.68000	1.34668	1,250.640	7.90	(0.27)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	967.26000	0.96726	0.00000	1,045.65000	1.04565	967.260	8.18	(0.22)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.81524	90.48427	0.00000	10.91175	90.17063		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	2,148.32000	2.14832	0.00000	2,019.19000	2.01919	2,148.320	6.65	0.45	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,397.99000	1.39799	0.00000	1,496.45000	1.49645	1,397.990	7.78	(0.28)	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		11.21278	87.90694	0.00000	11.28157	87.59492		9.67	0.00	615,348,580.00	7,000	96,756.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,379.02000	1.37902	0.00000	1,271.44000	1.27144	1,379.020	10.19	0.46	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,735.53000	2.73553	0.00000	2,562.78000	2.56278	2,735.530	10.94	0.67	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	343.53000	0.34353	0.00000	412.59000	0.41259	343.530	11.94	(0.14)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	242.14000	0.24214	0.00000	295.39000	0.29539	242.140	12.27	(0.10)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.33066	85.81737	0.00000	11.40309	85.49791		9.70	0.00	2,831,973.21	33	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,852.35000	1.85235	0.00000	1,733.04000	1.73304	1,852.350	9.81	0.45	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	3,059.06000	3.05906	0.00000	2,893.12000	2.89312	3,059.060	10.31	0.59	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,140.80000	3.14080	0.00000	2,972.20000	2.97220	3,140.800	10.34	0.60	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	527.26000	0.52726	0.00000	589.20000	0.58920	527.260	11.76	(0.14)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	317.43000	0.31743	0.00000	359.75000	0.35975	317.430	11.81	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.45307	87.68613	0.00000	11.52920	87.35945		9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.58152	85.43686	0.00000	11.66162	85.10283		9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.74154	87.21051	0.00000	11.82600	86.86908		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		11.96013	85.58580	0.00000	12.03389	85.20779		11.72	0.00	21,396,450.00	250	73,770.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,548.90000	2.54890	0.00000	2,360.47000	2.36047	2,548.900	12.38	0.61	2,950,709.83	400	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	931.93000	0.93193	0.00000	1,083.70000	1.08370	931.930	12.75	(0.29)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	866.46000	0.86646	0.00000	1,011.17000	1.01117	866.460	12.82	(0.28)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	374.27000	0.37427	0.00000	454.78000	0.45478	374.270	13.61	(0.14)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	356.93000	0.35693	0.00000	434.68000	0.43468	356.930	13.65	(0.13)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	294.80000	0.29480	0.00000	362.26000	0.36226	294.800	13.82	(0.11)	0.00	0	8,000.00
R2035	On 01/08/2024	Bond Future	13.23	Call	6,461.93000	6.46193	0.00000	6,148.99000	6.14899	6,461.930	13.86	0.89	0.00	0	400.00
R2035	On 07/11/2024	Bond Future	0.00		12.09226	83.09338	0.00000	12.16942	82.70642		11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	3,111.11000	3.11111	0.00000	2,928.18000	2.92818	3,111.110	12.53	0.55	2,664,129.43	400	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,066.50000	1.06650	0.00000	1,177.08000	1.17708	1,066.500	13.90	(0.22)	(1,086,972.59)	400	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.22948	84.90300	0.00000	12.31012	84.50740		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.36405	82.24311	0.00000	12.44826	81.83862		11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,913.63000	1.91363	0.00000	1,795.07000	1.79507	1,913.630	11.32	0.34	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,227.29000	3.22729	0.00000	3,413.95000	3.41395	3,227.290	12.45	(0.41)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,227.25000	2.22725	0.00000	2,369.79000	2.36979	2,227.250	13.12	(0.31)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.52634	83.95078	0.00000	12.61449	83.53743		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		12.35075	75.94036	0.00000	12.42460	75.56175		13.44	0.00	0.00	0	192,304.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,246.32000	1.24632	0.00000	1,134.50000	1.13450	1,246.320	13.21	0.40	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	577.40000	0.57740	0.00000	686.73000	0.68673	577.400	15.00	(0.20)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	209.76000	0.20976	0.00000	261.57000	0.26157	209.760	16.05	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.48207	77.73555	0.00000	12.55911	77.34786		13.02	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.61641	75.16738	0.00000	12.69670	74.77103		13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.76032	76.81083	0.00000	12.84401	76.40562		12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,444.02000	3.44402	0.00000	3,267.77000	3.26777	3,444.020	12.99	0.48	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,498.07000	5.49807	0.00000	5,264.95000	5.26495	5,498.070	13.82	0.62	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,647.18000	5.64718	0.00000	5,410.61000	5.41061	5,647.180	13.88	0.63	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.93156	74.14401	0.00000	13.01902	73.73000		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

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 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 01/08/2024		Bond Future	0.00	12.60744	75.83845	0.00000	12.66577	75.52232	14.28	0.00	351,587,054.20	4,636	38,103.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	1,132.22000	1.13222	0.00000	1,056.26000	1.05626	1,132.220	13.90	0.36	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	1,358.92000	1.35892	0.00000	1,520.26000	1.52026	1,358.920	14.96	(0.37)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	3,060.77000	3.06077	0.00000	2,896.93000	2.89693	3,060.770	15.09	0.65	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	574.01000	0.57401	0.00000	666.65000	0.66665	574.010	16.05	(0.19)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.74068	77.63124	0.00000	12.80149	77.30750	13.85	0.00	0.00	0	91,394.00	
R2040	On 06/02/2025		Bond Future	0.00	12.87635	74.81007	0.00000	12.93968	74.47908	14.26	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	13.02061	76.44549	0.00000	13.08657	76.10710	13.83	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	3,513.96000	3.51396	0.00000	3,373.39000	3.37339	3,513.960	13.83	0.47	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	5,434.84000	5.43484	0.00000	5,250.74000	5.25074	5,434.840	14.63	0.60	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	5,649.70000	5.64970	0.00000	5,461.46000	5.46146	5,649.700	14.72	0.62	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	13.19068	73.51995	0.00000	13.25958	73.17412	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	12.68887	71.92105	0.00000	12.75230	71.57625	15.11	0.00	72,280,655.25	1,005	118,393.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	1,312.45000	1.31245	0.00000	1,480.47000	1.48047	1,312.450	16.07	(0.36)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	926.86000	0.92686	0.00000	1,061.98000	1.06198	926.860	16.55	(0.27)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	12.81738	73.62119	0.00000	12.88344	73.26820	14.68	0.00	0.00	0	234.00	
R2044	On 06/02/2025		Bond Future	0.00	12.94780	70.83800	0.00000	13.01655	70.47714	15.15	0.00	0.00	0	0.00	
R2044	On 08/05/2025		Bond Future	0.00	13.08588	72.38651	0.00000	13.15744	72.01755	14.70	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	13.24799	69.50186	0.00000	13.32270	69.12481	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	12.57728	75.05526	0.00000	12.64046	74.70292	14.74	0.00	0.00	0	247,209.00	
R2048	On 07/11/2024		Bond Future	0.00	12.70327	72.37749	0.00000	12.76911	72.01675	15.18	0.00	0.00	0	11,423.00	
R2048	On 06/02/2025		Bond Future	0.00	12.83161	73.95361	0.00000	12.90017	73.58479	14.76	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	12.95611	71.11753	0.00000	13.02741	70.74042	15.21	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	13.10187	72.59318	0.00000	13.17621	72.20787	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	12.57603	96.69558	0.00000	12.62899	96.31614	14.77	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.70351	93.10880	0.00000	12.75879	92.72026	15.21	0.00	0.00	0	0.00	
R2053	On 06/02/2025		Bond Future	0.00	12.83007	95.13585	0.00000	12.88766	94.73857	14.79	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	12.95986	91.34384	0.00000	13.01988	90.93762	15.24	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	13.10916	93.23714	0.00000	13.17184	92.82194	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	12.04958	66.35006	0.00000	12.11783	66.04001	13.26	0.00	256,509,331.96	3,866	11,312.00	
R209	On 07/11/2024		Bond Future	0.00	12.16872	64.76128	0.00000	12.23979	64.44382	13.49	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	12.28843	66.17152	0.00000	12.36230	65.84693	13.13	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	12.41177	64.46187	0.00000	12.48856	64.13007	13.34	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	12.55672	65.80005	0.00000	12.63667	65.46100	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	239.72685	239.72685	0.00000	239.85303	239.85303	0.00	0.00	0.00	0	1,336.00	
R210	On 07/11/2024		Bond Future	0.00	242.10420	242.10420	0.00000	242.23296	242.23296	0.00	0.00	0.00	0	0.00	
R210	On 06/02/2025		Bond Future	0.00	247.43461	247.43461	0.00000	247.56557	247.56557	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.47411	249.47411	0.00000	249.60691	249.60691	0.00	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/08/2025	Bond Future	0.00	254.72376	254.72376	0.00000	254.85819	254.85819	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 01/08/2024	Bond Future	0.00	10.85083	85.25705	0.00000	10.91440	84.99816	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	10.95943	83.71096	0.00000	11.02658	83.44588	8.82	0.00	0.00	0	38,437.00
R213	On 06/02/2025	Bond Future	0.00	11.07706	85.53432	0.00000	11.14795	85.26323	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.19326	83.84314	0.00000	11.26810	83.56590	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.34506	85.58586	0.00000	11.42434	85.30245	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	12.41221	61.64498	0.00000	12.47520	61.35279	14.76	0.00	0.00	0	11,076.00
R214	On 07/11/2024	Bond Future	0.00	12.53152	59.79503	0.00000	12.59697	59.49591	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.65301	61.09726	0.00000	12.72097	60.79142	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.77085	59.12537	0.00000	12.84132	58.81274	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.90909	60.35290	0.00000	12.98233	60.03345	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 :										1,806,687,546.16		23,208	1,684,614.00
Grand Total:										1,806,687,546.16		23,208	1,684,614.00