

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2024

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	968.46500	968.46500	0.00000	967.68900	967.68900		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.36500	991.36500	0.00000	990.57000	990.57000		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,012.97700	1,012.97700	0.00000	1,012.16200	1,012.16200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,035.17500	1,035.17500	0.00000	1,034.34000	1,034.34000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,056.78400	1,056.78400	0.00000	1,055.92700	1,055.92700		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.20200	1,123.20200	0.00000	1,121.90700	1,121.90700		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,149.76100	1,149.76100	0.00000	1,148.43400	1,148.43400		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,174.82600	1,174.82600	0.00000	1,173.46800	1,173.46800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,200.57000	1,200.57000	0.00000	1,199.17900	1,199.17900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,225.63200	1,225.63200	0.00000	1,224.20700	1,224.20700		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	975.66800	975.66800	0.00000	974.70000	974.70000		0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	998.73900	998.73900	0.00000	997.74700	997.74700		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,020.51200	1,020.51200	0.00000	1,019.49600	1,019.49600		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,042.87400	1,042.87400	0.00000	1,041.83400	1,041.83400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,064.64400	1,064.64400	0.00000	1,063.57800	1,063.57800		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	12.74834	75.10235	0.00000	12.76041	75.05092		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.92046	73.09432	0.00000	12.93315	73.04154		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.09864	74.70297	0.00000	13.11197	74.64886		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.27939	72.54960	0.00000	13.29340	72.49409		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.49077	74.07116	0.00000	13.50555	74.01414		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	13.11017	70.90045	0.00000	13.11686	70.86673		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.26085	68.32645	0.00000	13.26784	68.29189		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.40901	69.82952	0.00000	13.41634	69.79394		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.56483	67.10393	0.00000	13.57250	67.06742		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.73927	68.50807	0.00000	13.74734	68.47045		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	961.20300	961.20300	0.00000	960.21800	960.21800		0.00	0.00	0.00	0	734.00
GOVI	On 07/11/2024		GOVI	0.00	983.93200	983.93200	0.00000	982.92200	982.92200		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,005.38200	1,005.38200	0.00000	1,004.34800	1,004.34800		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,027.41300	1,027.41300	0.00000	1,026.35400	1,026.35400		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,048.86000	1,048.86000	0.00000	1,047.77500	1,047.77500		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	181.83433	181.83433	0.00000	181.82482	181.82482		0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.18057	186.18057	0.00000	186.17063	186.17063		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	131.06988	131.06988	0.00000	131.04359	131.04359		0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.79570	132.79570	0.00000	132.76835	132.76835		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.71996	135.71996	0.00000	135.69166	135.69166		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		137.28059	137.28059	0.00000	137.25177	137.25177		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.17097	140.17097	0.00000	140.14090	140.14090		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		122.51464	122.51464	0.00000	122.58375	122.58375		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		123.93814	123.93814	0.00000	124.00854	124.00854		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.66744	126.66744	0.00000	126.73897	126.73897		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.92718	127.92718	0.00000	128.00056	128.00056		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.62063	130.62063	0.00000	130.69503	130.69503		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		131.10898	131.10898	0.00000	131.37392	131.37392		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.24270	134.24270	0.00000	134.51397	134.51397		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		135.06952	135.06952	0.00000	135.34723	135.34723		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.05679	138.05679	0.00000	138.34013	138.34013		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.78287	138.78287	0.00000	139.07026	139.07026		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		113.95809	113.95809	0.00000	113.93331	113.93331		0.00	0.00	45,925,110.27	403	12,603.00
I2046	On 07/11/2024	Bond Future	0.00		114.47086	114.47086	0.00000	114.44499	114.44499		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		116.99127	116.99127	0.00000	116.96450	116.96450		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.31319	117.31319	0.00000	117.28626	117.28626		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.78111	119.78111	0.00000	119.75296	119.75296		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		112.88133	112.88133	0.00000	112.95175	112.95175		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.57961	115.57961	0.00000	115.65156	115.65156		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		115.75266	115.75266	0.00000	115.82657	115.82657		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.31262	118.31262	0.00000	118.38794	118.38794		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.37352	118.37352	0.00000	118.44877	118.44877		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		350.66600	350.66600	0.00000	350.86000	350.86000		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		359.04800	359.04800	0.00000	359.24700	359.24700		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		366.95800	366.95800	0.00000	367.16000	367.16000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		375.08000	375.08000	0.00000	375.28600	375.28600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.98900	382.98900	0.00000	383.19700	383.19700		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	9.03596	104.36477	0.00000	9.05282	104.32873		2.34	0.00	140,370,615.65	1,345	84,239.00
R186	On 07/11/2024	Bond Future	0.00	9.05250	106.83224	0.00000	9.07183	106.79523		2.22	0.00	0.00	0	38,605.00
R186	On 06/02/2025	Bond Future	0.00	9.08610	103.84350	0.00000	9.10847	103.80541		2.27	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.12679	106.11564	0.00000	9.15316	106.07646		2.15	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.26824	103.00616	0.00000	9.30027	102.96565		1.93	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	840.19000	0.84019	0.00000	821.34000	0.82134	840.190	1.92	0.49	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	509.70000	0.50970	0.00000	523.33000	0.52333	509.700	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	257.90690	257.90690	0.00000	258.25863	258.25863		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.07162	264.07162	0.00000	264.43149	264.43149		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.64221	264.64221	0.00000	265.01011	265.01011		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.49561	270.49561	0.00000	270.87099	270.87099		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	270.81828	270.81828	0.00000	271.19921	271.19921		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	10.34165	90.50999	0.00000	10.35840	90.44542		7.76	0.00	42,087,145.35	465	121,097.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,036.35000	1.03635	0.00000	1,016.65000	1.01665	1,036.350	7.93	0.44	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,155.50000	2.15550	0.00000	2,121.02000	2.12102	2,155.500	8.40	0.67	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	279.72000	0.27972	0.00000	295.26000	0.29526	279.720	8.99	(0.15)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.42867	92.64974	0.00000	10.44652	92.58355		7.32	0.00	0.00	0	53,764.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,470.53000	1.47053	0.00000	1,446.93000	1.44693	1,470.530	7.30	0.44	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,474.55000	2.47455	0.00000	2,440.79000	2.44079	2,474.550	7.62	0.60	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	435.90000	0.43590	0.00000	449.75000	0.44975	435.900	8.59	(0.15)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.52470	90.65760	0.00000	10.54376	90.58968		7.24	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.63698	92.64078	0.00000	10.65736	92.57115		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,966.43000	1.96643	0.00000	1,939.30000	1.93930	1,966.430	6.82	0.44	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,654.14000	2.65414	0.00000	2,621.37000	2.62137	2,654.140	7.07	0.53	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,228.43000	1.22843	0.00000	1,250.64000	1.25064	1,228.430	7.90	(0.27)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	949.08000	0.94908	0.00000	967.26000	0.96726	949.080	8.18	(0.22)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.79329	90.55580	0.00000	10.81524	90.48427		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	2,177.63000	2.17763	0.00000	2,148.32000	2.14832	2,177.630	6.65	0.45	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,375.25000	1.37525	0.00000	1,397.99000	1.39799	1,375.250	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		11.19080	88.00695	0.00000	11.21278	87.90694		9.67	0.00	19,977,577.65	227	96,546.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,414.81000	1.41481	0.00000	1,379.02000	1.37902	1,414.810	10.19	0.47	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,792.48000	2.79248	0.00000	2,735.53000	2.73553	2,792.480	10.94	0.68	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	322.74000	0.32274	0.00000	343.53000	0.34353	322.740	11.94	(0.13)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	226.26000	0.22626	0.00000	242.14000	0.24214	226.260	12.27	(0.10)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.30750	85.91984	0.00000	11.33066	85.81737		9.70	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,891.71000	1.89171	0.00000	1,852.35000	1.85235	1,891.710	9.81	0.45	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	3,113.44000	3.11344	0.00000	3,059.06000	3.05906	3,113.440	10.31	0.60	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,196.04000	3.19604	0.00000	3,140.80000	3.14080	3,196.040	10.34	0.61	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	508.21000	0.50821	0.00000	527.26000	0.52726	508.210	11.76	(0.14)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	304.52000	0.30452	0.00000	317.43000	0.31743	304.520	11.81	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.42869	87.79109	0.00000	11.45307	87.68613		9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.55584	85.54431	0.00000	11.58152	85.43686		9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.71440	87.32060	0.00000	11.74154	87.21051		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		11.93815	85.69891	0.00000	11.96013	85.58580		11.72	0.00	173,968,787.30	2,030	72,760.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,606.37000	2.60637	0.00000	2,548.90000	2.54890	2,606.370	12.38	0.62	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	887.69000	0.88769	0.00000	931.93000	0.93193	887.690	12.75	(0.29)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	824.35000	0.82435	0.00000	866.46000	0.86646	824.350	12.82	(0.27)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	351.28000	0.35128	0.00000	374.27000	0.37427	351.280	13.61	(0.13)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	334.75000	0.33475	0.00000	356.93000	0.35693	334.750	13.65	(0.13)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	275.64000	0.27564	0.00000	294.80000	0.29480	275.640	13.82	(0.11)	0.00	0	8,000.00
R2035	On 01/08/2024	Bond Future	13.23	Call	6,556.59000	6.55659	0.00000	6,461.93000	6.46193	6,556.590	13.86	0.90	4,661,395.87	400	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.06925	83.20928	0.00000	12.09226	83.09338		11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	3,166.65000	3.16665	0.00000	3,111.11000	3.11111	3,166.650	12.53	0.55	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,034.03000	1.03403	0.00000	1,066.50000	1.06650	1,034.030	13.90	(0.22)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.20540	85.02166	0.00000	12.22948	84.90300		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.33888	82.36455	0.00000	12.36405	82.24311		11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,949.87000	1.94987	0.00000	1,913.63000	1.91363	1,949.870	11.32	0.34	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,171.95000	3.17195	0.00000	3,227.29000	3.22729	3,171.950	12.45	(0.41)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,185.07000	2.18507	0.00000	2,227.25000	2.22725	2,185.070	13.12	(0.30)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.49994	84.07515	0.00000	12.52634	83.95078		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		12.32863	76.05431	0.00000	12.35075	75.94036		13.44	0.00	108,757,663.30	1,430	191,104.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,280.69000	1.28069	0.00000	1,246.32000	1.24632	1,280.690	13.21	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	545.73000	0.54573	0.00000	577.40000	0.57740	545.730	15.00	(0.19)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	195.10000	0.19510	0.00000	209.76000	0.20976	195.100	16.05	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.45899	77.85226	0.00000	12.48207	77.73555		13.02	0.00	311,409.04	4	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.59233	75.28684	0.00000	12.61641	75.16738		13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.73520	76.93307	0.00000	12.76032	76.81083		12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,497.91000	3.49791	0.00000	3,444.02000	3.44402	3,497.910	12.99	0.49	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,569.07000	5.56907	0.00000	5,498.07000	5.49807	5,569.070	13.82	0.63	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,719.22000	5.71922	0.00000	5,647.18000	5.64718	5,719.220	13.88	0.64	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.90525	74.26921	0.00000	12.93156	74.14401		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	12.58530	75.95899	12.60744	75.83845		14.28	0.00	379,794.95	5	38,098.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	1,164.34000	1.16434	0.00000	1,132.22000	1.13222	1,164.340	13.90	0.37	0	680.00	
R2040	On 01/08/2024		Bond Future	12.88 Put	1,301.39000	1.30139	0.00000	1,358.92000	1.35892	1,301.390	14.96	(0.36)	0	680.00	
R2040	On 01/08/2024		Bond Future	12.95 Call	3,127.22000	3.12722	0.00000	3,060.77000	3.06077	3,127.220	15.09	0.66	0	7,500.00	
R2040	On 01/08/2024		Bond Future	13.48 Put	542.10000	0.54210	0.00000	574.01000	0.57401	542.100	16.05	(0.18)	0	680.00	
R2040	On 07/11/2024		Bond Future	0.00	12.71761	77.75464	0.00000	12.74068	77.63124		13.85	0.00	933,055.68	12	91,394.00
R2040	On 06/02/2025		Bond Future	0.00	12.85229	74.93641	0.00000	12.87635	74.81007		14.26	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	12.99553	76.57479	0.00000	13.02061	76.44549		13.83	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	3,569.61000	3.56961	0.00000	3,513.96000	3.51396	3,569.610	13.83	0.48	0	15,000.00	
R2040	On 08/05/2025		Bond Future	13.43 Call	5,507.14000	5.50714	0.00000	5,434.84000	5.43484	5,507.140	14.63	0.61	0	7,500.00	
R2040	On 08/05/2025		Bond Future	13.50 Call	5,723.57000	5.72357	0.00000	5,649.70000	5.64970	5,723.570	14.72	0.62	0	7,500.00	
R2040	On 07/08/2025		Bond Future	0.00	13.16444	73.65232	0.00000	13.19068	73.51995		14.23	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	0.00	
R2044	On 01/08/2024		Bond Future	0.00	12.67196	72.01344	0.00000	12.68887	71.92105		15.11	0.00	0	118,393.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	1,266.42000	1.26642	0.00000	1,312.45000	1.31245	1,266.420	16.07	(0.35)	0	5,000.00	
R2044	On 01/08/2024		Bond Future	13.25 Put	889.88000	0.88988	0.00000	926.86000	0.92686	889.880	16.55	(0.27)	0	15,000.00	
R2044	On 07/11/2024		Bond Future	0.00	12.79976	73.71584	0.00000	12.81738	73.62119		14.68	0.00	0	234.00	
R2044	On 06/02/2025		Bond Future	0.00	12.92943	70.93495	0.00000	12.94780	70.83800		15.15	0.00	0	0.00	
R2044	On 08/05/2025		Bond Future	0.00	13.06674	72.48575	0.00000	13.08588	72.38651		14.70	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	13.22797	69.60348	0.00000	13.24799	69.50186		15.15	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	0.00	
R2048	On 01/08/2024		Bond Future	0.00	12.56055	75.14907	0.00000	12.57728	75.05526		14.74	0.00	300,596.28	4	247,207.00
R2048	On 07/11/2024		Bond Future	0.00	12.68583	72.47359	0.00000	12.70327	72.37749		15.18	0.00	0	11,423.00	
R2048	On 06/02/2025		Bond Future	0.00	12.81343	74.05200	0.00000	12.83161	73.95361		14.76	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	12.93719	71.21821	0.00000	12.95611	71.11753		15.21	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	13.08209	72.69634	0.00000	13.10187	72.59318		14.76	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	0.00	
R2053	On 01/08/2024		Bond Future	0.00	12.55923	96.81655	0.00000	12.57603	96.69558		14.77	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.68598	93.23265	0.00000	12.70351	93.10880		15.21	0.00	0	0.00	
R2053	On 06/02/2025		Bond Future	0.00	12.81178	95.26269	0.00000	12.83007	95.13585		14.79	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	12.94078	91.47369	0.00000	12.95986	91.34384		15.24	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	13.08920	93.37011	0.00000	13.10916	93.23714		14.79	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	0.00	
R209	On 01/08/2024		Bond Future	0.00	12.03805	66.40264	0.00000	12.04958	66.35006		13.26	0.00	0	11,312.00	
R209	On 07/11/2024		Bond Future	0.00	12.15671	64.81514	0.00000	12.16872	64.76128		13.49	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	12.27591	66.22676	0.00000	12.28843	66.17152		13.13	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	12.39872	64.51849	0.00000	12.41177	64.46187		13.34	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	12.54308	65.85814	0.00000	12.55672	65.80005		12.95	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	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	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	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	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	0.00	
R210	On 01/08/2024		Bond Future	0.00	239.90247	239.90247	0.00000	239.72685	239.72685		0.00	0.00	0	1,336.00	
R210	On 07/11/2024		Bond Future	0.00	242.28501	242.28501	0.00000	242.10420	242.10420		0.00	0.00	0	0.00	
R210	On 06/02/2025		Bond Future	0.00	247.62008	247.62008	0.00000	247.43461	247.43461		0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.66314	249.66314	0.00000	249.47411	249.47411		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	254.91791	254.91791	0.00000	254.72376	254.72376	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	10.82896	85.34635	0.00000	10.85083	85.25705	8.89	0.00	1,109,502.55	13	25,429.00
R213	On 07/11/2024	Bond Future	0.00	10.93632	83.80243	0.00000	10.95943	83.71096	8.82	0.00	0.00	0	38,437.00
R213	On 06/02/2025	Bond Future	0.00	11.05263	85.62800	0.00000	11.07706	85.53432	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.16743	83.93909	0.00000	11.19326	83.84314	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.31763	85.68420	0.00000	11.34506	85.58586	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	12.40588	61.67447	0.00000	12.41221	61.64498	14.76	0.00	0.00	0	11,076.00
R214	On 07/11/2024	Bond Future	0.00	12.52492	59.82532	0.00000	12.53152	59.79503	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.64613	61.12836	0.00000	12.65301	61.09726	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.76368	59.15733	0.00000	12.77085	59.12537	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.90158	60.38581	0.00000	12.90909	60.35290	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 :										538,782,653.89		6,338	1,682,788.00
Grand Total:										538,782,653.89		6,338	1,682,788.00