

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2024

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	968.29300	968.29300	0.00000	968.46500	968.46500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.19000	991.19000	0.00000	991.36500	991.36500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,012.80100	1,012.80100	0.00000	1,012.97700	1,012.97700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,034.99700	1,034.99700	0.00000	1,035.17500	1,035.17500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,056.60700	1,056.60700	0.00000	1,056.78400	1,056.78400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.07900	1,123.07900	0.00000	1,123.20200	1,123.20200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,149.63600	1,149.63600	0.00000	1,149.76100	1,149.76100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,174.70200	1,174.70200	0.00000	1,174.82600	1,174.82600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,200.44600	1,200.44600	0.00000	1,200.57000	1,200.57000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,225.51100	1,225.51100	0.00000	1,225.63200	1,225.63200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	975.39500	975.39500	0.00000	975.66800	975.66800	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	998.45900	998.45900	0.00000	998.73900	998.73900	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,020.22900	1,020.22900	0.00000	1,020.51200	1,020.51200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,042.58800	1,042.58800	0.00000	1,042.87400	1,042.87400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,064.35600	1,064.35600	0.00000	1,064.64400	1,064.64400	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	12.74840	75.10209	0.00000	12.74834	75.10235	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.92047	73.09428	0.00000	12.92046	73.09432	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.09849	74.70358	0.00000	13.09864	74.70297	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.27910	72.55075	0.00000	13.27939	72.54960	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.49018	74.07344	0.00000	13.49077	74.07116	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	13.11591	70.87151	0.00000	13.11017	70.90045	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.26680	68.29703	0.00000	13.26085	68.32645	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.41509	69.80001	0.00000	13.40901	69.82952	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.57105	67.07432	0.00000	13.56483	67.10393	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.74554	68.47884	0.00000	13.73927	68.50807	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	960.94200	960.94200	0.00000	961.20300	961.20300	0.00	0.00	153,750,720.00	16	726.00
GOVI	On 07/11/2024		GOVI	0.00	983.66500	983.66500	0.00000	983.93200	983.93200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,005.11200	1,005.11200	0.00000	1,005.38200	1,005.38200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,027.14000	1,027.14000	0.00000	1,027.41300	1,027.41300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,048.58600	1,048.58600	0.00000	1,048.86000	1,048.86000	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	181.93792	181.93792	0.00000	181.83433	181.83433	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.28722	186.28722	0.00000	186.18057	186.18057	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	131.03015	131.03015	0.00000	131.06988	131.06988	0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.75728	132.75728	0.00000	132.79570	132.79570	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.68181	135.68181	0.00000	135.71996	135.71996	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	137.24478	137.24478	0.00000	137.28059	137.28059		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.13629	140.13629	0.00000	140.17097	140.17097		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	122.68818	122.68818	0.00000	122.51464	122.51464		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.11805	124.11805	0.00000	123.93814	123.93814		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.85234	126.85234	0.00000	126.66744	126.66744		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.11945	128.11945	0.00000	127.92718	127.92718		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.81880	130.81880	0.00000	130.62063	130.62063		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	131.05102	131.05102	0.00000	131.10898	131.10898		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	134.18368	134.18368	0.00000	134.24270	134.24270		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	135.01377	135.01377	0.00000	135.06952	135.06952		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.00073	138.00073	0.00000	138.05679	138.05679		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.73075	138.73075	0.00000	138.78287	138.78287		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	114.03214	114.03214	0.00000	113.95809	113.95809		0.00	0.00	0.00	0	12,603.00
I2046	On 07/11/2024	Bond Future	0.00	114.55001	114.55001	0.00000	114.47086	114.47086		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	117.07312	117.07312	0.00000	116.99127	116.99127		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.40120	117.40120	0.00000	117.31319	117.31319		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.87251	119.87251	0.00000	119.78111	119.78111		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	112.76590	112.76590	0.00000	112.88133	112.88133		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	115.46160	115.46160	0.00000	115.57961	115.57961		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.63680	115.63680	0.00000	115.75266	115.75266		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	118.19496	118.19496	0.00000	118.31262	118.31262		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	118.25853	118.25853	0.00000	118.37352	118.37352		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	350.54000	350.54000	0.00000	350.66600	350.66600		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	358.92000	358.92000	0.00000	359.04800	359.04800		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	366.82800	366.82800	0.00000	366.95800	366.95800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	374.94800	374.94800	0.00000	375.08000	375.08000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	382.85600	382.85600	0.00000	382.98900	382.98900		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	9.03478	104.36729	0.00000	9.03596	104.36477		2.34	0.00	0.00	0	84,239.00
R186	On 07/11/2024	Bond Future	0.00	9.05100	106.83511	0.00000	9.05250	106.83224		2.22	0.00	0.00	0	38,605.00
R186	On 06/02/2025	Bond Future	0.00	9.08387	103.84730	0.00000	9.08610	103.84350		2.27	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.12366	106.12029	0.00000	9.12679	106.11564		2.15	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.26326	103.01246	0.00000	9.26824	103.00616		1.93	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	842.31000	0.84231	0.00000	840.19000	0.84019	842.310	1.92	0.49	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	506.75000	0.50675	0.00000	509.70000	0.50970	506.750	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	258.07626	258.07626	0.00000	257.90690	257.90690		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.24589	264.24589	0.00000	264.07162	264.07162		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.83062	264.83062	0.00000	264.64221	264.64221		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.69004	270.69004	0.00000	270.49561	270.49561		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	271.02826	271.02826	0.00000	270.81828	270.81828		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	10.34380	90.50169	0.00000	10.34165	90.50999		7.76	0.00	1,267,023.66	14	121,097.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,023.91000	1.02391	0.00000	1,036.35000	1.03635	1,023.910	7.93	0.44	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,141.42000	2.14142	0.00000	2,155.50000	2.15550	2,141.420	8.40	0.67	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	275.15000	0.27515	0.00000	279.72000	0.27972	275.150	8.99	(0.15)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.43089	92.64150	0.00000	10.42867	92.64974		7.32	0.00	0.00	0	53,764.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,461.55000	1.46155	0.00000	1,470.53000	1.47053	1,461.550	7.30	0.44	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,464.14000	2.46414	0.00000	2,474.55000	2.47455	2,464.140	7.62	0.60	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	433.40000	0.43340	0.00000	435.90000	0.43590	433.400	8.59	(0.15)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.52685	90.64993	0.00000	10.52470	90.65760		7.24	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.63908	92.63360	0.00000	10.63698	92.64078		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,959.78000	1.95978	0.00000	1,966.43000	1.96643	1,959.780	6.82	0.44	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,646.73000	2.64673	0.00000	2,654.14000	2.65414	2,646.730	7.07	0.52	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,226.99000	1.22699	0.00000	1,228.43000	1.22843	1,226.990	7.90	(0.27)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	947.53000	0.94753	0.00000	949.08000	0.94908	947.530	8.18	(0.22)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.79513	90.54980	0.00000	10.79329	90.55580		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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
R2030	On 07/08/2025	Bond Future	10.48	Call	2,171.95	0.0000	2.17195	0.00000	2,177.63	2.17763	2,171.950	6.65	0.45	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,373.98	0.0000	1.37398	0.00000	1,375.25	1.37525	1,373.980	7.78	(0.28)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.18721	88.02330	0.00000	11.19080	88.00695			9.67	0.00	5,281,398.00	60	96,546.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,411.49	0.0000	1.41149	0.00000	1,414.81	1.41481	1,411.490	10.19	0.47	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,792.99	0.0000	2.79299	0.00000	2,792.48	2.79248	2,792.990	10.94	0.68	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	833.50	0.0000	0.83350	0.00000	848.86	0.84886	833.500	11.02	(0.30)	(335,757.47)	100	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	313.58	0.0000	0.31358	0.00000	322.74	0.32274	313.580	11.94	(0.13)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	218.95	0.0000	0.21895	0.00000	226.26	0.22626	218.950	12.27	(0.10)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.30366	85.93685	0.00000	11.30750	85.91984			9.70	0.00	1,118,382,165.90	13,014	52,242.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,892.70	0.0000	1.89270	0.00000	1,891.71	1.89171	1,892.700	9.81	0.45	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	3,116.81	0.0000	3.11681	0.00000	3,113.44	3.11344	3,116.810	10.31	0.60	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,199.57	0.0000	3.19957	0.00000	3,196.04	3.19604	3,199.570	10.34	0.61	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	501.34	0.0000	0.50134	0.00000	508.21	0.50821	501.340	11.76	(0.14)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	299.63	0.0000	0.29963	0.00000	304.52	0.30452	299.630	11.81	(0.09)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.42450	87.80914	0.00000	11.42869	87.79109			9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.55129	85.56336	0.00000	11.55584	85.54431			9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.70930	87.34131	0.00000	11.71440	87.32060			8.96	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		11.93944	85.69227	0.00000	11.93815	85.69891			11.72	0.00	0.00	0	72,760.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,589.77	0.0000	2.58977	0.00000	2,606.37	2.60637	2,589.770	12.38	0.62	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	878.11	0.0000	0.87811	0.00000	887.69	0.88769	878.110	12.75	(0.28)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	814.92	0.0000	0.81492	0.00000	824.35	0.82435	814.920	12.82	(0.27)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	344.48	0.0000	0.34448	0.00000	351.28	0.35128	344.480	13.61	(0.13)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	328.11	0.0000	0.32811	0.00000	334.75	0.33475	328.110	13.65	(0.12)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	269.64	0.0000	0.26964	0.00000	275.64	0.27564	269.640	13.82	(0.11)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.07055	83.20272	0.00000	12.06925	83.20928			11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	3,154.73	0.0000	3.15473	0.00000	3,166.65	3.16665	3,154.730	12.53	0.55	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,028.61	0.0000	1.02861	0.00000	1,034.03	1.03403	1,028.610	13.90	(0.22)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.20661	85.01569	0.00000	12.20540	85.02166			11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.34002	82.35905	0.00000	12.33888	82.36455			11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,943.24	0.0000	1.94324	0.00000	1,949.87	1.94987	1,943.240	11.32	0.34	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,168.64	0.0000	3.16864	0.00000	3,171.95	3.17195	3,168.640	12.45	(0.41)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,181.47	0.0000	2.18147	0.00000	2,185.07	2.18507	2,181.470	13.12	(0.30)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.50088	84.07071	0.00000	12.49994	84.07515			11.34	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.33462	76.02343	0.00000	12.32863	76.05431			13.44	0.00	304,701,907.44	4,008	191,104.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,255.96	0.0000	1.25596	0.00000	1,280.69	1.28069	1,255.960	13.21	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	542.02	0.0000	0.54202	0.00000	545.73	0.54573	542.020	15.00	(0.19)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	192.02	0.0000	0.19202	0.00000	195.10	0.19510	192.020	16.05	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.46519	77.82088	0.00000	12.45899	77.85226			13.02	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.59866	75.25541	0.00000	12.59233	75.28684			13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.74168	76.90151	0.00000	12.73520	76.93307			12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,476.94	0.0000	3.47694	0.00000	3,497.91	3.49791	3,476.940	12.99	0.49	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,543.63	0.0000	5.54363	0.00000	5,569.07	5.56907	5,543.630	13.82	0.63	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,693.53	0.0000	5.69353	0.00000	5,719.22	5.71922	5,693.530	13.88	0.64	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.91177	74.23815	0.00000	12.90525	74.26921			13.25	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	Delta Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.59122	75.92673	0.00000	12.58530	75.95899		14.28	0.00	0.00	0	38,098.00
R2040	On 01/08/2024	Bond Future	12.28 Call	1,140.05000	1.14005	0.00000	1,164.34000	1.16434	1,140.050	13.90	0.37	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	1,299.92000	1.29992	0.00000	1,301.39000	1.30139	1,299.920	14.96	(0.37)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	3,092.89000	3.09289	0.00000	3,127.22000	3.12722	3,092.890	15.09	0.66	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	538.01000	0.53801	0.00000	542.10000	0.54210	538.010	16.05	(0.18)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.72373	77.72187	0.00000	12.71761	77.75464		13.85	0.00	1,105,204,991.40	14,220	91,394.00
R2040	On 07/11/2024	Bond Future	12.10 Call	1,462.68000	1.46268	0.00000	1,481.13000	1.48113	1,462.680	13.29	0.33	2,705,708.30	640	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	3,311.87000	3.31187	0.00000	3,303.69000	3.30369	3,311.870	14.01	(0.52)	(4,217,313.67)	640	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	2,105.51000	2.10551	0.00000	2,102.24000	2.10224	2,105.510	14.88	(0.37)	(3,001,173.28)	640	640.00
R2040	On 06/02/2025	Bond Future	0.00	12.85855	74.90351	0.00000	12.85229	74.93641		14.26	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.00193	76.54176	0.00000	12.99553	76.57479		13.83	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	3,547.95000	3.54795	0.00000	3,569.61000	3.56961	3,547.950	13.83	0.48	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	5,481.07000	5.48107	0.00000	5,507.14000	5.50714	5,481.070	14.63	0.61	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	5,697.12000	5.69712	0.00000	5,723.57000	5.72357	5,697.120	14.72	0.62	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	13.17089	73.61975	0.00000	13.16444	73.65232		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	12.67286	72.00852	0.00000	12.67196	72.01344		15.11	0.00	202,775,992.32	2,816	121,209.00
R2044	On 01/08/2024	Bond Future	13.00 Put	1,254.86000	1.25486	0.00000	1,266.42000	1.26642	1,254.860	16.07	(0.35)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	879.09000	0.87909	0.00000	889.88000	0.88988	879.090	16.55	(0.26)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.80066	73.71100	0.00000	12.79976	73.71584		14.68	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	12.93025	70.93062	0.00000	12.92943	70.93495		15.15	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.06749	72.48185	0.00000	13.06674	72.48575		14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	13.22853	69.60064	0.00000	13.22797	69.60348		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	12.56709	75.11237	0.00000	12.56055	75.14907		14.74	0.00	600,898.96	8	247,203.00
R2048	On 07/11/2024	Bond Future	0.00	12.69260	72.43626	0.00000	12.68583	72.47359		15.18	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00	12.82036	74.01447	0.00000	12.81343	74.05200		14.76	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	12.94430	71.18034	0.00000	12.93719	71.21821		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	13.08929	72.65876	0.00000	13.08209	72.69634		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	12.56563	96.77043	0.00000	12.55923	96.81655		14.77	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.69261	93.18578	0.00000	12.68598	93.23265		15.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.81857	95.21556	0.00000	12.81178	95.26269		14.79	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.94776	91.42614	0.00000	12.94078	91.47369		15.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.09627	93.32297	0.00000	13.08920	93.37011		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	12.03953	66.39589	0.00000	12.03805	66.40264		13.26	0.00	0.00	0	11,312.00
R209	On 07/11/2024	Bond Future	0.00	12.15821	64.80841	0.00000	12.15671	64.81514		13.49	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.27736	66.22036	0.00000	12.27591	66.22676		13.13	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.40012	64.51241	0.00000	12.39872	64.51849		13.34	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.54431	65.85290	0.00000	12.54308	65.85814		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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.82610	239.82610	239.90247	239.90247	0.00	0.00	26,860,523.20	112	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.21208	242.21208	242.28501	242.28501	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.54745	247.54745	247.62008	247.62008	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.59605	249.59605	249.66314	249.66314	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.85286	254.85286	254.91791	254.91791	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.83103	85.33789	10.82896	85.34635	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024		Bond Future	0.00	10.93845	83.79399	10.93632	83.80243	8.82	0.00	0.00	0	38,437.00
R213	On 06/02/2025		Bond Future	0.00	11.05470	85.62006	11.05263	85.62800	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.16945	83.93158	11.16743	83.93909	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	11.31943	85.67774	11.31763	85.68420	8.00	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.41259	61.64322	12.40588	61.67447	14.76	0.00	0.00	0	11,076.00
R214	On 07/11/2024		Bond Future	0.00	12.53186	59.79347	12.52492	59.82532	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.65322	61.09631	12.64613	61.12836	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.77094	59.12497	12.76368	59.15733	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.90891	60.35369	12.90158	60.38581	14.68	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										2,913,977,084.76		36,288	1,687,446.00
Grand Total:										2,913,977,084.76		36,288	1,687,446.00