

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 01/08/2024		Index Future	0.00	962.79900	962.79900	0.00000	968.29300	968.29300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	985.56700	985.56700	0.00000	991.19000	991.19000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,007.05800	1,007.05800	0.00000	1,012.80100	1,012.80100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,029.13100	1,029.13100	0.00000	1,034.99700	1,034.99700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,050.62300	1,050.62300	0.00000	1,056.60700	1,056.60700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,115.33900	1,115.33900	0.00000	1,123.07900	1,123.07900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,141.71400	1,141.71400	0.00000	1,149.63600	1,149.63600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,166.61000	1,166.61000	0.00000	1,174.70200	1,174.70200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,192.18000	1,192.18000	0.00000	1,200.44600	1,200.44600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,217.07700	1,217.07700	0.00000	1,225.51100	1,225.51100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	969.78200	969.78200	0.00000	975.39500	975.39500	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	992.71500	992.71500	0.00000	998.45900	998.45900	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,014.36200	1,014.36200	0.00000	1,020.22900	1,020.22900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,036.59400	1,036.59400	0.00000	1,042.58800	1,042.58800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,058.24200	1,058.24200	0.00000	1,064.35600	1,064.35600	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	12.86045	74.62654	0.00000	12.74840	75.10209	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.03801	72.60741	0.00000	12.92047	73.09428	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.22153	74.20619	0.00000	13.09849	74.70358	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.40790	72.04254	0.00000	13.27910	72.55075	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.62517	73.55487	0.00000	13.49018	74.07344	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	13.20714	70.41428	0.00000	13.11591	70.87151	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.36205	67.82897	0.00000	13.26680	68.29703	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.51421	69.32184	0.00000	13.41509	69.80001	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.67436	66.58569	0.00000	13.57105	67.07432	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.85319	67.98024	0.00000	13.74554	68.47884	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	955.37200	955.37200	0.00000	960.94200	960.94200	0.00	0.00	0.00	0	726.00
GOVI	On 07/11/2024		GOVI	0.00	977.96400	977.96400	0.00000	983.66500	983.66500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	999.28900	999.28900	0.00000	1,005.11200	1,005.11200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,021.19100	1,021.19100	0.00000	1,027.14000	1,027.14000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,042.51700	1,042.51700	0.00000	1,048.58600	1,048.58600	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	181.91144	181.91144	0.00000	181.93792	181.93792	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.26031	186.26031	0.00000	186.28722	186.28722	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	131.05645	131.05645	0.00000	131.03015	131.03015	0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.78435	132.78435	0.00000	132.75728	132.75728	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.70982	135.70982	0.00000	135.68181	135.68181	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		137.27386	137.27386	0.00000	137.24478	137.24478		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.16659	140.16659	0.00000	140.13629	140.13629		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	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	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	0.00
I2033	On 01/08/2024	Bond Future	0.00		122.52406	122.52406	0.00000	122.68818	122.68818		0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		123.95010	123.95010	0.00000	124.11805	124.11805		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.68101	126.68101	0.00000	126.85234	126.85234		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.94476	127.94476	0.00000	128.11945	128.11945		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.64100	130.64100	0.00000	130.81880	130.81880		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	0.00
I2038	On 01/08/2024	Bond Future	0.00		131.07993	131.07993	0.00000	131.05102	131.05102		0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.21353	134.21353	0.00000	134.18368	134.18368		0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		135.04473	135.04473	0.00000	135.01377	135.01377		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.03253	138.03253	0.00000	138.00073	138.00073		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.76413	138.76413	0.00000	138.73075	138.73075		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	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	0.00
I2046	On 01/08/2024	Bond Future	0.00		114.05668	114.05668	0.00000	114.03214	114.03214		0.00	0.00	0	12,603.00
I2046	On 07/11/2024	Bond Future	0.00		114.57544	114.57544	0.00000	114.55001	114.55001		0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		117.09936	117.09936	0.00000	117.07312	117.07312		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.42856	117.42856	0.00000	117.40120	117.40120		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.90096	119.90096	0.00000	119.87251	119.87251		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	0.00
I2050	On 01/08/2024	Bond Future	0.00		112.79093	112.79093	0.00000	112.76590	112.76590		0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.48739	115.48739	0.00000	115.46160	115.46160		0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		115.66356	115.66356	0.00000	115.63680	115.63680		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.22266	118.22266	0.00000	118.19496	118.19496		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.28747	118.28747	0.00000	118.25853	118.25853		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	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	0.00
IGOV	On 01/08/2024	Index Future	0.00		350.52700	350.52700	0.00000	350.54000	350.54000		0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		358.90700	358.90700	0.00000	358.92000	358.92000		0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		366.81500	366.81500	0.00000	366.82800	366.82800		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.93600	374.93600	0.00000	374.94800	374.94800		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.84500	382.84500	0.00000	382.85600	382.85600		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	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	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	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	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	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	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	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	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	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	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	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	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	8.34500	91.65500		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	8.33000	91.67000		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	8.33500	91.66500		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	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	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	8.37700	91.62300	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	8.36700	91.63300	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	8.29500	91.70500	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	8.34000	91.66000	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	8.37200	91.62800	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	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	9.14896	104.12352	0.00000	9.03478	104.36729		2.34	0.00	0.00	0	84,239.00
R186	On 07/11/2024	Bond Future	0.00	9.18146	106.58569	0.00000	9.05100	106.83511		2.22	0.00	0.00	0	38,605.00
R186	On 06/02/2025	Bond Future	0.00	9.23359	103.59274	0.00000	9.08387	103.84730		2.27	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.29884	105.86039	0.00000	9.12366	106.12029		2.15	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.47296	102.74765	0.00000	9.26326	103.01246		1.93	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	716.88000	0.71688	0.00000	842.31000	0.84231	716.880	1.92	0.45	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	592.08000	0.59208	0.00000	506.75000	0.50675	592.080	2.24	(0.35)	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	258.14208	258.14208	0.00000	258.07626	258.07626		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.31371	264.31371	0.00000	264.24589	264.24589		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.90083	264.90083	0.00000	264.83062	264.83062		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.76268	270.76268	0.00000	270.69004	270.69004		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	271.10436	271.10436	0.00000	271.02826	271.02826		0.00	0.00	1,897,730.52	7	7.00
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	10.47869	89.98340	0.00000	10.34380	90.50169		7.76	0.00	345,446,272.60	3,839	119,255.00
R2030	On 01/08/2024	Bond Future	10.21 Call	802.95000	0.80295	0.00000	1,023.91000	1.02391	802.950	7.93	0.38	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,800.15000	1.80015	0.00000	2,141.42000	2.14142	1,800.150	8.40	0.61	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	353.35000	0.35335	0.00000	275.15000	0.27515	353.350	8.99	(0.18)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.57442	92.11105	0.00000	10.43089	92.64150		7.32	0.00	0.00	0	53,764.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,235.43000	1.23543	0.00000	1,461.55000	1.46155	1,235.430	7.30	0.39	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,154.25000	2.15425	0.00000	2,464.14000	2.46414	2,154.250	7.62	0.55	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	515.39000	0.51539	0.00000	433.40000	0.43340	515.390	8.59	(0.17)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.67941	90.10814	0.00000	10.52685	90.64993		7.24	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.80163	92.08016	0.00000	10.63908	92.63360		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,722.04000	1.72204	0.00000	1,959.78000	1.95978	1,722.040	6.82	0.41	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,362.28000	2.36228	0.00000	2,646.73000	2.64673	2,362.280	7.07	0.49	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,379.39000	1.37939	0.00000	1,226.99000	1.22699	1,379.390	7.90	(0.29)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,069.48000	1.06948	0.00000	947.53000	0.94753	1,069.480	8.18	(0.24)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.96899	89.98525	0.00000	10.79513	90.54980		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	1,922.95	0.0000	1.92295	0.00000	2,171.95	0.00000	2.17195	1,922.950	6.65	0.42	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,533.34	0.0000	1.53334	0.00000	1,373.98	0.00000	1.37398	1,533.340	7.78	(0.30)	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	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.31557	87.44124	0.00000	11.18721	88.02330	0.00000	11.18721	88.02330	9.67	0.00	0.00	0	96,546.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,142.05	0.0000	1.14205	0.00000	1,411.49	0.00000	1.41149	1,142.050	10.19	0.41	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,398.80	0.0000	2.39880	0.00000	2,792.99	0.00000	2.79299	2,398.800	10.94	0.63	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,010.84	0.0000	1.01084	0.00000	833.50	0.00000	0.83350	1,010.840	11.02	(0.35)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	390.46	0.39046	0.00000	313.58	0.00000	313.58000	0.31358	390.460	11.94	(0.16)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	274.50	0.27450	0.00000	218.95	0.00000	218.95000	0.21895	274.500	12.27	(0.12)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.43878	85.34106	0.00000	11.30366	85.93685	0.00000	11.30366	85.93685	9.70	0.00	0.00	0	52,242.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,628.09	0.0000	1.62809	0.00000	1,892.70	0.00000	1.89270	1,628.090	9.81	0.41	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,762.37	0.0000	2.76237	0.00000	3,116.81	0.00000	3.11681	2,762.370	10.31	0.56	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,840.17	0.0000	2.84017	0.00000	3,199.57	0.00000	3.19957	2,840.170	10.34	0.57	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	584.85	0.58485	0.00000	501.34	0.00000	501.34000	0.50134	584.850	11.76	(0.16)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	354.18	0.35418	0.00000	299.63	0.00000	299.63000	0.29963	354.180	11.81	(0.10)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.56635	87.20063	0.00000	11.42450	87.80914	0.00000	11.42450	87.80914	9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.70040	84.94172	0.00000	11.55129	85.56336	0.00000	11.55129	85.56336	9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.86623	86.70708	0.00000	11.70930	87.34131	0.00000	11.70930	87.34131	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	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.05685	85.09063	0.00000	11.93944	85.69227	0.00000	11.93944	85.69227	11.72	0.00	0.00	0	72,760.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,217.02	0.0000	2.21702	0.00000	2,589.77	0.00000	2.58977	2,217.020	12.38	0.57	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,050.00	0.0000	1.05000	0.00000	878.11	0.00000	0.87811	1,050.000	12.75	(0.33)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	976.66	0.97666	0.00000	814.92	0.00000	814.92000	0.81492	976.660	12.82	(0.31)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	421.98	0.42198	0.00000	344.48	0.00000	344.48000	0.34448	421.980	13.61	(0.16)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	402.34	0.40234	0.00000	328.11	0.00000	328.11000	0.32811	402.340	13.65	(0.15)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	331.94	0.33194	0.00000	269.64	0.00000	269.64000	0.26964	331.940	13.82	(0.13)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.19335	82.58693	0.00000	12.07055	83.20272	0.00000	12.07055	83.20272	11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,816.23	0.0000	2.81623	0.00000	3,154.73	0.00000	3.15473	2,816.230	12.53	0.52	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,162.87	0.0000	1.16287	0.00000	1,028.61	0.00000	1.02861	1,162.870	13.90	(0.24)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.33484	84.38667	0.00000	12.20661	85.01569	0.00000	12.20661	85.01569	11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.47381	81.71644	0.00000	12.34002	82.35905	0.00000	12.34002	82.35905	11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,728.81	0.0000	1.72881	0.00000	1,943.24	0.00000	1.94324	1,728.810	11.32	0.31	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,433.13	0.0000	3.43313	0.00000	3,168.64	0.00000	3.16864	3,433.130	12.45	(0.43)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,376.94	0.0000	2.37694	0.00000	2,181.47	0.00000	2.18147	2,376.940	13.12	(0.32)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.64070	83.41509	0.00000	12.50088	84.07071	0.00000	12.50088	84.07071	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	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.43633	75.50186	0.00000	12.33462	76.02343	0.00000	12.33462	76.02343	13.44	0.00	9,890,743.66	131	191,104.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,043.43	0.0000	1.04343	0.00000	1,255.96	0.00000	1.25596	1,043.430	13.21	0.36	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	638.21	0.63821	0.00000	542.02	0.00000	542.02000	0.54202	638.210	15.00	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	229.82	0.22982	0.00000	192.02	0.00000	192.02000	0.19202	229.820	16.05	(0.09)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.57124	77.28709	0.00000	12.46519	77.82088	0.00000	12.46519	77.82088	13.02	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.70908	74.71019	0.00000	12.59866	75.25541	0.00000	12.59866	75.25541	13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.85669	76.34450	0.00000	12.74168	76.90151	0.00000	12.74168	76.90151	12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,206.32	0.0000	3.20632	0.00000	3,476.94	0.00000	3.47694	3,206.320	12.99	0.46	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,193.87	0.0000	5.19387	0.00000	5,543.63	0.00000	5.54363	5,193.870	13.82	0.61	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,339.08	0.0000	5.33908	0.00000	5,693.53	0.00000	5.69353	5,339.080	13.88	0.62	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.03178	73.66987	0.00000	12.91177	74.23815	0.00000	12.91177	74.23815	13.25	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	12.68771	75.40394	0.00000	12.59122	75.92673		14.28	0.00	0.00	0	38,098.00
R2040	On 01/08/2024			Bond Future	12.28 Call	946.56000	0.94656	0.00000	1,140.05000	1.14005	946.560	13.90	0.33	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	1,487.50000	1.48750	0.00000	1,299.92000	1.29992	1,487.500	14.96	(0.40)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	2,743.51000	2.74351	0.00000	3,092.89000	3.09289	2,743.510	15.09	0.62	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	627.62000	0.62762	0.00000	538.01000	0.53801	627.620	16.05	(0.20)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	12.82427	77.18677	0.00000	12.72373	77.72187		13.85	0.00	0.00	0	91,394.00
R2040	On 07/11/2024			Bond Future	12.10 Call	1,285.39000	1.28539	0.00000	1,462.68000	1.46268	1,285.390	13.29	0.30	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	3,587.44000	3.58744	0.00000	3,311.87000	3.31187	3,587.440	14.01	(0.55)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	2,300.28000	2.30028	0.00000	2,105.51000	2.10551	2,300.280	14.88	(0.39)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	12.96315	74.35700	0.00000	12.85855	74.90351		14.26	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	13.11079	75.98344	0.00000	13.00193	76.54176		13.83	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	12.75 Call	3,281.87000	3.28187	0.00000	3,547.95000	3.54795	3,281.870	13.83	0.46	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	5,141.70000	5.14170	0.00000	5,481.07000	5.48107	5,141.700	14.63	0.59	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	5,350.98000	5.35098	0.00000	5,697.12000	5.69712	5,350.980	14.72	0.60	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	13.28440	73.05016	0.00000	13.17089	73.61975		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	12.76419	71.51193	0.00000	12.67286	72.00852		15.11	0.00	0.00	0	121,209.00
R2044	On 01/08/2024			Bond Future	13.00 Put	1,424.45000	1.42445	0.00000	1,254.86000	1.25486	1,424.450	16.07	(0.39)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25 Put	1,005.75000	1.00575	0.00000	879.09000	0.87909	1,005.750	16.55	(0.30)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	12.89575	73.20274	0.00000	12.80066	73.71100		14.68	0.00	0.00	0	234.00
R2044	On 06/02/2025			Bond Future	0.00	13.02913	70.41144	0.00000	12.93025	70.93062		15.15	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	13.17032	71.95149	0.00000	13.06749	72.48185		14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	13.33571	69.05950	0.00000	13.22853	69.60064		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	12.65849	74.60293	0.00000	12.56709	75.11237		14.74	0.00	7,982,513.51	107	247,226.00
R2048	On 07/11/2024			Bond Future	0.00	12.78782	71.91483	0.00000	12.69260	72.43626		15.18	0.00	0.00	0	11,423.00
R2048	On 06/02/2025			Bond Future	0.00	12.91942	73.48185	0.00000	12.82036	74.01447		14.76	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	13.04722	70.63629	0.00000	12.94430	71.18034		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	13.19645	72.10363	0.00000	13.08929	72.65876		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	12.65707	96.11612	0.00000	12.56563	96.77043		14.77	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.78802	92.51604	0.00000	12.69261	93.18578		15.21	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	12.91787	94.53146	0.00000	12.81857	95.21556		14.79	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	13.05115	90.72732	0.00000	12.94776	91.42614		15.24	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	13.20405	92.60998	0.00000	13.09627	93.32297		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	12.15148	65.88790	0.00000	12.03953	66.39589		13.26	0.00	0.00	0	11,312.00
R209	On 07/11/2024			Bond Future	0.00	12.27474	64.28849	0.00000	12.15821	64.80841		13.49	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.39836	65.68930	0.00000	12.27736	66.22036		13.13	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	12.52583	63.96988	0.00000	12.40012	64.51241		13.34	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	12.67500	65.29932	0.00000	12.54431	65.85290		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	239.78650	239.78650	0.00000	239.82610	239.82610		0.00	0.00	0.00	0	1,448.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
									Option				
R210	On 07/11/2024	Bond Future	0.00	242.17178	242.17178	0.00000	242.21208	242.21208		0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.50696	247.50696	0.00000	247.54745	247.54745		0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.55539	249.55539	0.00000	249.59605	249.59605		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.81257	254.81257	0.00000	254.85286	254.85286		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	0.00
R213	On 01/08/2024	Bond Future	0.00	10.95981	84.81384	0.00000	10.83103	85.33789		8.89	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.07442	83.25768	0.00000	10.93845	83.79399		8.82	0.00	0	38,437.00
R213	On 06/02/2025	Bond Future	0.00	11.19806	85.07227	0.00000	11.05470	85.62006		8.43	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.32065	83.37192	0.00000	11.16945	83.93158		8.39	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.47926	85.10682	0.00000	11.31943	85.67774		8.00	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	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	0.00
R214	On 01/08/2024	Bond Future	0.00	12.50388	61.22049	0.00000	12.41259	61.64322		14.76	0.00	0	11,076.00
R214	On 07/11/2024	Bond Future	0.00	12.62670	59.36082	0.00000	12.53186	59.79347		15.13	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.75160	60.65439	0.00000	12.65322	61.09631		14.74	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.87289	58.67352	0.00000	12.77094	59.12497		15.11	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.01471	59.89308	0.00000	12.90891	60.35369		14.68	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	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	0.00
Total for Derivatives :										365,217,260.29		4,084	1,685,634.00
Grand Total:										365,217,260.29		4,084	1,685,634.00