

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2024

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	
Derivatives														
AL37	On 01/08/2024		Index Future	0.00	956.73100	956.73100	0.00000	957.63800	957.63800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	979.33800	979.33800	0.00000	980.26400	980.26400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,000.66000	1,000.66000	0.00000	1,001.59800	1,001.59800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,022.53300	1,022.53300	0.00000	1,023.48500	1,023.48500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,043.96300	1,043.96300	0.00000	1,044.92200	1,044.92200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,105.82500	1,105.82500	0.00000	1,107.72600	1,107.72600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,131.95500	1,131.95500	0.00000	1,133.89800	1,133.89800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,156.60000	1,156.60000	0.00000	1,158.57600	1,158.57600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,181.88100	1,181.88100	0.00000	1,183.89300	1,183.89300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,206.65100	1,206.65100	0.00000	1,208.69000	1,208.69000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	962.56600	962.56600	0.00000	963.67800	963.67800	0.00	0.00	336,898,100.00	35	126.00
ALBI	On 07/11/2024		Index Future	0.00	985.31100	985.31100	0.00000	986.44700	986.44700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,006.76300	1,006.76300	0.00000	1,007.91600	1,007.91600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,028.76900	1,028.76900	0.00000	1,029.94100	1,029.94100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,050.33000	1,050.33000	0.00000	1,051.51300	1,051.51300	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	13.00036	74.03862	0.00000	12.97636	74.13901	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.18514	72.00413	0.00000	13.15997	72.10685	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.37630	73.58702	0.00000	13.34998	73.69181	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.57114	71.40528	0.00000	13.54362	71.51218	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.79497	72.90962	0.00000	13.76618	73.01847	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	13.34705	69.72271	0.00000	13.31777	69.86648	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50849	67.11960	0.00000	13.47791	67.26672	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.66724	68.59442	0.00000	13.63543	68.74456	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.83487	65.83802	0.00000	13.80172	65.99130	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	14.01948	67.22203	0.00000	13.98496	67.37824	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	948.25300	948.25300	0.00000	949.35200	949.35200	0.00	0.00	0.00	0	726.00
GOVI	On 07/11/2024		GOVI	0.00	970.65900	970.65900	0.00000	971.78200	971.78200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	991.79200	991.79200	0.00000	992.93200	992.93200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,013.47100	1,013.47100	0.00000	1,014.62900	1,014.62900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,034.71200	1,034.71200	0.00000	1,035.88100	1,035.88100	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	181.97208	181.97208	0.00000	181.96169	181.96169	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.31901	186.31901	0.00000	186.30821	186.30821	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	130.89462	130.89462	0.00000	130.98633	130.98633	0.00	0.00	5,890,257.90	45	9,571.00
I2029	On 07/11/2024		Bond Future	0.00	132.61628	132.61628	0.00000	132.71007	132.71007	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.53328	135.53328	0.00000	135.62879	135.62879	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		137.08510	137.08510	0.00000	137.18239	137.18239		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.98367	139.98367	0.00000	140.08242	140.08242		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		122.31361	122.31361	0.00000	122.47716	122.47716		0.00	16,267,710.13	133	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		123.73248	123.73248	0.00000	123.89981	123.89981		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.45411	126.45411	0.00000	126.62480	126.62480		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.70518	127.70518	0.00000	127.87926	127.87926		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.40548	130.40548	0.00000	130.58272	130.58272		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		131.01586	131.01586	0.00000	131.13338	131.13338		0.00	14,280,728.74	109	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.14548	134.14548	0.00000	134.26579	134.26579		0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		134.97030	134.97030	0.00000	135.09288	135.09288		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		137.94836	137.94836	0.00000	138.07328	138.07328		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.68799	138.68799	0.00000	138.81496	138.81496		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		113.35814	113.35814	0.00000	113.67438	113.67438		0.00	11,902,604.70	105	12,498.00
I2046	On 07/11/2024	Bond Future	0.00		113.85810	113.85810	0.00000	114.18176	114.18176		0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		116.36212	116.36212	0.00000	116.69258	116.69258		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		116.66794	116.66794	0.00000	117.00525	117.00525		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.13272	119.13272	0.00000	119.47680	119.47680		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		112.48204	112.48204	0.00000	112.26778	112.26778		0.00	12,035,578.28	107	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.16911	115.16911	0.00000	114.94956	114.94956		0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		115.33431	115.33431	0.00000	115.10950	115.10950		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		117.87887	117.87887	0.00000	117.64900	117.64900		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		117.94518	117.94518	0.00000	117.70969	117.70969		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		349.91400	349.91400	0.00000	350.00500	350.00500		0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		358.27300	358.27300	0.00000	358.36500	358.36500		0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		366.15600	366.15600	0.00000	366.24700	366.24700		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.24000	374.24000	0.00000	374.33100	374.33100		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.16200	382.16200	0.00000	382.25000	382.25000		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	9.26859	103.86891	0.00000	9.27472	103.85589	2.34	0.00	82,056,438.90	790	84,295.00	
R186	On 07/11/2024	Bond Future	0.00	9.31926	106.32309	0.00000	9.32631	106.30968	2.22	0.00	1,382,200.17	13	38,592.00	
R186	On 06/02/2025	Bond Future	0.00	9.39414	103.32070	0.00000	9.40242	103.30669	2.27	0.00	0.00	0	0.00	
R186	On 08/05/2025	Bond Future	0.00	9.49121	105.57602	0.00000	9.50109	105.56144	2.15	0.00	0.00	0	0.00	
R186	On 07/08/2025	Bond Future	0.00	9.69746	102.46522	0.00000	9.70970	102.44985	1.93	0.00	0.00	0	0.00	
R186	On 07/08/2025	Bond Future	9.22 Call	594.42000	0.59442	0.00000	591.22000	0.59122	594.420	1.92	0.39	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	691.04000	0.69104	0.00000	700.30000	0.70030	691.040	2.24	(0.39)	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	257.89262	257.89262	0.00000	258.24427	258.24427	0.00	0.00	7,736,778.60	30	448.00	
R202	On 07/11/2024	Bond Future	0.00	264.05327	264.05327	0.00000	264.41296	264.41296	0.00	0.00	0.00	0	460.00	
R202	On 06/02/2025	Bond Future	0.00	264.62556	264.62556	0.00000	264.99234	264.99234	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025	Bond Future	0.00	270.46495	270.46495	0.00000	270.83925	270.83925	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025	Bond Future	0.00	270.81963	270.81963	0.00000	271.20075	271.20075	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	10.62227	89.43576	0.00000	10.59737	89.53043	7.76	0.00	133,885,332.72	1,497	118,450.00	
R2030	On 01/08/2024	Bond Future	10.21 Call	582.42000	0.58242	0.00000	636.30000	0.63630	582.420	7.93	0.31	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,444.62000	1.44462	0.00000	1,525.45000	1.52545	1,444.620	8.40	0.55	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	433.49000	0.43349	0.00000	435.58000	0.43558	433.490	8.99	(0.22)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.72771	91.54877	0.00000	10.70122	91.64563	7.32	0.00	0.00	0	54,264.00	
R2030	On 07/11/2024	Bond Future	10.21 Call	1,007.26000	1.00726	0.00000	1,056.25000	1.05625	1,007.260	7.30	0.35	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,834.50000	1.83450	0.00000	1,900.78000	1.90078	1,834.500	7.62	0.50	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	603.05000	0.60305	0.00000	597.23000	0.59723	603.050	8.59	(0.20)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.84337	89.53032	0.00000	10.81527	89.62902	7.24	0.00	0.00	0	0.00	
R2030	On 08/05/2025	Bond Future	0.00	10.97808	91.48412	0.00000	10.94818	91.58478	6.78	0.00	0.00	0	0.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	1,478.15000	1.47815	0.00000	1,525.44000	1.52544	1,478.150	6.82	0.37	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,066.90000	2.06690	0.00000	2,123.57000	2.12357	2,066.900	7.07	0.45	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,549.17000	1.54917	0.00000	1,527.76000	1.52776	1,549.170	7.90	(0.32)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,204.84000	1.20484	0.00000	1,188.88000	1.18888	1,204.840	8.18	(0.26)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.15578	89.38357	0.00000	11.12390	89.48590	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	1,670.23000	1.67023	0.00000	1,718.27000	1.71827	1,670.230	6.65	0.38	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,709.63000	1.70963	0.00000	1,685.76000	1.68576	1,709.630	7.78	(0.33)	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		11.47804	86.71187	0.00000	11.44314	86.86785		9.67	0.00	80,121,767.88	924	95,696.00
R2032	On 01/08/2024	Bond Future	11.11	Call	824.76000	0.82476	0.00000	910.24000	0.91024	824.760	10.19	0.34	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,913.94000	1.91394	0.00000	2,039.06000	2.03906	1,913.940	10.94	0.57	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,241.03000	1.24103	0.00000	1,213.25000	1.21325	1,241.030	11.02	(0.41)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	484.62000	0.48462	0.00000	481.74000	0.48174	484.620	11.94	(0.19)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	340.47000	0.34047	0.00000	341.17000	0.34117	340.470	12.27	(0.14)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.61021	84.59290	0.00000	11.57348	84.75247		9.70	0.00	0.00	0	52,242.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,313.41000	1.31341	0.00000	1,390.85000	1.39085	1,313.410	9.81	0.36	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,330.92000	2.33092	0.00000	2,434.99000	2.43499	2,330.920	10.31	0.51	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,402.17000	2.40217	0.00000	2,507.69000	2.50769	2,402.170	10.34	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	691.78000	0.69178	0.00000	678.86000	0.67886	691.780	11.76	(0.18)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	423.66000	0.42366	0.00000	416.54000	0.41654	423.660	11.81	(0.12)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.74717	86.43304	0.00000	11.70864	86.59585		9.32	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.89185	84.15209	0.00000	11.85137	84.31825		9.32	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.06628	85.90735	0.00000	12.02373	86.07663		8.96	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.20286	84.35099	0.00000	12.16817	84.52586		11.72	0.00	67,480,792.00	800	71,960.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,763.58000	1.76358	0.00000	1,893.79000	1.89379	1,763.580	12.38	0.51	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,261.17000	1.26117	0.00000	1,234.36000	1.23436	1,261.170	12.75	(0.38)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,174.51000	1.17451	0.00000	1,150.68000	1.15068	1,174.510	12.82	(0.36)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	510.78000	0.51078	0.00000	507.83000	0.50783	510.780	13.61	(0.19)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	487.00000	0.48700	0.00000	484.67000	0.48467	487.000	13.65	(0.18)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	401.64000	0.40164	0.00000	401.38000	0.40138	401.640	13.82	(0.15)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.34643	81.82830	0.00000	12.31014	82.00725		11.93	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,405.83000	2.40583	0.00000	2,516.74000	2.51674	2,405.830	12.53	0.47	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,327.03000	1.32703	0.00000	1,302.02000	1.30202	1,327.030	13.90	(0.27)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.49540	83.60853	0.00000	12.45753	83.79112		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.64249	80.91626	0.00000	12.60299	81.10265		11.75	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,472.91000	1.47291	0.00000	1,539.25000	1.53925	1,472.910	11.32	0.28	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,769.77000	3.76977	0.00000	3,700.69000	3.70069	3,769.770	12.45	(0.46)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,624.60000	2.62460	0.00000	2,576.37000	2.57637	2,624.600	13.12	(0.35)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.81580	82.60437	0.00000	12.77456	82.79429		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		12.57662	74.79097	0.00000	12.55241	74.91295		13.44	0.00	54,597,408.10	730	190,374.00
R2037	On 01/08/2024	Bond Future	12.11	Call	764.09000	0.76409	0.00000	834.16000	0.83416	764.090	13.21	0.30	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	762.54000	0.76254	0.00000	765.87000	0.76587	762.540	15.00	(0.26)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	273.58000	0.27358	0.00000	281.72000	0.28172	273.580	16.05	(0.11)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.71788	76.55795	0.00000	12.69263	76.68276		13.02	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.86243	73.96244	0.00000	12.83616	74.08976		13.35	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.01747	75.57580	0.00000	12.99013	75.70570		12.94	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,839.72000	2.83972	0.00000	2,912.55000	2.91255	2,839.720	12.99	0.43	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,715.01000	4.71501	0.00000	4,807.70000	4.80770	4,715.010	13.82	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,853.56000	4.85356	0.00000	4,947.38000	4.94738	4,853.560	13.88	0.59	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.19848	72.89084	0.00000	13.17000	73.02309		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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	12.82786	74.65457	0.00000	12.80368	74.78302		14.28	0.00	29,861,828.00	400	37,698.00
R2040	On 01/08/2024	12.28	Call	Bond Future	680.88000	0.68088	0.00000	748.29000	0.74829	680.880	13.90	0.26	0.00	0	680.00	
R2040	On 01/08/2024	12.88	Put	Bond Future	1,756.61000	1.75661	0.00000	1,740.05000	1.74005	1,756.610	14.96	(0.46)	0.00	0	680.00	
R2040	On 01/08/2024	12.95	Call	Bond Future	2,241.60000	2.24160	0.00000	2,357.26000	2.35726	2,241.600	15.09	0.57	0.00	0	7,500.00	
R2040	On 01/08/2024	13.48	Put	Bond Future	748.37000	0.74837	0.00000	753.23000	0.75323	748.370	16.05	(0.24)	0.00	0	680.00	
R2040	On 07/11/2024			Bond Future	0.00	12.97064	76.41828	0.00000	12.94543	76.54976		13.85	0.00	0.00	0	91,394.00
R2040	On 07/11/2024	12.10	Call	Bond Future	1,039.64000	1.03964	0.00000	1,095.21000	1.09521	1,039.640	13.29	0.26	0.00	0	640.00	
R2040	On 07/11/2024	12.60	Put	Bond Future	3,988.98000	3.98898	0.00000	3,937.61000	3.93761	3,988.980	14.01	(0.59)	0.00	0	640.00	
R2040	On 07/11/2024	13.15	Put	Bond Future	2,581.10000	2.58110	0.00000	2,552.02000	2.55202	2,581.100	14.88	(0.43)	0.00	0	640.00	
R2040	On 06/02/2025			Bond Future	0.00	13.11609	73.56905	0.00000	13.08988	73.70316		14.26	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	13.27099	75.17359	0.00000	13.24372	75.31047		13.83	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	12.75	Call	Bond Future	2,902.96000	2.90296	0.00000	2,978.49000	2.97849	2,902.960	13.83	0.42	0.00	0	15,000.00	
R2040	On 08/05/2025	13.43	Call	Bond Future	4,653.68000	4.65368	0.00000	4,748.67000	4.74867	4,653.680	14.63	0.56	0.00	0	7,500.00	
R2040	On 08/05/2025	13.50	Call	Bond Future	4,852.84000	4.85284	0.00000	4,949.57000	4.94957	4,852.840	14.72	0.57	0.00	0	7,500.00	
R2040	On 07/08/2025			Bond Future	0.00	13.45046	72.22913	0.00000	13.42207	72.36848		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	12.90443	70.76052	0.00000	12.87504	70.91688		15.11	0.00	17,690,130.00	250	120,959.00
R2044	On 01/08/2024	13.00	Put	Bond Future	1,680.07000	1.68007	0.00000	1,654.35000	1.65435	1,680.070	16.07	(0.44)	0.00	0	5,000.00	
R2044	On 01/08/2024	13.25	Put	Bond Future	1,192.48000	1.19248	0.00000	1,180.36000	1.18036	1,192.480	16.55	(0.34)	0.00	0	15,000.00	
R2044	On 07/11/2024			Bond Future	0.00	13.04209	72.43230	0.00000	13.01149	72.59223		14.68	0.00	0.00	0	234.00
R2044	On 06/02/2025			Bond Future	0.00	13.18193	69.62159	0.00000	13.15011	69.78484		15.15	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	13.33022	71.13999	0.00000	13.29713	71.30662		14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	13.50144	68.23652	0.00000	13.46697	68.40633		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	12.79392	73.85982	0.00000	12.77469	73.96450		14.74	0.00	11,078,973.00	150	247,076.00
R2048	On 07/11/2024			Bond Future	0.00	12.92924	71.15286	0.00000	12.90920	71.25994		15.18	0.00	284,611.44	4	11,427.00
R2048	On 06/02/2025			Bond Future	0.00	13.06716	72.70068	0.00000	13.04632	72.80993		14.76	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	13.20170	69.83370	0.00000	13.18006	69.94513		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	13.35639	71.28970	0.00000	13.33390	71.40311		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	12.78732	95.19870	0.00000	12.76298	95.36885		14.77	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.92427	91.57515	0.00000	12.89885	91.74932		15.21	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	13.06029	93.56675	0.00000	13.03384	93.74446		14.79	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	13.20044	89.73580	0.00000	13.17290	89.91717		15.24	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	13.35877	91.60476	0.00000	13.33009	91.78949		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	12.29204	65.25789	0.00000	12.26766	65.36654		13.26	0.00	6,525,789.00	100	11,312.00
R209	On 07/11/2024			Bond Future	0.00	12.42139	63.64236	0.00000	12.39601	63.75353		13.49	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.55127	65.02676	0.00000	12.52494	65.14017		13.13	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	12.68572	63.28886	0.00000	12.65838	63.40460		13.34	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	12.84018	64.60894	0.00000	12.81181	64.72679		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	239.91750	239.91750	0.00000	239.87117	239.87117		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
R210	On 07/11/2024	Bond Future	0.00	242.30148	242.30148	0.00000	242.25381	242.25381	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.63087	247.63087	0.00000	247.58140	247.58140	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.66693	249.66693	0.00000	249.61589	249.61589	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.94440	254.94440	0.00000	254.89112	254.89112	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	11.11790	84.17619	0.00000	11.09317	84.27553	8.89	0.00	71,549,761.50	850	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.24180	82.60341	0.00000	11.21569	82.70504	8.82	0.00	1,569,464.79	19	38,418.00
R213	On 06/02/2025	Bond Future	0.00	11.37543	84.40075	0.00000	11.34794	84.50438	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.50918	82.68065	0.00000	11.48023	82.78633	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.67698	84.40728	0.00000	11.64645	84.51481	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	12.64436	60.57914	0.00000	12.61483	60.71305	14.76	0.00	34,166,634.96	564	11,440.00
R214	On 07/11/2024	Bond Future	0.00	12.77297	58.70320	0.00000	12.74228	58.84022	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.90393	59.98029	0.00000	12.87210	60.12014	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.03168	57.98108	0.00000	12.99869	58.12388	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.17862	59.19060	0.00000	13.14442	59.33607	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 :										997,262,890.81		7,655	1,681,666.00
Grand Total:										997,262,890.81		7,655	1,681,666.00