

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2024

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	958.27400	958.27400	0.00000	956.73100	956.73100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	980.91800	980.91800	0.00000	979.33800	979.33800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,002.27700	1,002.27700	0.00000	1,000.66000	1,000.66000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.18700	1,024.18700	0.00000	1,022.53300	1,022.53300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,045.65600	1,045.65600	0.00000	1,043.96300	1,043.96300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,110.39200	1,110.39200	0.00000	1,105.82500	1,105.82500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,136.63000	1,136.63000	0.00000	1,131.95500	1,131.95500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,161.38000	1,161.38000	0.00000	1,156.60000	1,156.60000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,186.76900	1,186.76900	0.00000	1,181.88100	1,181.88100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,211.64600	1,211.64600	0.00000	1,206.65100	1,206.65100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	965.87300	965.87300	0.00000	962.56600	962.56600	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	988.69600	988.69600	0.00000	985.31100	985.31100	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.22500	1,010.22500	0.00000	1,006.76300	1,006.76300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,032.30900	1,032.30900	0.00000	1,028.76900	1,028.76900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,053.94800	1,053.94800	0.00000	1,050.33000	1,050.33000	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	12.91235	74.40769	0.00000	13.00036	74.03862	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.09274	72.38220	0.00000	13.18514	72.00413	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.27934	73.97407	0.00000	13.37630	73.58702	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.46944	71.80141	0.00000	13.57114	71.40528	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.68801	73.31516	0.00000	13.79497	72.90962	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	13.27019	70.10119	0.00000	13.34705	69.72271	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42814	67.50730	0.00000	13.50849	67.11960	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.58342	68.99124	0.00000	13.66724	68.59442	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.74731	66.24416	0.00000	13.83487	65.83802	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.92793	67.63768	0.00000	14.01948	67.22203	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	951.47600	951.47600	0.00000	948.25300	948.25300	0.00	0.00	0.00	0	726.00
GOVI	On 07/11/2024		GOVI	0.00	973.96000	973.96000	0.00000	970.65900	970.65900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	995.16700	995.16700	0.00000	991.79200	991.79200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,016.92200	1,016.92200	0.00000	1,013.47100	1,013.47100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,038.23900	1,038.23900	0.00000	1,034.71200	1,034.71200	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	181.89234	181.89234	0.00000	181.97208	181.97208	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.23785	186.23785	0.00000	186.31901	186.31901	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	130.49066	130.49066	0.00000	130.89462	130.89462	0.00	0.00	0.00	0	9,571.00
I2029	On 07/11/2024		Bond Future	0.00	132.20282	132.20282	0.00000	132.61628	132.61628	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.11180	135.11180	0.00000	135.53328	135.53328	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	136.65581	136.65581	0.00000	137.08510	137.08510		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.54712	139.54712	0.00000	139.98367	139.98367		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	122.09649	122.09649	0.00000	122.31361	122.31361		0.00	0.00	10,256,105.16	84	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.51045	123.51045	0.00000	123.73248	123.73248		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.22818	126.22818	0.00000	126.45411	126.45411		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.47568	127.47568	0.00000	127.70518	127.70518		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.17277	130.17277	0.00000	130.40548	130.40548		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	131.08985	131.08985	0.00000	131.01586	131.01586		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	134.22172	134.22172	0.00000	134.14548	134.14548		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	135.04986	135.04986	0.00000	134.97030	134.97030		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.03061	138.03061	0.00000	137.94836	137.94836		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.77506	138.77506	0.00000	138.68799	138.68799		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	113.42110	113.42110	0.00000	113.35814	113.35814		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	113.92262	113.92262	0.00000	113.85810	113.85810		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.42895	116.42895	0.00000	116.36212	116.36212		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.73773	116.73773	0.00000	116.66794	116.66794		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.20576	119.20576	0.00000	119.13272	119.13272		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	112.16773	112.16773	0.00000	112.48204	112.48204		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	114.84746	114.84746	0.00000	115.16911	115.16911		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.00664	115.00664	0.00000	115.33431	115.33431		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	117.54509	117.54509	0.00000	117.87887	117.87887		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	117.60700	117.60700	0.00000	117.94518	117.94518		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	349.33500	349.33500	0.00000	349.91400	349.91400		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	357.68000	357.68000	0.00000	358.27300	358.27300		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	365.55100	365.55100	0.00000	366.15600	366.15600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	373.62300	373.62300	0.00000	374.24000	374.24000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	381.53400	381.53400	0.00000	382.16200	382.16200		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	8.34500	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	9.23404	103.94236	0.00000	9.26859	103.86891		2.58	0.00	831,538.88	8	84,303.00
R186	On 07/11/2024	Bond Future	0.00	9.27963	106.39853	0.00000	9.31926	106.32309		2.55	0.00	531,992.65	5	38,587.00
R186	On 06/02/2025	Bond Future	0.00	9.34807	103.39866	0.00000	9.39414	103.32070		2.47	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.43671	105.65647	0.00000	9.49121	105.57602		2.19	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.63090	102.54884	0.00000	9.69746	102.46522		1.97	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	575.33000	0.57533	0.00000	594.42000	0.59442	575.330	1.80	0.40	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	611.56000	0.61156	0.00000	691.04000	0.69104	611.560	2.13	(0.37)	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	257.62778	257.62778	0.00000	257.89262	257.89262		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	263.78277	263.78277	0.00000	264.05327	264.05327		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.35119	264.35119	0.00000	264.62556	264.62556		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.18639	270.18639	0.00000	270.46495	270.46495		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	270.54134	270.54134	0.00000	270.81963	270.81963		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	10.58219	89.58821	0.00000	10.62227	89.43576		7.31	0.00	4,479,410.50	50	118,500.00
R2030	On 01/08/2024	Bond Future	10.21 Call	534.92000	0.53492	0.00000	582.42000	0.58242	534.920	7.28	0.31	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,425.69000	1.42569	0.00000	1,444.62000	1.44462	1,425.690	7.76	0.57	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	333.59000	0.33359	0.00000	433.49000	0.43349	333.590	8.42	(0.19)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.68498	91.70507	0.00000	10.72771	91.54877		6.95	0.00	366,820.28	4	54,260.00
R2030	On 07/11/2024	Bond Future	10.21 Call	947.20000	0.94720	0.00000	1,007.26000	1.00726	947.200	6.82	0.35	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,775.12000	1.77512	0.00000	1,834.50000	1.83450	1,775.120	7.08	0.52	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	476.60000	0.47660	0.00000	603.05000	0.60305	476.600	8.03	(0.18)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.79771	89.69077	0.00000	10.84337	89.53032		6.91	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.92920	91.64875	0.00000	10.97808	91.48412		6.53	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,355.24000	1.35524	0.00000	1,478.15000	1.47815	1,355.240	6.28	0.37	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,935.24000	1.93524	0.00000	2,066.90000	2.06690	1,935.240	6.49	0.46	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,310.23000	1.31023	0.00000	1,549.17000	1.54917	1,310.230	7.32	(0.30)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,003.05000	1.00305	0.00000	1,204.84000	1.20484	1,003.050	7.63	(0.24)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.10305	89.55291	0.00000	11.15578	89.38357		6.43	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	1,587.10000	1.58710	0.00000	1,670.23000	1.67023	1,587.100	6.26	0.38	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,522.66000	1.52266	0.00000	1,709.63000	1.70963	1,522.660	7.41	(0.31)	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		11.42748	86.93797	0.00000	11.47804	86.71187		9.07	0.00	135,101,605.38	1,554	94,251.00
R2032	On 01/08/2024	Bond Future	11.11	Call	766.66000	0.76666	0.00000	824.76000	0.82476	766.660	9.26	0.34	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,918.61000	1.91861	0.00000	1,913.94000	1.91394	1,918.610	10.14	0.60	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,027.61000	1.02761	0.00000	1,241.03000	1.24103	1,027.610	10.23	(0.38)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	373.58000	0.37358	0.00000	484.62000	0.48462	373.580	11.30	(0.17)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	256.43000	0.25643	0.00000	340.47000	0.34047	256.430	11.66	(0.12)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.55693	84.82451	0.00000	11.61021	84.59290		9.16	0.00	125,540,274.80	1,480	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,276.43000	1.27643	0.00000	1,313.41000	1.31341	1,276.430	9.27	0.37	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,323.50000	2.32350	0.00000	2,330.92000	2.33092	2,323.500	9.77	0.53	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,397.03000	2.39703	0.00000	2,402.17000	2.40217	2,397.030	9.80	0.54	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	573.56000	0.57356	0.00000	691.78000	0.69178	573.560	11.26	(0.16)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	338.16000	0.33816	0.00000	423.66000	0.42366	338.160	11.31	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.69102	86.67044	0.00000	11.74717	86.43304		8.89	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.83264	84.39528	0.00000	11.89185	84.15209		9.42	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.00361	86.15683	0.00000	12.06628	85.90735		8.95	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		12.11108	84.81481	0.00000	12.20286	84.35099		10.91	0.00	172,852,582.78	2,038	70,941.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,830.47000	1.83047	0.00000	1,763.58000	1.76358	1,830.470	11.21	0.55	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	926.63000	0.92663	0.00000	1,261.17000	1.26117	926.630	11.58	(0.33)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	852.86000	0.85286	0.00000	1,174.51000	1.17451	852.860	11.65	(0.31)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	326.22000	0.32622	0.00000	510.78000	0.51078	326.220	12.47	(0.14)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	308.60000	0.30860	0.00000	487.00000	0.48700	308.600	12.51	(0.13)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	246.89000	0.24689	0.00000	401.64000	0.40164	246.890	12.68	(0.11)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.25035	82.30329	0.00000	12.34643	81.82830		11.26	0.00	24,690,987.00	300	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,410.30000	2.41030	0.00000	2,405.83000	2.40583	2,410.300	11.53	0.50	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,030.80000	1.03080	0.00000	1,327.03000	1.32703	1,030.800	12.95	(0.24)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.39487	84.09451	0.00000	12.49540	83.60853		11.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.53740	81.41349	0.00000	12.64249	80.91626		11.64	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,541.50000	1.54150	0.00000	1,472.91000	1.47291	1,541.500	11.06	0.30	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,425.39000	3.42539	0.00000	3,769.77000	3.76977	3,425.390	12.09	(0.44)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,349.54000	2.34954	0.00000	2,624.60000	2.62460	2,349.540	12.78	(0.33)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.70562	83.11318	0.00000	12.81580	82.60437		11.25	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		12.48962	75.23067	0.00000	12.57662	74.79097		12.50	0.00	0.00	0	190,374.00
R2037	On 01/08/2024	Bond Future	12.11	Call	783.34000	0.78334	0.00000	764.09000	0.76409	783.340	12.27	0.32	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	558.16000	0.55816	0.00000	762.54000	0.76254	558.160	14.07	(0.21)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	177.32000	0.17732	0.00000	273.58000	0.27358	177.320	15.13	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.62707	77.00826	0.00000	12.71788	76.55795		12.27	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.76768	74.42316	0.00000	12.86243	73.96244		12.78	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.91859	76.04719	0.00000	13.01747	75.57580		13.02	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,994.57000	2.99457	0.00000	2,839.72000	2.83972	2,994.570	12.83	0.45	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,933.66000	4.93366	0.00000	4,715.01000	4.71501	4,933.660	13.64	0.60	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,076.95000	5.07695	0.00000	4,853.56000	4.85356	5,076.950	13.70	0.61	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.09497	73.37317	0.00000	13.19848	72.89084		13.22	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	12.75626	75.03595	0.00000	12.82786	74.65457		13.25	0.00	0.00	0	37,698.00
R2040	On 01/08/2024			Bond Future	12.28 Call	664.76000	0.66476	0.00000	680.88000	0.68088	664.760	12.87	0.27	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	1,444.46000	1.44446	0.00000	1,756.61000	1.75661	1,444.460	13.94	(0.43)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	2,324.61000	2.32461	0.00000	2,241.60000	2.24160	2,324.610	14.07	0.60	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	557.32000	0.55732	0.00000	748.37000	0.74837	557.320	15.04	(0.20)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	12.89595	76.80888	0.00000	12.97064	76.41828		13.02	0.00	0.00	0	91,394.00
R2040	On 07/11/2024			Bond Future	12.10 Call	943.79000	0.94379	0.00000	1,039.64000	1.03964	943.790	12.14	0.26	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	3,511.25000	3.51125	0.00000	3,988.98000	3.98898	3,511.250	12.80	(0.58)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	2,161.93000	2.16193	0.00000	2,581.10000	2.58110	2,161.930	13.65	(0.41)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	13.03819	73.96876	0.00000	13.11609	73.56905		13.62	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	13.18973	75.58264	0.00000	13.27099	75.17359		13.95	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	12.75 Call	3,030.11000	3.03011	0.00000	2,902.96000	2.90296	3,030.110	13.68	0.44	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	4,826.64000	4.82664	0.00000	4,653.68000	4.65368	4,826.640	14.45	0.57	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	5,031.31000	5.03131	0.00000	4,852.84000	4.85284	5,031.310	14.54	0.59	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	13.36542	72.64778	0.00000	13.45046	72.22913		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	12.82786	71.16912	0.00000	12.90443	70.76052		13.98	0.00	0.00	0	120,959.00
R2044	On 01/08/2024			Bond Future	13.00 Put	1,302.98000	1.30298	0.00000	1,680.07000	1.68007	1,302.980	14.46	(0.40)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25 Put	874.72000	0.87472	0.00000	1,192.48000	1.19248	874.720	14.94	(0.30)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	12.96229	72.85067	0.00000	13.04209	72.43230		13.75	0.00	0.00	0	234.00
R2044	On 06/02/2025			Bond Future	0.00	13.09875	70.04971	0.00000	13.18193	69.62159		14.42	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	13.24352	71.57802	0.00000	13.33022	71.13999		14.78	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	13.41076	68.68477	0.00000	13.50144	68.23652		15.11	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	12.72307	74.24685	0.00000	12.79392	73.85982		13.62	0.00	593,974.80	8	247,084.00
R2048	On 07/11/2024			Bond Future	0.00	12.85534	71.54920	0.00000	12.92924	71.15286		14.21	0.00	0.00	0	11,427.00
R2048	On 06/02/2025			Bond Future	0.00	12.99008	73.10628	0.00000	13.06716	72.70068		14.03	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	13.12143	70.24866	0.00000	13.20170	69.83370		15.27	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	13.27252	71.71436	0.00000	13.35639	71.28970		14.69	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	12.71112	95.73335	0.00000	12.78732	95.19870		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.84466	92.12271	0.00000	12.92427	91.57515		14.22	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	12.97724	94.12697	0.00000	13.06029	93.56675		14.04	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	13.11376	90.30899	0.00000	13.20044	89.73580		15.29	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	13.26810	92.19125	0.00000	13.35877	91.60476		14.70	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	12.20594	65.64278	0.00000	12.29204	65.25789		12.35	0.00	0.00	0	11,312.00
R209	On 07/11/2024			Bond Future	0.00	12.33169	64.03649	0.00000	12.42139	63.64236		12.74	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.45794	65.43002	0.00000	12.55127	65.02676		12.59	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	12.58858	63.70142	0.00000	12.68572	63.28886		13.31	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	12.73891	65.03099	0.00000	12.84018	64.60894		12.82	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	239.34982	239.34982	0.00000	239.91750	239.91750		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	241.72049	241.72049	0.00000	242.30148	242.30148		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.03905	247.03905	0.00000	247.63087	247.63087		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.06502	249.06502	0.00000	249.66693	249.66693		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.33308	254.33308	0.00000	254.94440	254.94440		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	11.07806	84.33630	0.00000	11.11790	84.17619		8.38	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.19967	82.76748	0.00000	11.24180	82.60341		8.29	0.00	0.00	0	38,418.00
R213	On 06/02/2025	Bond Future	0.00	11.33080	84.56907	0.00000	11.37543	84.40075		8.02	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.46192	82.85326	0.00000	11.50918	82.68065		8.38	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.62665	84.58465	0.00000	11.67698	84.40728		7.84	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	12.56872	60.92310	0.00000	12.64436	60.57914		13.69	0.00	0.00	0	11,440.00
R214	On 07/11/2024	Bond Future	0.00	12.69430	59.05546	0.00000	12.77297	58.70320		14.22	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.82214	60.34071	0.00000	12.90393	59.98029		14.06	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.94675	58.34983	0.00000	13.03168	57.98108		15.23	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.09020	59.56789	0.00000	13.17862	59.19060		14.67	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 :											475,245,292.23		5,531	1,679,906.00
Grand Total:											475,245,292.23		5,531	1,679,906.00