

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2024

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	957.38500	957.38500	0.00000	958.27400	958.27400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	980.01000	980.01000	0.00000	980.91800	980.91800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,001.35400	1,001.35400	0.00000	1,002.27700	1,002.27700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,023.24900	1,023.24900	0.00000	1,024.18700	1,024.18700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,044.70700	1,044.70700	0.00000	1,045.65600	1,045.65600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,109.44300	1,109.44300	0.00000	1,110.39200	1,110.39200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,135.66100	1,135.66100	0.00000	1,136.63000	1,136.63000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,160.39600	1,160.39600	0.00000	1,161.38000	1,161.38000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,185.76800	1,185.76800	0.00000	1,186.76900	1,186.76900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,210.63400	1,210.63400	0.00000	1,211.64600	1,211.64600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	966.32300	966.32300	0.00000	965.87300	965.87300	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	989.15800	989.15800	0.00000	988.69600	988.69600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.70200	1,010.70200	0.00000	1,010.22500	1,010.22500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,032.80100	1,032.80100	0.00000	1,032.30900	1,032.30900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,054.46000	1,054.46000	0.00000	1,053.94800	1,053.94800	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	12.92603	74.35016	0.00000	12.91235	74.40769	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.10707	72.32339	0.00000	13.09274	72.38220	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.29430	73.91417	0.00000	13.27934	73.97407	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.48506	71.74038	0.00000	13.46944	71.80141	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.70430	73.25320	0.00000	13.68801	73.31516	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	13.23776	70.26193	0.00000	13.27019	70.10119	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.39425	67.67194	0.00000	13.42814	67.50730	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.54809	69.15967	0.00000	13.58342	68.99124	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.71043	66.41646	0.00000	13.74731	66.24416	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.88938	67.81400	0.00000	13.92793	67.63768	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	951.85900	951.85900	0.00000	951.47600	951.47600	0.00	0.00	0.00	0	726.00
GOVI	On 07/11/2024		GOVI	0.00	974.35300	974.35300	0.00000	973.96000	973.96000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	995.57400	995.57400	0.00000	995.16700	995.16700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,017.34200	1,017.34200	0.00000	1,016.92200	1,016.92200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,038.67700	1,038.67700	0.00000	1,038.23900	1,038.23900	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	181.77778	181.77778	0.00000	181.89234	181.89234	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.12073	186.12073	0.00000	186.23785	186.23785	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	130.39358	130.39358	0.00000	130.49066	130.49066	0.00	0.00	0.00	0	9,571.00
I2029	On 07/11/2024		Bond Future	0.00	132.10369	132.10369	0.00000	132.20282	132.20282	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.01087	135.01087	0.00000	135.11180	135.11180	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	136.55343	136.55343	0.00000	136.65581	136.65581		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.44317	139.44317	0.00000	139.54712	139.54712		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	122.11683	122.11683	0.00000	122.09649	122.09649		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.53130	123.53130	0.00000	123.51045	123.51045		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.24999	126.24999	0.00000	126.22818	126.22818		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.49864	127.49864	0.00000	127.47568	127.47568		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.19684	130.19684	0.00000	130.17277	130.17277		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	130.23726	130.23726	0.00000	131.08985	131.08985		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.34882	133.34882	0.00000	134.22172	134.22172		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.15873	134.15873	0.00000	135.04986	135.04986		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.12005	137.12005	0.00000	138.03061	138.03061		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	137.84703	137.84703	0.00000	138.77506	138.77506		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	112.50968	112.50968	0.00000	113.42110	113.42110		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	112.98963	112.98963	0.00000	113.92262	113.92262		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	115.47587	115.47587	0.00000	116.42895	116.42895		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	115.76469	115.76469	0.00000	116.73773	116.73773		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	118.21239	118.21239	0.00000	119.20576	119.20576		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	111.34212	111.34212	0.00000	112.16773	112.16773		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	114.00224	114.00224	0.00000	114.84746	114.84746		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	114.14369	114.14369	0.00000	115.00664	115.00664		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	116.66327	116.66327	0.00000	117.54509	117.54509		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	116.70796	116.70796	0.00000	117.60700	117.60700		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	348.11100	348.11100	0.00000	349.33500	349.33500		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	356.42800	356.42800	0.00000	357.68000	357.68000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	364.27300	364.27300	0.00000	365.55100	365.55100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	372.31800	372.31800	0.00000	373.62300	373.62300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	380.20500	380.20500	0.00000	381.53400	381.53400		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 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	9.25504	103.89771	0.00000	9.23404	103.94236		2.58	0.00	0.00	0	84,303.00
R186	On 07/11/2024	Bond Future	0.00	9.30359	106.35291	0.00000	9.27963	106.39853		2.55	0.00	0.00	0	38,587.00
R186	On 06/02/2025	Bond Future	0.00	9.37543	103.35235	0.00000	9.34807	103.39866		2.47	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.46859	105.60940	0.00000	9.43671	105.65647		2.19	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.66875	102.50127	0.00000	9.63090	102.54884		1.97	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	554.60000	0.55460	0.00000	575.33000	0.57533	554.600	1.80	0.39	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	627.17000	0.62717	0.00000	611.56000	0.61156	627.170	2.13	(0.38)	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	257.67070	257.67070	0.00000	257.62778	257.62778		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	263.82699	263.82699	0.00000	263.78277	263.78277		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.39794	264.39794	0.00000	264.35119	264.35119		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.23494	270.23494	0.00000	270.18639	270.18639		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	270.59424	270.59424	0.00000	270.54134	270.54134		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	10.60703	89.49369	0.00000	10.58219	89.58821		7.31	0.00	89,762,171.07	1,003	118,500.00
R2030	On 01/08/2024	Bond Future	10.21 Call	491.65000	0.49165	0.00000	534.92000	0.53492	491.650	7.28	0.29	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,354.27000	1.35427	0.00000	1,425.69000	1.42569	1,354.270	7.76	0.56	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	338.18000	0.33818	0.00000	333.59000	0.33359	338.180	8.42	(0.19)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.71140	91.60839	0.00000	10.68498	91.70507		6.95	0.00	0.00	0	54,260.00
R2030	On 07/11/2024	Bond Future	10.21 Call	904.71000	0.90471	0.00000	947.20000	0.94720	904.710	6.82	0.34	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,714.85000	1.71485	0.00000	1,775.12000	1.77512	1,714.850	7.08	0.51	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	485.88000	0.48588	0.00000	476.60000	0.47660	485.880	8.03	(0.18)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.82574	89.59223	0.00000	10.79771	89.69077		6.91	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.95902	91.54827	0.00000	10.92920	91.64875		6.53	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,312.79000	1.31279	0.00000	1,355.24000	1.35524	1,312.790	6.28	0.36	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,883.03000	1.88303	0.00000	1,935.24000	1.93524	1,883.030	6.49	0.45	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,334.33000	1.33433	0.00000	1,310.23000	1.31023	1,334.330	7.32	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,021.30000	1.02130	0.00000	1,003.05000	1.00305	1,021.300	7.63	(0.25)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.13485	89.45074	0.00000	11.10305	89.55291		6.43	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	1,542.80000	1.54280	0.00000	1,587.10000	1.58710	1,542.800	6.26	0.38	0.00	0	1,054.00

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	12.12 Put	1,548.89000	1.54889	0.00000	1,522.66000	1.52266	1,548.890	7.41	(0.32)	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	11.44166	86.87448	0.00000	11.42748	86.93797		9.07	0.00	21,197,373.12	244	94,251.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	725.79000	0.72579	0.00000	766.66000	0.76666	725.790	9.26	0.34	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	1,858.62000	1.85862	0.00000	1,918.61000	1.91861	1,858.620	10.14	0.59	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	1,029.84000	1.02984	0.00000	1,027.61000	1.02761	1,029.840	10.23	(0.39)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	368.11000	0.36811	0.00000	373.58000	0.37358	368.110	11.30	(0.17)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	250.80000	0.25080	0.00000	256.43000	0.25643	250.800	11.66	(0.12)	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	11.57184	84.75961	0.00000	11.55693	84.82451		9.16	0.00	0.00	0	52,889.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	1,240.69000	1.24069	0.00000	1,276.43000	1.27643	1,240.690	9.27	0.36	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	2,275.72000	2.27572	0.00000	2,323.50000	2.32350	2,275.720	9.77	0.53	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,348.62000	2.34862	0.00000	2,397.03000	2.39703	2,348.620	9.80	0.53	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	574.51000	0.57451	0.00000	573.56000	0.57356	574.510	11.26	(0.17)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	337.83000	0.33783	0.00000	338.16000	0.33816	337.830	11.31	(0.11)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.70663	86.60435	0.00000	11.69102	86.67044		8.89	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	11.84901	84.32795	0.00000	11.83264	84.39528		9.42	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	12.02075	86.08850	0.00000	12.00361	86.15683		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	12.13029	84.71742	0.00000	12.11108	84.81481		10.91	0.00	0.00	0	70,941.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	1,752.35000	1.75235	0.00000	1,830.47000	1.83047	1,752.350	11.21	0.54	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.45 Put	935.80000	0.93580	0.00000	926.63000	0.92663	935.800	11.58	(0.34)	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.50 Put	860.47000	0.86047	0.00000	852.86000	0.85286	860.470	11.65	(0.32)	0.00	0	2,740.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	324.48000	0.32448	0.00000	326.22000	0.32622	324.480	12.47	(0.14)	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	306.66000	0.30666	0.00000	308.60000	0.30860	306.660	12.51	(0.13)	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20 Put	244.39000	0.24439	0.00000	246.89000	0.24689	244.390	12.68	(0.11)	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	12.27044	82.20365	0.00000	12.25035	82.30329		11.26	0.00	0.00	0	103,454.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	2,345.27000	2.34527	0.00000	2,410.30000	2.41030	2,345.270	11.53	0.49	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	1,040.97000	1.04097	0.00000	1,030.80000	1.03080	1,040.970	12.95	(0.24)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	12.41581	83.99295	0.00000	12.39487	84.09451		11.08	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.55922	81.30989	0.00000	12.53740	81.41349		11.64	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	1,502.46000	1.50246	0.00000	1,541.50000	1.54150	1,502.460	11.06	0.29	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	3,460.70000	3.46070	0.00000	3,425.39000	3.42539	3,460.700	12.09	(0.45)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	2,373.25000	2.37325	0.00000	2,349.54000	2.34954	2,373.250	12.78	(0.33)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	12.72836	83.00779	0.00000	12.70562	83.11318		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	12.50353	75.16011	0.00000	12.48962	75.23067		12.50	0.00	0.00	0	190,374.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	739.78000	0.73978	0.00000	783.34000	0.78334	739.780	12.27	0.31	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	553.09000	0.55309	0.00000	558.16000	0.55816	553.090	14.07	(0.21)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	171.93000	0.17193	0.00000	177.32000	0.17732	171.930	15.13	(0.08)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.64157	76.93609	0.00000	12.62707	77.00826		12.27	0.00	0.00	0	14,225.00	
R2037	On 06/02/2025	Bond Future	0.00	12.78274	74.34965	0.00000	12.76768	74.42316		12.78	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	12.93425	75.97224	0.00000	12.91859	76.04719		13.02	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	2,950.06000	2.95006	0.00000	2,994.57000	2.99457	2,950.060	12.83	0.45	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	4,877.66000	4.87766	0.00000	4,933.66000	4.93366	4,877.660	13.64	0.59	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	5,020.31000	5.02031	0.00000	5,076.95000	5.07695	5,020.310	13.70	0.60	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	13.11125	73.29700	0.00000	13.09497	73.37317		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	
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	

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 01/08/2024	Bond Future	0.00		12.71873		75.23707	0.00000	12.75626	75.03595		13.25	0.00	5,266,594.90	70	37,698.00
R2040	On 01/08/2024	Bond Future	12.28	Call	699.71000		0.69971	0.00000	664.76000	0.66476	699.710	12.87	0.29	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	1,333.28000		1.33328	0.00000	1,444.46000	1.44446	1,333.280	13.94	(0.41)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,421.29000		2.42129	0.00000	2,324.61000	2.32461	2,421.290	14.07	0.62	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	497.72000		0.49772	0.00000	557.32000	0.55732	497.720	15.04	(0.19)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.85682		77.01480	0.00000	12.89595	76.80888		13.02	0.00	0.00	0	91,394.00
R2040	On 07/11/2024	Bond Future	12.10	Call	985.85000		0.98585	0.00000	943.79000	0.94379	985.850	12.14	0.27	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	3,377.66000		3.37766	0.00000	3,511.25000	3.51125	3,377.660	12.80	(0.57)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	2,062.62000		2.06262	0.00000	2,161.93000	2.16193	2,062.620	13.65	(0.40)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		12.99740		74.17941	0.00000	13.03819	73.96876		13.62	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.14721		75.79811	0.00000	13.18973	75.58264		13.95	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	3,113.78000		3.11378	0.00000	3,030.11000	3.03011	3,113.780	13.68	0.45	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	4,938.88000		4.93888	0.00000	4,826.64000	4.82664	4,938.880	14.45	0.58	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	5,146.29000		5.14629	0.00000	5,031.31000	5.03131	5,146.290	14.54	0.59	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.32097		72.86811	0.00000	13.36542	72.64778		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		12.78012		71.42590	0.00000	12.82786	71.16912		13.98	0.00	0.00	0	120,959.00
R2044	On 01/08/2024	Bond Future	13.00	Put	1,176.33000		1.17633	0.00000	1,302.98000	1.30298	1,176.330	14.46	(0.38)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	777.37000		0.77737	0.00000	874.72000	0.87472	777.370	14.94	(0.28)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.91254		73.11362	0.00000	12.96229	72.85067		13.75	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		13.04694		70.31860	0.00000	13.09875	70.04971		14.42	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.18957		71.85295	0.00000	13.24352	71.57802		14.78	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.35442		68.96576	0.00000	13.41076	68.68477		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		12.67554		74.50861	0.00000	12.72307	74.24685		13.62	0.00	0.00	0	247,084.00
R2048	On 07/11/2024	Bond Future	0.00		12.80579		71.81719	0.00000	12.85534	71.54920		14.21	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00		12.93845		73.38035	0.00000	12.99008	73.10628		14.03	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		13.06771		70.52888	0.00000	13.12143	70.24866		15.27	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.21647		72.00080	0.00000	13.27252	71.71436		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		12.67378		95.99747	0.00000	12.71112	95.73335		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.80566		92.39321	0.00000	12.84466	92.12271		14.22	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.93658		94.40362	0.00000	12.97724	94.12697		14.04	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.07137		90.59183	0.00000	13.11376	90.30899		15.29	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		13.22379		92.48053	0.00000	13.26810	92.19125		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		12.22004		65.57953	0.00000	12.20594	65.64278		12.35	0.00	0.00	0	11,312.00
R209	On 07/11/2024	Bond Future	0.00		12.34636		63.97180	0.00000	12.33169	64.03649		12.74	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.47314		65.36410	0.00000	12.45794	65.43002		12.59	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.60435		63.63419	0.00000	12.58858	63.70142		13.31	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.75524		64.96267	0.00000	12.73891	65.03099		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		238.95914		238.95914	0.00000	239.34982	239.34982		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024	Bond Future	0.00		241.32096		241.32096	0.00000	241.72049	241.72049		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	ContractsTraded	Open Interest
R210	On 06/02/2025	Bond Future	0.00	246.63141	246.63141	0.00000	247.03905	247.03905	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.65011	248.65011	0.00000	249.06502	249.06502	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.91040	253.91040	0.00000	254.33308	254.33308	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	11.09758	84.25781	0.00000	11.07806	84.33630	8.38	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.22027	82.68720	0.00000	11.19967	82.76748	8.29	0.00	0.00	0	38,418.00
R213	On 06/02/2025	Bond Future	0.00	11.35248	84.48725	0.00000	11.33080	84.56907	8.02	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.48473	82.76989	0.00000	11.46192	82.85326	8.38	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.65068	84.49990	0.00000	11.62665	84.58465	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	12.53671	61.06962	0.00000	12.56872	60.92310	13.69	0.00	31,572,993.54	517	11,957.00
R214	On 07/11/2024	Bond Future	0.00	12.66103	59.20543	0.00000	12.69430	59.05546	14.22	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.78756	60.49415	0.00000	12.82214	60.34071	14.06	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.91086	58.50676	0.00000	12.94675	58.34983	15.23	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.05286	59.72838	0.00000	13.09020	59.56789	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 :										147,799,132.63		1,834	1,680,423.00
Grand Total:										147,799,132.63		1,834	1,680,423.00