

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2024

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	951.57800	951.57800	0.00000	956.79700	956.79700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	974.03800	974.03800	0.00000	979.37900	979.37900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	995.45000	995.45000	0.00000	1,000.90700	1,000.90700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,017.32400	1,017.32400	0.00000	1,022.89800	1,022.89800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,038.82600	1,038.82600	0.00000	1,044.51400	1,044.51400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,095.27300	1,095.27300	0.00000	1,106.12400	1,106.12400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.12400	1,121.12400	0.00000	1,132.23100	1,132.23100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,145.77000	1,145.77000	0.00000	1,157.11900	1,157.11900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,170.94600	1,170.94600	0.00000	1,182.54200	1,182.54200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,195.69600	1,195.69600	0.00000	1,207.53200	1,207.53200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	954.46000	954.46000	0.00000	963.26500	963.26500	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	976.98800	976.98800	0.00000	986.00000	986.00000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	998.46500	998.46500	0.00000	1,007.67300	1,007.67300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,020.40500	1,020.40500	0.00000	1,029.81300	1,029.81300	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,041.97200	1,041.97200	0.00000	1,051.57500	1,051.57500	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	13.18789	73.26066	0.00000	13.00318	74.02683	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.38241	71.20587	0.00000	13.18858	71.99010	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.57899	72.78690	0.00000	13.37602	73.58813	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.78128	70.59604	0.00000	13.56876	71.41452	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	14.01183	72.09680	0.00000	13.78912	72.93172	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	13.55655	68.70856	0.00000	13.36148	69.65204	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.72789	66.07951	0.00000	13.52397	67.04533	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.89267	67.54626	0.00000	13.68026	68.53313	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.06836	64.77484	0.00000	13.84678	65.78310	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	14.26036	66.14889	0.00000	14.02929	67.17775	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	940.31700	940.31700	0.00000	948.93100	948.93100	0.00	0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	962.51100	962.51100	0.00000	971.32700	971.32700	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	983.67000	983.67000	0.00000	992.67800	992.67800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,005.28400	1,005.28400	0.00000	1,014.48900	1,014.48900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,026.53200	1,026.53200	0.00000	1,035.92700	1,035.92700	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	181.94703	181.94703	0.00000	181.83269	181.83269	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.28893	186.28893	0.00000	186.17131	186.17131	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	130.57222	130.57222	0.00000	130.51161	130.51161	0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	132.28336	132.28336	0.00000	132.22093	132.22093	0.00	0.00	0.00	0	62.00
I2029	On 06/02/2025		Bond Future	0.00	135.22163	135.22163	0.00000	135.15698	135.15698	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	136.78327	136.78327	0.00000	136.71626	136.71626		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.70074	139.70074	0.00000	139.63057	139.63057		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	122.52036	122.52036	0.00000	122.45984	122.45984		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.94138	123.94138	0.00000	123.87901	123.87901		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.69439	126.69439	0.00000	126.62996	126.62996		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.96624	127.96624	0.00000	127.89941	127.89941		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.69573	130.69573	0.00000	130.62585	130.62585		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	130.44387	130.44387	0.00000	130.59454	130.59454		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.55674	133.55674	0.00000	133.71055	133.71055		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.39791	134.39791	0.00000	134.55438	134.55438		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.37929	137.37929	0.00000	137.53836	137.53836		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.13522	138.13522	0.00000	138.29584	138.29584		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	113.38376	113.38376	0.00000	112.90322	112.90322		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	113.88222	113.88222	0.00000	113.38964	113.38964		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.41142	116.41142	0.00000	115.90734	115.90734		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.73332	116.73332	0.00000	116.21714	116.21714		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.22119	119.22119	0.00000	118.69266	118.69266		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	112.20794	112.20794	0.00000	111.96157	111.96157		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	114.88573	114.88573	0.00000	114.63298	114.63298		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.06979	115.06979	0.00000	114.81080	114.81080		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	117.62245	117.62245	0.00000	117.35696	117.35696		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	117.70760	117.70760	0.00000	117.43487	117.43487		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	349.16700	349.16700	0.00000	350.62500	350.62500		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	357.50000	357.50000	0.00000	358.99200	358.99200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	365.44100	365.44100	0.00000	366.96600	366.96600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	373.55200	373.55200	0.00000	375.11000	375.11000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	381.52700	381.52700	0.00000	383.11600	383.11600		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	9.29989	103.80243	0.00000	9.21584	103.98108		2.54	0.00	53,562,053.88	516	84,411.00
R186	On 07/11/2024	Bond Future	0.00	9.35643	106.25241	0.00000	9.26048	106.43500		2.55	0.00	0.00	0	38,587.00
R186	On 06/02/2025	Bond Future	0.00	9.42341	103.27120	0.00000	9.31351	103.45720		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.51703	105.53793	0.00000	9.38881	105.72726		2.18	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.71278	102.44599	0.00000	9.56012	102.63786		1.96	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	527.81000	0.52781	0.00000	605.58000	0.60558	527.810	1.80	0.38	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	637.62000	0.63762	0.00000	568.13000	0.56813	637.620	2.12	(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	256.91504	256.91504	0.00000	256.58430	256.58430		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	263.04612	263.04612	0.00000	262.70657	262.70657		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	263.65394	263.65394	0.00000	263.30552	263.30552		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	269.50348	269.50348	0.00000	269.14528	269.14528		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	269.89205	269.89205	0.00000	269.52301	269.52301		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	10.75050	88.95017	0.00000	10.62447	89.42740		7.32	0.00	0.00	0	118,829.00
R2030	On 01/08/2024	Bond Future	10.21 Call	312.00000	0.31200	0.00000	436.42000	0.43642	312.000	7.29	0.22	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,019.49000	1.01949	0.00000	1,276.46000	1.27646	1,019.490	7.80	0.48	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	416.04000	0.41604	0.00000	322.36000	0.32236	416.040	8.48	(0.23)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.86484	91.04946	0.00000	10.73074	91.53770		6.97	0.00	0.00	0	54,260.00
R2030	On 07/11/2024	Bond Future	10.21 Call	707.01000	0.70701	0.00000	861.52000	0.86152	707.010	6.84	0.29	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,417.68000	1.41768	0.00000	1,657.02000	1.65702	1,417.680	7.10	0.46	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	570.86000	0.57086	0.00000	480.75000	0.48075	570.860	8.04	(0.21)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.98359	89.03982	0.00000	10.84110	89.53829		6.92	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.12436	90.99370	0.00000	10.97264	91.50243		6.63	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,138.15000	1.13815	0.00000	1,314.06000	1.31406	1,138.150	6.38	0.32	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,658.50000	1.65850	0.00000	1,880.63000	1.88063	1,658.500	6.59	0.41	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,525.07000	1.52507	0.00000	1,362.86000	1.36286	1,525.070	7.42	(0.34)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,173.95000	1.17395	0.00000	1,044.79000	1.04479	1,173.950	7.73	(0.27)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.30705	88.89994	0.00000	11.14497	89.41825		6.49	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	1,349.85000	1.34985	0.00000	1,539.26000	1.53926	1,349.850	6.32	0.34	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	1,732.53000	1.73253	0.00000	1,563.70000	1.56370	1,732.530	7.46	(0.34)	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	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.60897	86.12999	0.00000	11.47396	86.73008		9.02	0.00	258,389,970.00	3,000	94,251.00
R2032	On 01/08/2024	Bond Future	11.11	Call	449.91000	0.44991	0.00000	625.94000	0.62594	449.910	9.23	0.25	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	1,127.76000	1.12776	0.00000	1,431.47000	1.43147	1,127.760	9.96	0.45	622,239.63	120	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,382.02000	1.38202	0.00000	1,719.72000	1.71972	1,382.020	10.16	0.51	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,280.65000	1.28065	0.00000	1,033.08000	1.03308	1,280.650	10.25	(0.47)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	462.11000	0.46211	0.00000	359.15000	0.35915	462.110	11.40	(0.21)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	314.31000	0.31431	0.00000	241.95000	0.24195	314.310	11.78	(0.15)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.74861	83.99510	0.00000	11.60647	84.60913		9.11	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	941.71000	0.94171	0.00000	1,146.82000	1.14682	941.710	9.22	0.30	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	1,846.12000	1.84612	0.00000	2,154.46000	2.15446	1,846.120	9.73	0.47	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,911.54000	1.91154	0.00000	2,225.88000	2.22588	1,911.540	9.76	0.48	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	674.16000	0.67416	0.00000	569.28000	0.56928	674.160	11.22	(0.19)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	399.09000	0.39909	0.00000	331.50000	0.33150	399.090	11.27	(0.13)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.88818	85.84067	0.00000	11.73896	86.46770		8.87	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.03771	83.55686	0.00000	11.88088	84.19708		9.37	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.21591	85.31555	0.00000	12.05098	85.96817		8.93	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	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.39421	83.39582	0.00000	12.19826	84.37415		10.80	0.00	12,842,956.28	154	61,683.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,080.28000	1.08028	0.00000	1,542.55000	1.54255	1,080.280	11.47	0.41	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,420.09000	1.42009	0.00000	1,028.48000	1.02848	1,420.090	11.84	(0.46)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,314.67000	1.31467	0.00000	946.17000	0.94617	1,314.670	11.92	(0.44)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	522.26000	0.52226	0.00000	352.88000	0.35288	522.260	12.71	(0.21)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	494.86000	0.49486	0.00000	333.33000	0.33333	494.860	12.75	(0.20)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	397.73000	0.39773	0.00000	264.71000	0.26471	397.730	12.92	(0.17)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.54714	80.84852	0.00000	12.34208	81.84972		11.17	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	1,671.64000	1.67164	0.00000	2,116.51000	2.11651	1,671.640	11.44	0.40	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,346.25000	1.34625	0.00000	1,078.23000	1.07823	1,346.250	12.86	(0.30)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.70146	82.62509	0.00000	12.48724	83.64783		10.98	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.85561	79.92097	0.00000	12.63203	80.96556		11.83	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,156.89000	1.15689	0.00000	1,431.86000	1.43186	1,156.890	11.24	0.24	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	4,150.58000	4.15058	0.00000	3,649.58000	3.64958	4,150.580	12.28	(0.51)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,897.58000	2.89758	0.00000	2,520.87000	2.52087	2,897.580	12.98	(0.39)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		13.03544	81.60342	0.00000	12.80175	82.66900		11.36	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	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.77670	73.79389	0.00000	12.58642	74.74167		12.37	0.00	503,643,299.25	6,825	190,019.00
R2037	On 01/08/2024	Bond Future	12.11	Call	338.35000	0.33835	0.00000	554.99000	0.55499	338.350	12.14	0.18	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	825.79000	0.82579	0.00000	582.07000	0.58207	825.790	13.94	(0.31)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	258.39000	0.25839	0.00000	171.28000	0.17128	258.390	15.00	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.92708	75.53544	0.00000	12.72854	76.50534		12.16	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		13.07704	72.93409	0.00000	12.87019	73.92489		12.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.23932	74.53389	0.00000	13.02378	75.54587		13.02	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,317.09000	2.31709	0.00000	2,734.05000	2.73405	2,317.090	12.82	0.39	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,026.14000	4.02614	0.00000	4,596.54000	4.59654	4,026.140	13.63	0.54	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,155.88000	4.15588	0.00000	4,735.68000	4.73568	4,155.880	13.69	0.55	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.42720	71.84117	0.00000	13.20221	72.87354		13.28	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	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	13.02257	73.63271	0.00000	12.82726	74.65775		13.10	0.00	88,506,517.42	1,202	42,551.00
R2040	On 01/08/2024			Bond Future	12.28 Call	283.66000	0.28366	0.00000	484.53000	0.48453	283.660	12.72	0.15	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	2,009.06000	2.00906	0.00000	1,498.17000	1.49817	2,009.060	13.79	(0.56)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	1,437.49000	1.43749	0.00000	1,988.65000	1.98865	1,437.490	13.92	0.47	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	787.38000	0.78738	0.00000	546.85000	0.54685	787.380	14.88	(0.28)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	13.17408	75.37047	0.00000	12.97041	76.41948		12.89	0.00	0.00	0	91,394.00
R2040	On 07/11/2024			Bond Future	12.10 Call	563.24000	0.56324	0.00000	785.66000	0.78566	563.240	12.02	0.18	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	4,321.07000	4.32107	0.00000	3,660.84000	3.66084	4,321.070	12.67	(0.67)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	2,714.28000	2.71428	0.00000	2,241.75000	2.24175	2,714.280	13.53	(0.49)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	13.32478	72.51476	0.00000	13.11269	73.58643		13.47	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	13.48663	74.10518	0.00000	13.26576	75.19981		13.88	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	12.75 Call	2,363.32000	2.36332	0.00000	2,805.68000	2.80568	2,363.320	13.61	0.38	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	3,953.47000	3.95347	0.00000	4,548.34000	4.54834	3,953.470	14.39	0.52	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	4,137.92000	4.13792	0.00000	4,747.34000	4.74734	4,137.920	14.47	0.53	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	13.67275	71.15238	0.00000	13.44231	72.26909		14.21	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	13.06881	69.89656	0.00000	12.86824	70.95315		13.83	0.00	209,689,680.00	3,000	120,876.00
R2044	On 01/08/2024			Bond Future	13.00 Put	1,820.84000	1.82084	0.00000	1,336.18000	1.33618	1,820.840	14.80	(0.52)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25 Put	1,247.49000	1.24749	0.00000	887.23000	0.88723	1,247.490	15.28	(0.40)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	13.21380	71.54608	0.00000	13.00477	72.62744		13.64	0.00	0.00	0	234.00
R2044	On 06/02/2025			Bond Future	0.00	13.35763	68.73166	0.00000	13.14009	69.83638		14.29	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	13.51149	70.23905	0.00000	13.28507	71.36752		14.72	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	13.68792	67.33003	0.00000	13.45178	68.48139		15.10	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	12.96499	72.94074	0.00000	12.76407	74.02242		13.49	0.00	239,245,627.20	3,280	250,364.00
R2048	On 07/11/2024			Bond Future	0.00	13.10804	70.21028	0.00000	12.89849	71.31729		14.10	0.00	0.00	0	11,427.00
R2048	On 06/02/2025			Bond Future	0.00	13.25044	71.75302	0.00000	13.03223	72.88396		13.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	13.39079	68.87361	0.00000	13.16383	70.02891		14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	13.55093	70.32267	0.00000	13.31446	71.50141		14.38	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	12.97855	93.88206	0.00000	12.78277	95.23046		13.51	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	13.12444	90.22508	0.00000	12.91989	91.60512		14.13	0.00	0.00	0	0.00
R2053	On 06/02/2025			Bond Future	0.00	13.26590	92.20728	0.00000	13.05278	93.61714		13.94	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	13.41321	88.35746	0.00000	13.19104	89.79763		14.93	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	13.57827	90.21459	0.00000	13.34647	91.68389		14.43	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	12.47858	64.43497	0.00000	12.29316	65.25290		12.23	0.00	0.00	0	11,327.00
R209	On 07/11/2024			Bond Future	0.00	12.61609	62.79837	0.00000	12.42297	63.63544		12.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.75037	64.17819	0.00000	12.54975	65.03330		12.47	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	12.89094	62.42932	0.00000	12.68244	63.30273		13.44	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	13.05085	63.74324	0.00000	12.83408	64.63426		12.99	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	238.82980	238.82980	0.00000	238.72330	238.72330		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	241.18286	241.18286	0.00000	241.07321	241.07321	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.53981	246.53981	0.00000	246.42623	246.42623	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.58271	248.58271	0.00000	248.46489	248.46489	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.88332	253.88332	0.00000	253.75975	253.75975	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	11.24025	83.68696	0.00000	11.11490	84.18824	8.38	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.37159	82.10055	0.00000	11.23922	82.61345	8.37	0.00	0.00	0	52,707.00
R213	On 06/02/2025	Bond Future	0.00	11.50760	83.90480	0.00000	11.36806	84.42852	8.08	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.64596	82.18363	0.00000	11.49886	82.71830	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.81728	83.91536	0.00000	11.66195	84.46020	7.90	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	12.81580	59.81118	0.00000	12.62015	60.68889	13.54	0.00	305,635,129.80	5,110	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.95160	57.91564	0.00000	12.74817	58.81389	14.09	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	13.08650	59.18830	0.00000	12.87533	60.10592	13.92	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.21948	57.17865	0.00000	13.00050	58.11603	15.16	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.37118	58.38223	0.00000	13.14381	59.33867	14.66	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 :										1,672,137,473.46		23,207	1,697,683.00
Grand Total:										1,672,137,473.46		23,207	1,697,683.00