

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2024

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	956.52400	956.52400	0.00000	951.37200	951.37200		0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	979.09900	979.09900	0.00000	973.82300	973.82300		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,000.61800	1,000.61800	0.00000	995.22100	995.22100		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,022.60100	1,022.60100	0.00000	1,017.07900	1,017.07900		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,044.20700	1,044.20700	0.00000	1,038.55600	1,038.55600		0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,107.28900	1,107.28900	0.00000	1,098.59100	1,098.59100		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,133.42200	1,133.42200	0.00000	1,124.51600	1,124.51600		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,158.33400	1,158.33400	0.00000	1,149.22600	1,149.22600		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,183.78200	1,183.78200	0.00000	1,174.46600	1,174.46600		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,208.79300	1,208.79300	0.00000	1,199.26500	1,199.26500		0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	964.61900	964.61900	0.00000	957.62900	957.62900		0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	987.38500	987.38500	0.00000	980.22800	980.22800		0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,009.08700	1,009.08700	0.00000	1,001.76700	1,001.76700		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,031.25600	1,031.25600	0.00000	1,023.76900	1,023.76900		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,053.04400	1,053.04400	0.00000	1,045.38600	1,045.38600		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	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.96897	74.16996	0.00000	13.11507	73.56139		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.15269	72.13660	0.00000	13.30605	71.51343		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.33846	73.73774	0.00000	13.49916	73.10058		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.52946	71.56727	0.00000	13.69786	70.91580		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.74798	73.08740	0.00000	13.92474	72.42172		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	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	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.32717	69.82027	0.00000	13.47266	69.11161		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.48812	67.21754	0.00000	13.64022	66.49190		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.64296	68.70897	0.00000	13.80145	67.96708		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.80790	65.96268	0.00000	13.97332	65.20415		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.98880	67.36083	0.00000	14.16148	66.58585		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	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	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	0.00
GOVI	On 01/08/2024		GOVI	0.00	950.20700	950.20700	0.00000	943.34900	943.34900		0.00	0.00	0	726.00
GOVI	On 07/11/2024		GOVI	0.00	972.63300	972.63300	0.00000	965.61100	965.61100		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	994.01000	994.01000	0.00000	986.82900	986.82900		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,015.84800	1,015.84800	0.00000	1,008.50200	1,008.50200		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,037.31100	1,037.31100	0.00000	1,029.79800	1,029.79800		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	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.80597	181.80597	0.00000	181.77921	181.77921		0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.14377	186.14377	0.00000	186.11619	186.11619		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	0.00
I2029	On 01/08/2024		Bond Future	0.00	130.31579	130.31579	0.00000	130.12005	130.12005		0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	132.01996	132.01996	0.00000	131.81960	131.81960		0.00	8,185,237.52	62	62.00
I2029	On 06/02/2025		Bond Future	0.00	134.95129	134.95129	0.00000	134.74623	134.74623		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	136.50645	136.50645	0.00000	136.29710	136.29710		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.41569	139.41569	0.00000	139.20124	139.20124		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	121.96734	121.96734	0.00000	121.94710	121.94710		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.37457	123.37457	0.00000	123.35373	123.35373		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.11403	126.11403	0.00000	126.09244	126.09244		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.37261	127.37261	0.00000	127.35081	127.35081		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.08724	130.08724	0.00000	130.06445	130.06445		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	130.42649	130.42649	0.00000	130.25848	130.25848		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.53824	133.53824	0.00000	133.36626	133.36626		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.37908	134.37908	0.00000	134.20358	134.20358		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.35879	137.35879	0.00000	137.17913	137.17913		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.11259	138.11259	0.00000	137.92955	137.92955		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	112.88403	112.88403	0.00000	112.19169	112.19169		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	113.36943	113.36943	0.00000	112.66082	112.66082		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	115.88660	115.88660	0.00000	115.16180	115.16180		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.19657	116.19657	0.00000	115.45659	115.45659		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	118.67113	118.67113	0.00000	117.91476	117.91476		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	110.72845	110.72845	0.00000	110.70887	110.70887		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	113.37039	113.37039	0.00000	113.35028	113.35028		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	113.52060	113.52060	0.00000	113.50053	113.50053		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	116.03778	116.03778	0.00000	116.01694	116.01694		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	116.08780	116.08780	0.00000	116.06727	116.06727		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	347.87800	347.87800	0.00000	347.16500	347.16500		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	356.17900	356.17900	0.00000	355.44800	355.44800		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	364.08900	364.08900	0.00000	363.34000	363.34000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	372.16900	372.16900	0.00000	371.40000	371.40000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	380.11100	380.11100	0.00000	379.32100	379.32100		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.37200	91.62800		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.24882	103.91093	9.35213	103.69159		2.54	0.00	86,246,071.90	830	84,927.00
R186	On 07/11/2024		Bond Future	0.00	9.29824	106.36309	9.41641	106.13849		2.55	0.00	0.00	0	38,587.00
R186	On 06/02/2025		Bond Future	0.00	9.35703	103.38349	9.49294	103.15376		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.43995	105.65169	9.59934	105.41665		2.18	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.62183	102.56024	9.81343	102.31976		1.96	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	574.53000	0.57453	485.43000	0.48543	574.530	1.80	0.40	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	596.99000	0.59699	692.56000	0.69256	596.990	2.12	(0.36)	0.00	0	1,983.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	256.74271	256.74271	256.69961	256.69961		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024		Bond Future	0.00	262.86863	262.86863	262.82422	262.82422		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	263.47073	263.47073	263.42579	263.42579		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	269.31360	269.31360	269.26725	269.26725		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	269.69569	269.69569	269.64965	269.64965		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024		Bond Future	0.00	10.63089	89.40301	10.75696	88.92580		7.32	0.00	11,532,988.29	129	118,829.00
R2030	On 01/08/2024		Bond Future	10.21 Call	437.14000	0.43714	339.20000	0.33920	437.140	7.29	0.28	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,272.47000	1.27247	1,054.62000	1.05462	1,272.470	7.80	0.55	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	334.16000	0.33416	461.70000	0.46170	334.160	8.48	(0.19)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.73759	91.51268	10.87183	91.02410		6.97	0.00	0.00	0	54,260.00
R2030	On 07/11/2024		Bond Future	10.21 Call	858.04000	0.85804	721.84000	0.72184	858.040	6.84	0.33	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	1,649.91000	1.64991	1,432.84000	1.43284	1,649.910	7.10	0.50	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	489.33000	0.48933	598.13000	0.59813	489.330	8.04	(0.18)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.84844	89.51253	10.99127	89.01305		6.92	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.98052	91.47592	11.13288	90.96523		6.63	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,307.72000	1.30772	1,143.76000	1.14376	1,307.720	6.38	0.36	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	1,872.19000	1.87219	1,663.35000	1.66335	1,872.190	6.59	0.45	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,374.57000	1.37457	1,552.37000	1.55237	1,374.570	7.42	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1,054.58000	1.05458	1,198.37000	1.19837	1,054.580	7.73	(0.25)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	11.15354	89.39075	11.31680	88.86888		6.49	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	1,531.63000	1.53163	1,352.20000	1.35220	1,531.630	6.32	0.37	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	1,575.49000	1.57549	0.00000	1,758.70000	1.75870	1,575.490	7.46	(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		11.47532	86.72401	0.00000	11.59542	86.18997		9.02	0.00	44,749,589.16	516	94,251.00
R2032	On 01/08/2024	Bond Future	11.11	Call	633.73000	0.63373	0.00000	508.31000	0.50831	633.730	9.23	0.31	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,728.04000	1.72804	0.00000	1,471.97000	1.47197	1,728.040	10.16	0.58	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,047.26000	1.04726	0.00000	1,312.42000	1.31242	1,047.260	10.25	(0.40)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	368.70000	0.36870	0.00000	497.48000	0.49748	368.700	11.40	(0.17)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	249.66000	0.24966	0.00000	345.67000	0.34567	249.660	11.78	(0.12)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.60792	84.60283	0.00000	11.73442	84.05614		9.11	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,150.66000	1.15066	0.00000	988.74000	0.98874	1,150.660	9.22	0.35	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,158.09000	2.15809	0.00000	1,908.78000	1.90878	2,158.090	9.73	0.51	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,229.46000	2.22946	0.00000	1,974.95000	1.97495	2,229.460	9.76	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	575.31000	0.57531	0.00000	689.29000	0.68929	575.310	11.22	(0.17)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	335.88000	0.33588	0.00000	411.87000	0.41187	335.880	11.27	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.74051	86.46115	0.00000	11.87346	85.90226		8.87	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.88256	84.19019	0.00000	12.02247	83.61880		9.37	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.05285	85.96073	0.00000	12.20033	85.37692		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	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.16883	84.52253	0.00000	12.31428	83.79287		10.80	0.00	690,887,160.22	8,174	61,037.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,632.57000	1.63257	0.00000	1,314.99000	1.31499	1,632.570	11.47	0.53	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	987.84000	0.98784	0.00000	1,310.35000	1.31035	987.840	11.84	(0.35)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	908.62000	0.90862	0.00000	1,214.17000	1.21417	908.620	11.92	(0.33)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	339.02000	0.33902	0.00000	492.05000	0.49205	339.020	12.71	(0.15)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	320.28000	0.32028	0.00000	466.98000	0.46698	320.280	12.75	(0.14)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	254.53000	0.25453	0.00000	377.92000	0.37792	254.530	12.92	(0.12)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.31130	82.00152	0.00000	12.46354	81.25458		11.17	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,196.32000	2.19632	0.00000	1,879.16000	1.87916	2,196.320	11.44	0.48	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,047.55000	1.04755	0.00000	1,265.47000	1.26547	1,047.550	12.86	(0.24)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.45510	83.80286	0.00000	12.61423	83.03933		10.98	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.59852	81.12378	0.00000	12.76472	80.34331		11.83	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,480.90000	1.48090	0.00000	1,282.07000	1.28207	1,480.900	11.24	0.29	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,582.44000	3.58244	0.00000	3,968.17000	3.96817	3,582.440	12.28	(0.46)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,471.97000	2.47197	0.00000	2,766.06000	2.76606	2,471.970	12.98	(0.34)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.76678	82.83019	0.00000	12.94073	82.03287		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	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.55202	74.91492	0.00000	12.69239	74.21166		12.37	0.00	0.00	0	190,374.00
R2037	On 01/08/2024	Bond Future	12.11	Call	611.84000	0.61184	0.00000	465.28000	0.46528	611.840	12.14	0.28	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	553.36000	0.55336	0.00000	763.33000	0.76333	553.360	13.94	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	163.12000	0.16312	0.00000	247.27000	0.24727	163.120	15.00	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.69265	76.68266	0.00000	12.83915	75.96270		12.16	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.83283	74.10592	0.00000	12.98553	73.37002		12.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.98488	75.73069	0.00000	13.14410	74.97845		13.02	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,819.34000	2.81934	0.00000	2,519.05000	2.51905	2,819.340	12.82	0.44	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,709.79000	4.70979	0.00000	4,297.79000	4.29779	4,709.790	13.63	0.59	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,850.60000	4.85060	0.00000	4,431.73000	4.43173	4,850.600	13.69	0.59	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.16165	73.06193	0.00000	13.32806	72.29346		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	0.00	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		12.77233		74.95008	0.00000	12.91266	74.20681		13.10	0.00	7,794,808.32	104	41,551.00
R2040	On 01/08/2024	Bond Future	12.28	Call	564.64000		0.56464	0.00000	425.54000	0.42554	564.640	12.72	0.25	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	1,381.16000		1.38116	0.00000	1,771.52000	1.77152	1,381.160	13.79	(0.43)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,174.03000		2.17403	0.00000	1,795.41000	1.79541	2,174.030	13.92	0.60	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	498.25000		0.49825	0.00000	696.05000	0.69605	498.250	14.88	(0.19)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.91315		76.71865	0.00000	13.05950	75.95773		12.89	0.00	0.00	0	91,394.00
R2040	On 07/11/2024	Bond Future	12.10	Call	863.75000		0.86375	0.00000	705.47000	0.70547	863.750	12.02	0.25	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	3,490.56000		3.49056	0.00000	3,976.78000	3.97678	3,490.560	12.67	(0.59)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	2,124.81000		2.12481	0.00000	2,479.43000	2.47943	2,124.810	13.53	(0.41)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		13.05310		73.89199	0.00000	13.20554	73.11424		13.47	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.20372		75.51197	0.00000	13.36256	74.71689		13.88	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	2,944.71000		2.94471	0.00000	2,629.43000	2.62943	2,944.710	13.61	0.43	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	4,730.70000		4.73070	0.00000	4,307.12000	4.30712	4,730.700	14.39	0.57	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	4,933.75000		4.93375	0.00000	4,499.81000	4.49981	4,933.750	14.47	0.58	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.37762		72.58749	0.00000	13.54352	71.77529		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		12.81840		71.21988	0.00000	12.95861	70.47377		13.83	0.00	9,543,463.92	134	120,876.00
R2044	On 01/08/2024	Bond Future	13.00	Put	1,240.85000		1.24085	0.00000	1,605.36000	1.60536	1,240.850	14.80	(0.40)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	820.25000		0.82025	0.00000	1,099.19000	1.09919	820.250	15.28	(0.29)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.95285		72.90044	0.00000	13.09897	72.13663		13.64	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		13.08610		70.11520	0.00000	13.23820	69.33448		14.29	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.22891		71.65229	0.00000	13.38728	70.85424		14.72	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.39326		68.77184	0.00000	13.55858	67.95659		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		12.71410		74.29612	0.00000	12.85916	73.50677		13.49	0.00	0.00	0	247,084.00
R2048	On 07/11/2024	Bond Future	0.00		12.84641		71.59736	0.00000	12.99769	70.78930		14.10	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00		12.97804		73.17002	0.00000	13.13559	72.34412		13.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		13.10751		70.32108	0.00000	13.27143	69.47683		14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.25583		71.79943	0.00000	13.42675	70.93708		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		12.72768		95.61666	0.00000	12.86266	94.67572		13.51	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.86238		92.00030	0.00000	13.00337	91.03713		14.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.99290		94.02083	0.00000	13.13983	93.03624		13.94	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.12867		90.20991	0.00000	13.28187	89.20353		14.93	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		13.28143		92.10457	0.00000	13.44141	91.07650		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		12.25861		65.40695	0.00000	12.40353	64.76426		12.23	0.00	0.00	0	11,312.00
R209	On 07/11/2024	Bond Future	0.00		12.38699		63.79311	0.00000	12.53796	63.13517		12.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.51240		65.19428	0.00000	12.66931	64.52176		12.47	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.64364		63.46712	0.00000	12.80682	62.77969		13.44	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.79378		64.80184	0.00000	12.96364	64.09962		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		238.60298		238.60298	0.00000	238.05893	238.05893		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024	Bond Future	0.00		240.94899		240.94899	0.00000	240.39204	240.39204		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/02/2025	Bond Future	0.00	246.29879	246.29879	0.00000	245.72908	245.72908	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.33574	248.33574	0.00000	247.75413	247.75413	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.62681	253.62681	0.00000	253.03168	253.03168	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	11.12127	84.16267	0.00000	11.24142	83.68230	8.38	0.00	1,009,952.04	12	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.24597	82.58719	0.00000	11.37293	82.09538	8.37	0.00	0.00	0	41,988.00
R213	On 06/02/2025	Bond Future	0.00	11.37522	84.40154	0.00000	11.50921	83.89878	8.08	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.50647	82.69054	0.00000	11.64793	82.17650	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.67010	84.43150	0.00000	11.81989	83.90624	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	12.57021	60.91630	0.00000	12.71494	60.26104	13.54	0.00	0.00	0	11,957.00
R214	On 07/11/2024	Bond Future	0.00	12.69627	59.04659	0.00000	12.84676	58.37582	14.09	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.82148	60.34363	0.00000	12.97774	59.65803	13.92	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.94468	58.35886	0.00000	13.10679	57.65803	15.16	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.08590	59.58633	0.00000	13.25437	58.87045	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 :										859,949,271.37		9,961	1,678,897.00
Grand Total:										859,949,271.37		9,961	1,678,897.00