

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2024

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives											Option				
AL37	On 01/08/2024	Index Future	0.00		956.79700		956.79700	0.00000	956.52400	956.52400		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		979.37900		979.37900	0.00000	979.09900	979.09900		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,000.90700		1,000.90700	0.00000	1,000.61800	1,000.61800		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,022.89800		1,022.89800	0.00000	1,022.60100	1,022.60100		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,044.51400		1,044.51400	0.00000	1,044.20700	1,044.20700		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,106.12400		1,106.12400	0.00000	1,107.28900	1,107.28900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,132.23100		1,132.23100	0.00000	1,133.42200	1,133.42200		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,157.11900		1,157.11900	0.00000	1,158.33400	1,158.33400		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,182.54200		1,182.54200	0.00000	1,183.78200	1,183.78200		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,207.53200		1,207.53200	0.00000	1,208.79300	1,208.79300		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		963.26500		963.26500	0.00000	964.61900	964.61900		0.00	0.00	0	126.00
ALBI	On 07/11/2024	Index Future	0.00		986.00000		986.00000	0.00000	987.38500	987.38500		0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,007.67300		1,007.67300	0.00000	1,009.08700	1,009.08700		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,029.81300		1,029.81300	0.00000	1,031.25600	1,031.25600		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,051.57500		1,051.57500	0.00000	1,053.04400	1,053.04400		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		13.00318		74.02683	0.00000	12.96897	74.16996		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.18858		71.99010	0.00000	13.15269	72.13660		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.37602		73.58813	0.00000	13.33846	73.73774		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.56876		71.41452	0.00000	13.52946	71.56727		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		13.78912		72.93172	0.00000	13.74798	73.08740		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		13.36148		69.65204	0.00000	13.32717	69.82027		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.52397		67.04533	0.00000	13.48812	67.21754		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.68026		68.53313	0.00000	13.64296	68.70897		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.84678		65.78310	0.00000	13.80790	65.96268		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		14.02929		67.17775	0.00000	13.98880	67.36083		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		948.93100		948.93100	0.00000	950.20700	950.20700		0.00	18,978,620.00	2	724.00
GOVI	On 07/11/2024	GOVI	0.00		971.32700		971.32700	0.00000	972.63300	972.63300		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		992.67800		992.67800	0.00000	994.01000	994.01000		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,014.48900		1,014.48900	0.00000	1,015.84800	1,015.84800		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,035.92700		1,035.92700	0.00000	1,037.31100	1,037.31100		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		181.83269		181.83269	0.00000	181.80597	181.80597		0.00	0.00	0	4,870.00
I2025	On 07/11/2024	Bond Future	0.00		186.17131		186.17131	0.00000	186.14377	186.14377		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		130.51161		130.51161	0.00000	130.31579	130.31579		0.00	0.00	0	9,594.00
I2029	On 07/11/2024	Bond Future	0.00		132.22093		132.22093	0.00000	132.01996	132.01996		0.00	0.00	0	62.00
I2029	On 06/02/2025	Bond Future	0.00		135.15698		135.15698	0.00000	134.95129	134.95129		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	136.71626	136.71626	0.00000	136.50645	136.50645		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.63057	139.63057	0.00000	139.41569	139.41569		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	122.45984	122.45984	0.00000	121.96734	121.96734		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.87901	123.87901	0.00000	123.37457	123.37457		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.62996	126.62996	0.00000	126.11403	126.11403		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.89941	127.89941	0.00000	127.37261	127.37261		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.62585	130.62585	0.00000	130.08724	130.08724		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	130.59454	130.59454	0.00000	130.42649	130.42649		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.71055	133.71055	0.00000	133.53824	133.53824		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.55438	134.55438	0.00000	134.37908	134.37908		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.53836	137.53836	0.00000	137.35879	137.35879		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.29584	138.29584	0.00000	138.11259	138.11259		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	112.90322	112.90322	0.00000	112.88403	112.88403		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	113.38964	113.38964	0.00000	113.36943	113.36943		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	115.90734	115.90734	0.00000	115.88660	115.88660		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.21714	116.21714	0.00000	116.19657	116.19657		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	118.69266	118.69266	0.00000	118.67113	118.67113		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	111.96157	111.96157	0.00000	110.72845	110.72845		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	114.63298	114.63298	0.00000	113.37039	113.37039		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	114.81080	114.81080	0.00000	113.52060	113.52060		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	117.35696	117.35696	0.00000	116.03778	116.03778		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	117.43487	117.43487	0.00000	116.08780	116.08780		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	350.62500	350.62500	0.00000	347.87800	347.87800		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	358.99200	358.99200	0.00000	356.17900	356.17900		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	366.96600	366.96600	0.00000	364.08900	364.08900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	375.11000	375.11000	0.00000	372.16900	372.16900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	383.11600	383.11600	0.00000	380.11100	380.11100		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	9.21584	103.98108	0.00000	9.24882	103.91093		2.54	0.00	0.00	0	84,927.00
R186	On 07/11/2024	Bond Future	0.00	9.26048	106.43500	0.00000	9.29824	106.36309		2.55	0.00	0.00	0	38,587.00
R186	On 06/02/2025	Bond Future	0.00	9.31351	103.45720	0.00000	9.35703	103.38349		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.38881	105.72726	0.00000	9.43995	105.65169		2.18	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.56012	102.63786	0.00000	9.62183	102.56024		1.96	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	605.58000	0.60558	0.00000	574.53000	0.57453	605.580	1.80	0.42	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	568.13000	0.56813	0.00000	596.99000	0.59699	568.130	2.12	(0.35)	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	256.58430	256.58430	0.00000	256.74271	256.74271		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	262.70657	262.70657	0.00000	262.86863	262.86863		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	263.30552	263.30552	0.00000	263.47073	263.47073		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	269.14528	269.14528	0.00000	269.31360	269.31360		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	269.52301	269.52301	0.00000	269.69569	269.69569		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	10.62447	89.42740	0.00000	10.63089	89.40301		7.32	0.00	0.00	0	118,829.00
R2030	On 01/08/2024	Bond Future	10.21 Call	436.42000	0.43642	0.00000	437.14000	0.43714	436.420	7.29	0.28	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,276.46000	1.27646	0.00000	1,272.47000	1.27247	1,276.460	7.80	0.55	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	322.36000	0.32236	0.00000	334.16000	0.33416	322.360	8.48	(0.19)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.73074	91.53770	0.00000	10.73759	91.51268		6.97	0.00	91,537.70	1	54,260.00
R2030	On 07/11/2024	Bond Future	10.21 Call	861.52000	0.86152	0.00000	858.04000	0.85804	861.520	6.84	0.33	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	1,657.02000	1.65702	0.00000	1,649.91000	1.64991	1,657.020	7.10	0.50	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	480.75000	0.48075	0.00000	489.33000	0.48933	480.750	8.04	(0.18)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.84110	89.53829	0.00000	10.84844	89.51253		6.92	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.97264	91.50243	0.00000	10.98052	91.47592		6.63	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,314.06000	1.31406	0.00000	1,307.72000	1.30772	1,314.060	6.38	0.36	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	1,880.63000	1.88063	0.00000	1,872.19000	1.87219	1,880.630	6.59	0.45	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,362.86000	1.36286	0.00000	1,374.57000	1.37457	1,362.860	7.42	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1,044.79000	1.04479	0.00000	1,054.58000	1.05458	1,044.790	7.73	(0.25)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	11.14497	89.41825	0.00000	11.15354	89.39075		6.49	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	1,539.26000	1.53926	0.00000	1,531.63000	1.53163	1,539.260	6.32	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	1,563.70000	1.56370	0.00000	1,575.49000	1.57549	1,563.700	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	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.47396	86.73008	0.00000	11.47532	86.72401		9.02	0.00	44,752,721.28	516	94,251.00
R2032	On 01/08/2024	Bond Future	11.11	Call	625.94000	0.62594	0.00000	633.73000	0.63373	625.940	9.23	0.31	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	1,719.72000	1.71972	0.00000	1,728.04000	1.72804	1,719.720	10.16	0.58	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1,033.08000	1.03308	0.00000	1,047.26000	1.04726	1,033.080	10.25	(0.40)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	359.15000	0.35915	0.00000	368.70000	0.36870	359.150	11.40	(0.17)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	241.95000	0.24195	0.00000	249.66000	0.24966	241.950	11.78	(0.12)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.60647	84.60913	0.00000	11.60792	84.60283		9.11	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,146.82000	1.14682	0.00000	1,150.66000	1.15066	1,146.820	9.22	0.35	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,154.46000	2.15446	0.00000	2,158.09000	2.15809	2,154.460	9.73	0.51	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,225.88000	2.22588	0.00000	2,229.46000	2.22946	2,225.880	9.76	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	569.28000	0.56928	0.00000	575.31000	0.57531	569.280	11.22	(0.17)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	331.50000	0.33150	0.00000	335.88000	0.33588	331.500	11.27	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.73896	86.46770	0.00000	11.74051	86.46115		8.87	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.88088	84.19708	0.00000	11.88256	84.19019		9.37	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.05098	85.96817	0.00000	12.05285	85.96073		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		12.19826	84.37415	0.00000	12.16883	84.52253		10.80	0.00	67,499,320.00	800	61,837.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,542.55000	1.54255	0.00000	1,632.57000	1.63257	1,542.550	11.47	0.51	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,028.48000	1.02848	0.00000	987.84000	0.98784	1,028.480	11.84	(0.37)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	946.17000	0.94617	0.00000	908.62000	0.90862	946.170	11.92	(0.34)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	352.88000	0.35288	0.00000	339.02000	0.33902	352.880	12.71	(0.15)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	333.33000	0.33333	0.00000	320.28000	0.32028	333.330	12.75	(0.15)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	264.71000	0.26471	0.00000	254.53000	0.25453	264.710	12.92	(0.12)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.34208	81.84972	0.00000	12.31130	82.00152		11.17	0.00	0.00	0	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,116.51000	2.11651	0.00000	2,196.32000	2.19632	2,116.510	11.44	0.47	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,078.23000	1.07823	0.00000	1,047.55000	1.04755	1,078.230	12.86	(0.25)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.48724	83.64783	0.00000	12.45510	83.80286		10.98	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.63203	80.96556	0.00000	12.59852	81.12378		11.83	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,431.86000	1.43186	0.00000	1,480.90000	1.48090	1,431.860	11.24	0.28	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,649.58000	3.64958	0.00000	3,582.44000	3.58244	3,649.580	12.28	(0.46)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,520.87000	2.52087	0.00000	2,471.97000	2.47197	2,520.870	12.98	(0.35)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.80175	82.66900	0.00000	12.76678	82.83019		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		12.58642	74.74167	0.00000	12.55202	74.91492		12.37	0.00	0.00	0	190,374.00
R2037	On 01/08/2024	Bond Future	12.11	Call	554.99000	0.55499	0.00000	611.84000	0.61184	554.990	12.14	0.26	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	582.07000	0.58207	0.00000	553.36000	0.55336	582.070	13.94	(0.23)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	171.28000	0.17128	0.00000	163.12000	0.16312	171.280	15.00	(0.08)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.72854	76.50534	0.00000	12.69265	76.68266		12.16	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.87019	73.92489	0.00000	12.83283	74.10592		12.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.02378	75.54587	0.00000	12.98488	75.73069		13.02	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,734.05000	2.73405	0.00000	2,819.34000	2.81934	2,734.050	12.82	0.43	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,596.54000	4.59654	0.00000	4,709.79000	4.70979	4,596.540	13.63	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	4,735.68000	4.73568	0.00000	4,850.60000	4.85060	4,735.680	13.69	0.59	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.20221	72.87354	0.00000	13.16165	73.06193		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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		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 01/08/2024	Bond Future	0.00	12.82726	74.65775	0.00000	12.77233	74.95008		13.10	0.00	0.00	0	41,551.00
R2040	On 01/08/2024	Bond Future	12.28 Call	484.53000	0.48453	0.00000	564.64000	0.56464	484.530	12.72	0.23	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	1,498.17000	1.49817	0.00000	1,381.16000	1.38116	1,498.170	13.79	(0.46)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	1,988.65000	1.98865	0.00000	2,174.03000	2.17403	1,988.650	13.92	0.57	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	546.85000	0.54685	0.00000	498.25000	0.49825	546.850	14.88	(0.21)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.97041	76.41948	0.00000	12.91315	76.71865		12.89	0.00	0.00	0	91,394.00
R2040	On 07/11/2024	Bond Future	12.10 Call	785.66000	0.78566	0.00000	863.75000	0.86375	785.660	12.02	0.23	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	3,660.84000	3.66084	0.00000	3,490.56000	3.49056	3,660.840	12.67	(0.60)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	2,241.75000	2.24175	0.00000	2,124.81000	2.12481	2,241.750	13.53	(0.43)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	13.11269	73.58643	0.00000	13.05310	73.89199		13.47	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.26576	75.19981	0.00000	13.20372	75.51197		13.88	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	2,805.68000	2.80568	0.00000	2,944.71000	2.94471	2,805.680	13.61	0.42	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	4,548.34000	4.54834	0.00000	4,730.70000	4.73070	4,548.340	14.39	0.56	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	4,747.34000	4.74734	0.00000	4,933.75000	4.93375	4,747.340	14.47	0.57	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	13.44231	72.26909	0.00000	13.37762	72.58749		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	12.86824	70.95315	0.00000	12.81840	71.21988		13.83	0.00	0.00	0	120,876.00
R2044	On 01/08/2024	Bond Future	13.00 Put	1,336.18000	1.33618	0.00000	1,240.85000	1.24085	1,336.180	14.80	(0.42)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	887.23000	0.88723	0.00000	820.25000	0.82025	887.230	15.28	(0.31)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	13.00477	72.62744	0.00000	12.95285	72.90044		13.64	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.14009	69.83638	0.00000	13.08610	70.11520		14.29	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.28507	71.36752	0.00000	13.22891	71.65229		14.72	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	13.45178	68.48139	0.00000	13.39326	68.77184		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	12.76407	74.02242	0.00000	12.71410	74.29612		13.49	0.00	0.00	0	247,084.00
R2048	On 07/11/2024	Bond Future	0.00	12.89849	71.31729	0.00000	12.84641	71.59736		14.10	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00	13.03223	72.88396	0.00000	12.97804	73.17002		13.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	13.16383	70.02891	0.00000	13.10751	70.32108		14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	13.31446	71.50141	0.00000	13.25583	71.79943		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	12.78277	95.23046	0.00000	12.72768	95.61666		13.51	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.91989	91.60512	0.00000	12.86238	92.00030		14.13	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.05278	93.61714	0.00000	12.99290	94.02083		13.94	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.19104	89.79763	0.00000	13.12867	90.20991		14.93	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.34647	91.68389	0.00000	13.28143	92.10457		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	12.29316	65.25290	0.00000	12.25861	65.40695		12.23	0.00	978,793.50	15	11,327.00
R209	On 07/11/2024	Bond Future	0.00	12.42297	63.63544	0.00000	12.38699	63.79311		12.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.54975	65.03330	0.00000	12.51240	65.19428		12.47	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.68244	63.30273	0.00000	12.64364	63.46712		13.44	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.83408	64.63426	0.00000	12.79378	64.80184		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	238.72330	238.72330	0.00000	238.60298	238.60298		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024	Bond Future	0.00	241.07321	241.07321	0.00000	240.94899	240.94899		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	Contracts Traded	Open Interest
R210	On 06/02/2025	Bond Future	0.00	246.42623	246.42623	0.00000	246.29879	246.29879	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.46489	248.46489	0.00000	248.33574	248.33574	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.75975	253.75975	0.00000	253.62681	253.62681	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	11.11490	84.18824	0.00000	11.12127	84.16267	8.38	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.23922	82.61345	0.00000	11.24597	82.58719	8.37	0.00	885,533,570.55	10,719	52,707.00
R213	On 06/02/2025	Bond Future	0.00	11.36806	84.42852	0.00000	11.37522	84.40154	8.08	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.49886	82.71830	0.00000	11.50647	82.69054	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.66195	84.46020	0.00000	11.67010	84.43150	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	12.62015	60.68889	0.00000	12.57021	60.91630	13.54	0.00	0.00	0	11,957.00
R214	On 07/11/2024	Bond Future	0.00	12.74817	58.81389	0.00000	12.69627	59.04659	14.09	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.87533	60.10592	0.00000	12.82148	60.34363	13.92	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.00050	58.11603	0.00000	12.94468	58.35886	15.16	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.14381	59.33867	0.00000	13.08590	59.58633	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 :										1,017,834,563.03		12,053	1,690,429.00
Grand Total:										1,017,834,563.03		12,053	1,690,429.00