

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2024

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	958.08700	958.08700	0.00000	953.45000	953.45000		0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	980.73900	980.73900	0.00000	975.95500	975.95500		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,002.24500	1,002.24500	0.00000	997.41100	997.41100		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.20400	1,024.20400	0.00000	1,019.33000	1,019.33000		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,045.93500	1,045.93500	0.00000	1,040.87900	1,040.87900		0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,106.19600	1,106.19600	0.00000	1,096.63000	1,096.63000		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,132.34900	1,132.34900	0.00000	1,122.51500	1,122.51500		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,157.18100	1,157.18100	0.00000	1,147.19300	1,147.19300		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,182.53400	1,182.53400	0.00000	1,172.40300	1,172.40300		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,207.62400	1,207.62400	0.00000	1,197.18800	1,197.18800		0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	963.95700	963.95700	0.00000	955.92200	955.92200		0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	986.74700	986.74700	0.00000	978.48500	978.48500		0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,008.38500	1,008.38500	0.00000	999.99700	999.99700		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,030.47900	1,030.47900	0.00000	1,021.97200	1,021.97200		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,052.34300	1,052.34300	0.00000	1,043.57700	1,043.57700		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	12.98862	74.08770	0.00000	13.16541	73.35331		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.17254	72.05553	0.00000	13.35880	71.30077		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.36011	73.65145	0.00000	13.55421	72.88407		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.55315	71.47514	0.00000	13.75526	70.69557		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.77086	73.00076	0.00000	13.98444	72.19877		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	13.33774	69.76837	0.00000	13.53945	68.79039		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.49854	67.16741	0.00000	13.70999	66.16336		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.65449	68.65453	0.00000	13.87398	67.63212		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.82074	65.90328	0.00000	14.04881	64.86277		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	14.00063	67.30725	0.00000	14.23988	66.23899		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	949.59500	949.59500	0.00000	941.79800	941.79800		0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	972.04600	972.04600	0.00000	964.02800	964.02800		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	993.36200	993.36200	0.00000	985.22200	985.22200		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,015.12600	1,015.12600	0.00000	1,006.87300	1,006.87300		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,036.66400	1,036.66400	0.00000	1,028.15900	1,028.15900		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	181.96876	181.96876	0.00000	181.93941	181.93941		0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.31843	186.31843	0.00000	186.28131	186.28131		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	130.61449	130.61449	0.00000	130.59240	130.59240		0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	132.33180	132.33180	0.00000	132.30410	132.30410		0.00	0.00	0	62.00
I2029	On 06/02/2025		Bond Future	0.00	135.26395	135.26395	0.00000	135.24306	135.24306		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	136.81781	136.81781	0.00000	136.80535	136.80535		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.74725	139.74725	0.00000	139.72387	139.72387		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	122.65707	122.65707	0.00000	122.63516	122.63516		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.08611	124.08611	0.00000	124.05896	124.05896		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.83566	126.83566	0.00000	126.81483	126.81483		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.10245	128.10245	0.00000	128.08947	128.08947		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.84536	130.84536	0.00000	130.82214	130.82214		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	130.56349	130.56349	0.00000	131.12210	131.12210		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.68436	133.68436	0.00000	134.25123	134.25123		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.52105	134.52105	0.00000	135.10795	135.10795		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.49660	137.49660	0.00000	138.10554	138.10554		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.26581	138.26581	0.00000	138.87711	138.87711		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	113.16937	113.16937	0.00000	113.48780	113.48780		0.00	0.00	0.00	0	12,498.00
I2046	On 07/11/2024	Bond Future	0.00	113.66698	113.66698	0.00000	113.98879	113.98879		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.18540	116.18540	0.00000	116.52065	116.52065		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.49442	116.49442	0.00000	116.84477	116.84477		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	118.98707	118.98707	0.00000	119.33570	119.33570		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	111.49768	111.49768	0.00000	111.94493	111.94493		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	114.16280	114.16280	0.00000	114.61659	114.61659		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	114.32455	114.32455	0.00000	114.79477	114.79477		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	116.85333	116.85333	0.00000	117.34159	117.34159		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	116.93112	116.93112	0.00000	117.42068	117.42068		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	349.00000	349.00000	0.00000	349.61000	349.61000		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	357.34200	357.34200	0.00000	357.95300	357.95300		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	365.26100	365.26100	0.00000	365.90500	365.90500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	373.34500	373.34500	0.00000	374.02700	374.02700		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	381.34500	381.34500	0.00000	382.01400	382.01400		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	9.16363	104.09226	9.25596	103.89576		2.54	0.00	0.00	0	84,411.00
R186	On 07/11/2024		Bond Future	0.00	9.19846	106.55325	9.30613	106.34808		2.58	0.00	0.00	0	23,884.00
R186	On 06/02/2025		Bond Future	0.00	9.24520	103.57303	9.36543	103.36927		2.50	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.31277	105.83976	9.44886	105.63853		2.23	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.46058	102.76325	9.63045	102.54940		2.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	674.45000	0.67445	567.45000	0.56745	674.450	1.84	0.45	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	538.33000	0.53833	597.85000	0.59785	538.330	2.16	(0.34)	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	257.81245	257.81245	257.76583	257.76583		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024		Bond Future	0.00	263.97521	263.97521	263.91754	263.91754		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	264.58933	264.58933	264.54493	264.54493		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.44258	270.44258	270.41478	270.41478		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	270.87250	270.87250	270.82324	270.82324		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	10.58700	89.56990	10.70257	89.13129		7.46	0.00	140,803,882.80	1,572	118,774.00
R2030	On 01/08/2024		Bond Future	10.21 Call	439.48000	0.43948	346.13000	0.34613	439.480	7.17	0.29	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,314.15000	1.31415	1,099.87000	1.09987	1,314.150	7.70	0.58	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	270.53000	0.27053	367.49000	0.36749	270.530	8.42	(0.17)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.68981	91.68738	10.81379	91.23494		7.10	0.00	0.00	0	54,161.00
R2030	On 07/11/2024		Bond Future	10.21 Call	925.93000	0.92593	756.91000	0.75691	925.930	6.97	0.34	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	1,747.61000	1.74761	1,498.46000	1.49846	1,747.610	7.23	0.52	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	465.92000	0.46592	529.21000	0.52921	465.920	8.19	(0.17)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.79884	89.68680	10.92923	89.22958		7.05	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.92914	91.64895	11.06634	91.18782		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,407.22000	1.40722	1,199.07000	1.19907	1,407.220	6.53	0.37	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	1,988.90000	1.98890	1,736.53000	1.73653	1,988.900	6.74	0.46	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1,357.08000	1.35708	1,456.69000	1.45669	1,357.080	7.58	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1,044.77000	1.04477	1,118.70000	1.11870	1,044.770	7.89	(0.24)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	11.09562	89.57681	11.24479	89.09860		6.63	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	1,592.59000	1.59259	1,416.80000	1.41680	1,592.590	6.32	0.39	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
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	12.80378	74.78249	0.00000	13.00039	73.74800	13.22	0.00	2,467,822.17	33	42,643.00
R2040	On 01/08/2024		Bond Future	12.28 Call	456.45000	0.45645	0.00000	293.64000	0.29364	456.450	12.42	0.22	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	1,360.19000	1.36019	0.00000	1,930.83000	1.93083	1,360.190	13.45	(0.45)	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	1,980.32000	1.98032	0.00000	1,478.52000	1.47852	1,980.320	13.58	0.59	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	462.74000	0.46274	0.00000	742.50000	0.74250	462.740	14.56	(0.19)	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.94532	76.55034	0.00000	13.15093	75.48853	13.03	0.00	0.00	0	91,394.00
R2040	On 07/11/2024		Bond Future	12.10 Call	775.23000	0.77523	0.00000	579.89000	0.57989	775.230	11.87	0.23	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	3,514.84000	3.51484	0.00000	4,235.25000	4.23525	3,514.840	12.44	(0.60)	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	2,111.51000	2.11151	0.00000	2,648.31000	2.64831	2,111.510	13.28	(0.42)	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	13.08730	73.71638	0.00000	13.30063	72.63555	13.64	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	13.24017	75.32832	0.00000	13.46142	74.22882	13.91	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	2,780.68000	2.78068	0.00000	2,404.77000	2.40477	2,780.680	13.39	0.42	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	4,528.31000	4.52831	0.00000	4,011.59000	4.01159	4,528.310	14.13	0.56	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	4,729.42000	4.72942	0.00000	4,197.68000	4.19768	4,729.420	14.21	0.58	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	13.41408	72.40777	0.00000	13.64635	71.27894	14.36	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	12.86049	70.99451	0.00000	13.05184	69.98492	13.91	0.00	5,395,582.76	76	120,886.00
R2044	On 01/08/2024		Bond Future	13.00 Put	1,180.36000	1.18036	0.00000	1,760.61000	1.76061	1,180.360	13.91	(0.41)	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	750.04000	0.75004	0.00000	1,198.16000	1.19816	750.040	14.39	(0.29)	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	12.99611	72.67285	0.00000	13.19608	71.63666	13.73	0.00	0.00	0	234.00
R2044	On 06/02/2025		Bond Future	0.00	13.13177	69.87923	0.00000	13.33915	68.82435	14.41	0.00	0.00	0	0.00
R2044	On 08/05/2025		Bond Future	0.00	13.27723	71.40716	0.00000	13.49221	70.33393	14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	13.44217	68.52894	0.00000	13.66772	67.42724	15.20	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	12.75716	74.06016	0.00000	12.92770	73.13925	13.50	0.00	102,647,381.76	1,386	251,750.00
R2048	On 07/11/2024		Bond Future	0.00	12.89073	71.35890	0.00000	13.06912	70.41351	14.16	0.00	0.00	0	11,427.00
R2048	On 06/02/2025		Bond Future	0.00	13.02482	72.92296	0.00000	13.20986	71.96083	13.97	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	13.15692	70.06464	0.00000	13.34851	69.08619	14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	13.30587	71.54493	0.00000	13.50676	70.54006	14.41	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	12.77555	95.28090	0.00000	12.96681	93.96187	13.52	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.91177	91.66072	0.00000	13.11215	90.30689	14.18	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	13.04502	93.66926	0.00000	13.25306	92.29105	13.99	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	13.18376	89.84557	0.00000	13.39978	88.44328	14.51	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	13.33745	91.74201	0.00000	13.56417	90.30265	14.11	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.28120	65.30617	0.00000	12.45671	64.53068	12.36	0.00	9,795,925.50	150	11,477.00
R209	On 07/11/2024		Bond Future	0.00	12.40989	63.69270	0.00000	12.59329	62.89640	12.81	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.53690	65.08862	0.00000	12.72664	64.27850	12.66	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	12.66995	63.35559	0.00000	12.86623	62.53196	13.53	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	12.81957	64.69452	0.00000	13.02506	63.84834	13.16	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.07327	239.07327	0.00000	239.03444	239.03444	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	241.44162	241.44162	0.00000	241.39260	241.39260	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.79121	246.79121	0.00000	246.75459	246.75459	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.82355	248.82355	0.00000	248.80249	248.80249	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.14981	254.14981	0.00000	254.10880	254.10880	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	11.08799	84.29636	0.00000	11.19774	83.85652	8.49	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.20991	82.72756	0.00000	11.32666	82.27419	8.49	0.00	0.00	0	52,707.00
R213	On 06/02/2025	Bond Future	0.00	11.33821	84.54110	0.00000	11.46015	84.08241	8.18	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.46868	82.82854	0.00000	11.59583	82.36535	8.46	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.62771	84.58091	0.00000	11.76413	84.10128	8.02	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	12.59825	60.78844	0.00000	12.79911	59.88524	13.62	0.00	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.72485	58.91827	0.00000	12.93422	57.99153	14.22	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.85178	60.20969	0.00000	13.06843	59.26592	14.06	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.97686	58.21867	0.00000	13.20069	57.25814	15.17	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.11790	59.44927	0.00000	13.35158	58.46369	14.78	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 :										312,250,345.29		3,827	1,666,074.00
Grand Total:										312,250,345.29		3,827	1,666,074.00