

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2024

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	968.95600	968.95600	0.00000	963.73200	963.73200		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.86800	991.86800	0.00000	986.51900	986.51900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,013.62700	1,013.62700	0.00000	1,008.15900	1,008.15900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,035.84500	1,035.84500	0.00000	1,030.25500	1,030.25500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,057.83900	1,057.83900	0.00000	1,052.12600	1,052.12600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,122.15500	1,122.15500	0.00000	1,113.52900	1,113.52900		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,148.69000	1,148.69000	0.00000	1,139.85900	1,139.85900		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,173.88900	1,173.88900	0.00000	1,164.86200	1,164.86200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,199.62000	1,199.62000	0.00000	1,190.39200	1,190.39200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,225.09100	1,225.09100	0.00000	1,215.66300	1,215.66300		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	976.79000	976.79000	0.00000	969.69700	969.69700		0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	999.88600	999.88600	0.00000	992.62500	992.62500		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,021.82200	1,021.82200	0.00000	1,014.39900	1,014.39900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,044.22000	1,044.22000	0.00000	1,036.63200	1,036.63200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,066.39100	1,066.39100	0.00000	1,058.63800	1,058.63800		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.73363	75.16509	0.00000	12.88928	74.50486		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.90497	73.15881	0.00000	13.06828	72.48273		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.07979	74.77957	0.00000	13.25086	74.08830		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.25948	72.62859	0.00000	13.43867	71.92184		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.46270	74.17961	0.00000	13.65069	73.45739		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	13.08381	71.03359	0.00000	13.23373	70.28195		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.23328	68.46301	0.00000	13.38986	67.69331		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.37824	69.97920	0.00000	13.54127	69.19226		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.53262	67.25759	0.00000	13.70262	66.45304		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.70009	68.69120	0.00000	13.87737	67.86909		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	962.20600	962.20600	0.00000	955.27100	955.27100		0.00	0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	984.95800	984.95800	0.00000	977.85800	977.85800		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,006.56500	1,006.56500	0.00000	999.30800	999.30800		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,028.62900	1,028.62900	0.00000	1,021.21000	1,021.21000		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,050.46900	1,050.46900	0.00000	1,042.88900	1,042.88900		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	182.05558	182.05558	0.00000	181.99531	181.99531		0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.40766	186.40766	0.00000	186.34579	186.34579		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	131.82803	131.82803	0.00000	130.98552	130.98552		0.00	20,433,344.65	0.00	155	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	133.57435	133.57435	0.00000	132.71178	132.71178		0.00	0.00	0.00	0	62.00
I2029	On 06/02/2025		Bond Future	0.00	136.53473	136.53473	0.00000	135.65272	135.65272		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	138.11633	138.11633	0.00000	137.21547	137.21547		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.07472	141.07472	0.00000	140.15399	140.15399		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	123.64747	123.64747	0.00000	122.67713	122.67713		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.10035	125.10035	0.00000	124.10684	124.10684		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.87291	127.87291	0.00000	126.85714	126.85714		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.16238	129.16238	0.00000	128.12469	128.12469		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	131.92908	131.92908	0.00000	130.86854	130.86854		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	132.21884	132.21884	0.00000	130.58598	130.58598		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	135.37959	135.37959	0.00000	133.70757	133.70757		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	136.25349	136.25349	0.00000	134.54494	134.54494		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.26796	139.26796	0.00000	137.52141	137.52141		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.07471	140.07471	0.00000	138.29172	138.29172		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	115.08920	115.08920	0.00000	113.18846	113.18846		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	115.63253	115.63253	0.00000	113.68668	113.68668		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	118.19497	118.19497	0.00000	116.20569	116.20569		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.54755	118.54755	0.00000	116.51551	116.51551		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.08493	121.08493	0.00000	119.00896	119.00896		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	114.09736	114.09736	0.00000	111.98530	111.98530		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	116.82489	116.82489	0.00000	114.66230	114.66230		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	117.04534	117.04534	0.00000	114.83546	114.83546		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.63506	119.63506	0.00000	117.37590	117.37590		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.77138	119.77138	0.00000	117.46524	117.46524		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	353.38300	353.38300	0.00000	349.57800	349.57800		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	361.83200	361.83200	0.00000	357.93500	357.93500		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.85400	369.85400	0.00000	365.86900	365.86900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.04300	378.04300	0.00000	373.96900	373.96900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	386.15000	386.15000	0.00000	381.98800	381.98800		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	8.97578	104.49355	0.00000	9.05623	104.32144		2.54	0.00	46,186,149.10	442	84,715.00
R186	On 07/11/2024	Bond Future	0.00	8.98364	106.96420	0.00000	9.07564	106.78794		2.58	0.00	0.00	0	23,884.00
R186	On 06/02/2025	Bond Future	0.00	8.99813	103.99345	0.00000	9.10395	103.81311		2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.02308	106.26992	0.00000	9.14718	106.08534		2.23	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.11252	103.20341	0.00000	9.26165	103.01449		2.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	885.26000	0.88526	0.00000	789.48000	0.78948	885.260	1.84	0.53	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	401.36000	0.40136	0.00000	455.92000	0.45592	401.360	2.16	(0.27)	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	259.52193	259.52193	0.00000	258.05766	258.05766		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	265.72583	265.72583	0.00000	264.22651	264.22651		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	266.37833	266.37833	0.00000	264.84669	264.84669		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.27255	272.27255	0.00000	270.70641	270.70641		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	272.73946	272.73946	0.00000	271.14296	271.14296		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	10.31570	90.61013	0.00000	10.44608	90.10836		7.46	0.00	140,717,531.89	1,553	117,075.00
R2030	On 01/08/2024	Bond Future	10.21 Call	779.34000	0.77934	0.00000	588.34000	0.58834	779.340	7.17	0.44	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,955.00000	1.95500	0.00000	1,617.31000	1.61731	1,955.000	7.70	0.72	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	116.76000	0.11676	0.00000	173.90000	0.17390	116.760	8.42	(0.09)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.40102	92.75238	0.00000	10.53980	92.23864		7.10	0.00	616,988,831.76	6,652	39,866.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,321.66000	1.32166	0.00000	1,113.19000	1.11319	1,321.660	6.97	0.44	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,327.57000	2.32757	0.00000	2,029.49000	2.02949	2,327.570	7.23	0.61	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	295.40000	0.29540	0.00000	366.78000	0.36678	295.400	8.19	(0.12)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.49164	90.77555	0.00000	10.63925	90.25037		7.05	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.60153	92.76204	0.00000	10.75894	92.22510		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,845.84000	1.84584	0.00000	1,620.92000	1.62092	1,845.840	6.53	0.44	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,526.57000	2.52657	0.00000	2,253.58000	2.25358	2,526.570	6.74	0.53	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,034.61000	1.03461	0.00000	1,179.01000	1.17901	1,034.610	7.58	(0.25)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	787.50000	0.78750	0.00000	901.82000	0.90182	787.500	7.89	(0.20)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.74472	90.71431	0.00000	10.91331	90.16558		6.63	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	2,060.73000	2.06073	0.00000	1,822.12000	1.82212	2,060.730	6.32	0.46	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	ContractsTraded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	1,163.33000	1.16333	0.00000	1,313.50000	1.31350	1,163.330	7.44	(0.26)	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	11.22790	87.83823	0.00000	11.34222	87.32104		9.13	0.00	0.00	0	94,251.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	910.65000	0.91065	0.00000	715.18000	0.71518	910.650	8.83	0.43	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50 Call	1,962.49000	1.96249	0.00000	1,649.97000	1.64997	1,962.490	9.66	0.66	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	2,317.39000	2.31739	0.00000	1,976.80000	1.97680	2,317.390	9.89	0.71	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	551.67000	0.55167	0.00000	716.44000	0.71644	551.670	10.00	(0.27)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	159.89000	0.15989	0.00000	220.41000	0.22041	159.890	11.30	(0.09)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	101.12000	0.10112	0.00000	142.11000	0.14211	101.120	11.71	(0.06)	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	11.34653	85.74724	0.00000	11.46690	85.21775		9.27	0.00	0.00	0	52,889.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	1,529.46000	1.52946	0.00000	1,319.74000	1.31974	1,529.460	9.15	0.43	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	2,717.19000	2.71719	0.00000	2,417.30000	2.41730	2,717.190	9.63	0.60	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,799.56000	2.79956	0.00000	2,494.62000	2.49462	2,799.560	9.66	0.61	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	365.73000	0.36573	0.00000	437.66000	0.43766	365.730	11.13	(0.12)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	222.22000	0.22222	0.00000	269.40000	0.26940	222.220	11.47	(0.08)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.46683	87.62696	0.00000	11.59330	87.08565		8.99	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	11.59579	85.37723	0.00000	11.72883	84.82386		9.47	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	11.74847	87.18243	0.00000	11.88865	86.61696		9.08	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	11.94738	85.65138	0.00000	12.09216	84.91089		10.94	0.00	98,327,784.24	1,148	68,207.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	2,158.65000	2.15865	0.00000	1,721.15000	1.72115	2,158.650	11.24	0.65	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.45 Put	531.37000	0.53137	0.00000	744.15000	0.74415	531.370	11.61	(0.24)	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.50 Put	479.22000	0.47922	0.00000	676.28000	0.67628	479.220	11.69	(0.22)	0.00	0	2,740.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	144.06000	0.14406	0.00000	220.14000	0.22014	144.060	12.52	(0.08)	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	134.44000	0.13444	0.00000	206.29000	0.20629	134.440	12.57	(0.07)	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20 Put	101.66000	0.10166	0.00000	158.61000	0.15861	101.660	12.74	(0.06)	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	12.07888	83.16075	0.00000	12.23034	82.40270		11.35	0.00	0.00	0	84,386.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	2,698.40000	2.69840	0.00000	2,304.91000	2.30491	2,698.400	11.28	0.55	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	725.17000	0.72517	0.00000	886.16000	0.88616	725.170	12.73	(0.19)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	12.21304	84.98398	0.00000	12.37129	84.20910		11.16	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.34672	82.32670	0.00000	12.51193	81.53464		11.93	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	1,803.62000	1.80362	0.00000	1,559.34000	1.55934	1,803.620	11.20	0.33	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	2,972.26000	2.97226	0.00000	3,312.83000	3.31283	2,972.260	12.13	(0.41)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	2,005.34000	2.00534	0.00000	2,255.91000	2.25591	2,005.340	12.83	(0.30)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	12.50150	84.06779	0.00000	12.67432	83.25854		11.53	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	12.31929	76.10249	0.00000	12.46925	75.33416		12.50	0.00	17,655,777.68	232	189,749.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	880.38000	0.88038	0.00000	630.35000	0.63035	880.380	11.87	0.38	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	251.75000	0.25175	0.00000	376.12000	0.37612	251.750	13.67	(0.13)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	56.83000	0.05683	0.00000	92.86000	0.09286	56.830	14.77	(0.03)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.44922	77.90174	0.00000	12.60563	77.11516		12.32	0.00	199,116,847.44	2,556	12,513.00	
R2037	On 06/02/2025	Bond Future	0.00	12.57993	75.34846	0.00000	12.74288	74.54444		12.84	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	12.72215	76.99669	0.00000	12.89196	76.17489		13.07	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	3,306.32000	3.30632	0.00000	2,925.52000	2.92552	3,306.320	12.64	0.49	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	5,375.79000	5.37579	0.00000	4,871.76000	4.87176	5,375.790	13.41	0.64	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	5,528.10000	5.52810	0.00000	5,016.74000	5.01674	5,528.100	13.47	0.64	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	12.88552	74.36329	0.00000	13.06286	73.52372		13.44	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	

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	
											Option					
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	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		12.56012	76.09644	0.00000	12.70492	75.31129		13.22	0.00	0.00	0	42,643.00	
R2040	On 01/08/2024	Bond Future	12.28	Call	778.90000	0.77890	0.00000	554.14000	0.55414	778.900	12.42	0.34	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	803.39000	0.80339	0.00000	1,095.25000	1.09525	803.390	13.45	(0.32)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	2,784.61000	2.78461	0.00000	2,263.97000	2.26397	2,784.610	13.58	0.72	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	228.88000	0.22888	0.00000	341.14000	0.34114	228.880	14.56	(0.11)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		12.69134	77.89553	0.00000	12.84225	77.09170		13.03	0.00	412,534,726.88	5,296	80,847.00	
R2040	On 07/11/2024	Bond Future	12.10	Call	1,111.77000	1.11177	0.00000	890.73000	0.89073	1,111.770	11.87	0.31	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	12.60	Put	2,731.46000	2.73146	0.00000	3,174.96000	3.17496	2,731.460	12.44	(0.52)	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	13.15	Put	1,568.21000	1.56821	0.00000	1,868.38000	1.86838	1,568.210	13.28	(0.34)	0.00	0	640.00	
R2040	On 06/02/2025	Bond Future	0.00		12.82286	75.09141	0.00000	12.97995	74.26981		13.64	0.00	0.00	0	14.00	
R2040	On 08/05/2025	Bond Future	0.00		12.96477	76.73385	0.00000	13.12834	75.89404		13.91	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	3,392.23000	3.39223	0.00000	3,009.37000	3.00937	3,392.230	13.39	0.48	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	5,334.78000	5.33478	0.00000	4,835.51000	4.83551	5,334.780	14.13	0.62	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	5,554.21000	5.55421	0.00000	5,044.12000	5.04412	5,554.210	14.21	0.63	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		13.12660	73.84386	0.00000	13.29730	72.98587		14.36	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		12.61192	72.34310	0.00000	12.76173	71.52523		13.91	0.00	14,902,678.60	206	120,451.00	
R2044	On 01/08/2024	Bond Future	13.00	Put	663.59000	0.66359	0.00000	935.55000	0.93555	663.590	13.91	(0.28)	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25	Put	389.23000	0.38923	0.00000	572.10000	0.57210	389.230	14.39	(0.18)	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00		12.73724	74.05339	0.00000	12.89322	73.21618		13.73	0.00	0.00	0	234.00	
R2044	On 06/02/2025	Bond Future	0.00		12.86243	71.29043	0.00000	13.02469	70.43461		14.41	0.00	0.00	0	0.00	
R2044	On 08/05/2025	Bond Future	0.00		12.99694	72.84963	0.00000	13.16575	71.97492		14.70	0.00	0.00	0	0.00	
R2044	On 07/08/2025	Bond Future	0.00		13.14980	70.00267	0.00000	13.32583	69.10909		15.20	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		12.51422	75.41002	0.00000	12.65864	74.60210		13.50	0.00	754,100.20	10	251,745.00	
R2048	On 07/11/2024	Bond Future	0.00		12.63755	72.74084	0.00000	12.78802	71.91374		14.16	0.00	581,926.72	8	11,427.00	
R2048	On 06/02/2025	Bond Future	0.00		12.76129	74.33551	0.00000	12.91787	73.49012		13.97	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025	Bond Future	0.00		12.88290	71.50853	0.00000	13.04567	70.64443		14.78	0.00	0.00	0	0.00	
R2048	On 07/08/2025	Bond Future	0.00		13.02036	73.02007	0.00000	13.18990	72.13734		14.41	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		12.52206	97.08523	0.00000	12.67688	95.97549		13.52	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		12.64719	93.50780	0.00000	12.80875	92.37172		14.18	0.00	0.00	0	0.00	
R2053	On 06/02/2025	Bond Future	0.00		12.76948	95.55731	0.00000	12.93768	94.39612		13.99	0.00	0.00	0	0.00	
R2053	On 08/05/2025	Bond Future	0.00		12.89663	91.77548	0.00000	13.07185	90.58861		14.51	0.00	0.00	0	0.00	
R2053	On 07/08/2025	Bond Future	0.00		13.03788	93.71369	0.00000	13.22063	92.50123		14.11	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		12.02821	66.44757	0.00000	12.18276	65.74695		12.36	0.00	0.00	0	11,477.00	
R209	On 07/11/2024	Bond Future	0.00		12.14646	64.86116	0.00000	12.30737	64.14394		12.81	0.00	0.00	0	5,237.00	
R209	On 06/02/2025	Bond Future	0.00		12.26317	66.28304	0.00000	12.43035	65.54990		12.66	0.00	0.00	0	0.00	
R209	On 08/05/2025	Bond Future	0.00		12.38537	64.57648	0.00000	12.55915	63.82713		13.53	0.00	0.00	0	0.00	
R209	On 07/08/2025	Bond Future	0.00		12.52345	65.94187	0.00000	12.70424	65.17636		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	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		239.82074	239.82074	0.00000	239.10854	239.10854		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
									Option				
R210	On 07/11/2024	Bond Future	0.00	242.20677	242.20677	0.00000	241.47783	241.47783		0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.57451	247.57451	0.00000	246.82885	246.82885		0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.62302	249.62302	0.00000	248.86266	248.86266		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.96847	254.96847	0.00000	254.19076	254.19076		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	0.00
R213	On 01/08/2024	Bond Future	0.00	10.84377	85.28586	0.00000	10.96324	84.79994		8.49	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	10.95194	83.74059	0.00000	11.07812	83.24314		8.49	0.00	0	52,519.00
R213	On 06/02/2025	Bond Future	0.00	11.06600	85.57672	0.00000	11.19914	85.06816		8.18	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.18137	83.88729	0.00000	11.32189	83.36735		8.46	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.32359	85.66282	0.00000	11.47232	85.13151		8.02	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	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	0.00
R214	On 01/08/2024	Bond Future	0.00	12.34561	61.95639	0.00000	12.49485	61.26210		13.62	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.46231	60.11391	0.00000	12.61736	59.40321		14.22	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.57928	61.43188	0.00000	12.74019	60.70538		14.06	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.69430	59.46795	0.00000	12.86111	58.72540		15.17	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.82444	60.72553	0.00000	12.99765	59.96697		14.78	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	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	0.00
Total for Derivatives :										1,568,199,699.16	18,258	1,643,390.00	
Grand Total:										1,568,199,699.16	18,258	1,643,390.00	