

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2024

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	972.36500	972.36500	0.00000	968.95600	968.95600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.35800	995.35800	0.00000	991.86800	991.86800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,017.19600	1,017.19600	0.00000	1,013.62700	1,013.62700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,039.49500	1,039.49500	0.00000	1,035.84500	1,035.84500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,061.57000	1,061.57000	0.00000	1,057.83900	1,057.83900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,128.77300	1,128.77300	0.00000	1,122.15500	1,122.15500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,155.46400	1,155.46400	0.00000	1,148.69000	1,148.69000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,180.81500	1,180.81500	0.00000	1,173.88900	1,173.88900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,206.70100	1,206.70100	0.00000	1,199.62000	1,199.62000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,232.32700	1,232.32700	0.00000	1,225.09100	1,225.09100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	981.21500	981.21500	0.00000	976.79000	976.79000	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,004.41800	1,004.41800	0.00000	999.88600	999.88600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,026.45400	1,026.45400	0.00000	1,021.82200	1,021.82200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,048.95600	1,048.95600	0.00000	1,044.22000	1,044.22000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,071.23200	1,071.23200	0.00000	1,066.39100	1,066.39100	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	12.63469	75.58900	0.00000	12.73363	75.16509	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.80113	73.59312	0.00000	12.90497	73.15881	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.97091	75.22419	0.00000	13.07979	74.77957	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.14528	73.08386	0.00000	13.25948	72.62859	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.34265	74.64592	0.00000	13.46270	74.17961	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	12.99608	71.47977	0.00000	13.08381	71.03359	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.14165	68.92014	0.00000	13.23328	68.46301	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.28277	70.44709	0.00000	13.37824	69.97920	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.43298	67.73660	0.00000	13.53262	67.25759	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.59601	69.18171	0.00000	13.70009	68.69120	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	966.57400	966.57400	0.00000	962.20600	962.20600	0.00	0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	989.43000	989.43000	0.00000	984.95800	984.95800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,011.13800	1,011.13800	0.00000	1,006.56500	1,006.56500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,033.30400	1,033.30400	0.00000	1,028.62900	1,028.62900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,055.24800	1,055.24800	0.00000	1,050.46900	1,050.46900	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	182.12784	182.12784	0.00000	182.05558	182.05558	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.48235	186.48235	0.00000	186.40766	186.40766	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	131.72977	131.72977	0.00000	131.82803	131.82803	0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	133.47427	133.47427	0.00000	133.57435	133.57435	0.00	0.00	8,275,404.74	62	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.43361	136.43361	0.00000	136.53473	136.53473	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	138.01440	138.01440	0.00000	138.11633	138.11633		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.97282	140.97282	0.00000	141.07472	141.07472		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	123.82233	123.82233	0.00000	123.64747	123.64747		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.27986	125.27986	0.00000	125.10035	125.10035		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.05756	128.05756	0.00000	127.87291	127.87291		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.35246	129.35246	0.00000	129.16238	129.16238		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.12532	132.12532	0.00000	131.92908	131.92908		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	132.30791	132.30791	0.00000	132.21884	132.21884		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	135.47120	135.47120	0.00000	135.37959	135.37959		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	136.34847	136.34847	0.00000	136.25349	136.25349		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.36656	139.36656	0.00000	139.26796	139.26796		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.17765	140.17765	0.00000	140.07471	140.07471		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	114.81990	114.81990	0.00000	115.08920	115.08920		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	115.35728	115.35728	0.00000	115.63253	115.63253		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	117.91470	117.91470	0.00000	118.19497	118.19497		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.26225	118.26225	0.00000	118.54755	118.54755		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	120.79566	120.79566	0.00000	121.08493	121.08493		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	114.07829	114.07829	0.00000	114.09736	114.09736		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	116.80567	116.80567	0.00000	116.82489	116.82489		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	117.02695	117.02695	0.00000	117.04534	117.04534		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.61737	119.61737	0.00000	119.63506	119.63506		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.75530	119.75530	0.00000	119.77138	119.77138		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	353.24100	353.24100	0.00000	353.38300	353.38300		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	361.68600	361.68600	0.00000	361.83200	361.83200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.70500	369.70500	0.00000	369.85400	369.85400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.89200	377.89200	0.00000	378.04300	378.04300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	385.99700	385.99700	0.00000	386.15000	386.15000		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	8.95876	104.53000	0.00000	8.97578	104.49355		2.54	0.00	425,750,690.00	4,073	83,063.00
R186	On 07/11/2024	Bond Future	0.00	8.96402	107.00184	0.00000	8.98364	106.96420		2.58	0.00	642,011.04	6	23,884.00
R186	On 06/02/2025	Bond Future	0.00	8.97504	104.03286	0.00000	8.99813	103.99345		2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.99534	106.31124	0.00000	9.02308	106.26992		2.23	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.07790	103.24734	0.00000	9.11252	103.20341		2.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	907.79000	0.90779	0.00000	885.26000	0.88526	907.790	1.84	0.54	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	388.69000	0.38869	0.00000	401.36000	0.40136	388.690	2.16	(0.26)	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	259.89502	259.89502	0.00000	259.52193	259.52193		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	266.10901	266.10901	0.00000	265.72583	265.72583		0.00	0.00	15,966,540.60	60	520.00
R202	On 06/02/2025	Bond Future	0.00	266.77237	266.77237	0.00000	266.37833	266.37833		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.67807	272.67807	0.00000	272.27255	272.27255		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	273.15804	273.15804	0.00000	272.73946	272.73946		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	10.23431	90.92513	0.00000	10.31570	90.61013		7.46	0.00	260,773,272.84	2,868	116,668.00
R2030	On 01/08/2024	Bond Future	10.21 Call	915.98000	0.91598	0.00000	779.34000	0.77934	915.980	7.17	0.49	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,181.60000	2.18160	0.00000	1,955.00000	1.95500	2,181.600	7.70	0.77	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	87.98000	0.08798	0.00000	116.76000	0.11676	87.980	8.42	(0.07)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.31433	93.07513	0.00000	10.40102	92.75238		7.10	0.00	0.00	0	39,866.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,463.27000	1.46327	0.00000	1,321.66000	1.32166	1,463.270	6.97	0.47	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,525.08000	2.52508	0.00000	2,327.57000	2.32757	2,525.080	7.23	0.64	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	255.50000	0.25550	0.00000	295.40000	0.29540	255.500	8.19	(0.11)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.39924	91.10623	0.00000	10.49164	90.77555		7.05	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.50277	93.10094	0.00000	10.60153	92.76204		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,996.59000	1.99659	0.00000	1,845.84000	1.84584	1,996.590	6.53	0.47	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,707.46000	2.70746	0.00000	2,526.57000	2.52657	2,707.460	6.74	0.56	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	949.56000	0.94956	0.00000	1,034.61000	1.03461	949.560	7.58	(0.23)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	720.44000	0.72044	0.00000	787.50000	0.78750	720.440	7.89	(0.18)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.63856	91.06196	0.00000	10.74472	90.71431		6.63	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	2,220.79000	2.22079	0.00000	2,060.73000	2.06073	2,220.790	6.32	0.48	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	1,074.28000	1.07428	0.00000	1,163.33000	1.16333	1,074.280	7.44	(0.24)	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		11.13075	88.28096	0.00000	11.22790	87.83823		9.13	0.00	18,980,406.40	215	94,251.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,104.33000	1.10433	0.00000	910.65000	0.91065	1,104.330	8.83	0.49	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	2,254.08000	2.25408	0.00000	1,962.49000	1.96249	2,254.080	9.66	0.71	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,631.30000	2.63130	0.00000	2,317.39000	2.31739	2,631.300	9.89	0.76	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	432.12000	0.43212	0.00000	551.67000	0.55167	432.120	10.00	(0.22)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	118.58000	0.11858	0.00000	159.89000	0.15989	118.580	11.30	(0.07)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	73.67000	0.07367	0.00000	101.12000	0.10112	73.670	11.71	(0.05)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.24421	86.20070	0.00000	11.34653	85.74724		9.27	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,725.23000	1.72523	0.00000	1,529.46000	1.52946	1,725.230	9.15	0.46	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,989.58000	2.98958	0.00000	2,717.19000	2.71719	2,989.580	9.63	0.63	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,076.15000	3.07615	0.00000	2,799.56000	2.79956	3,076.150	9.66	0.64	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	311.50000	0.31150	0.00000	365.73000	0.36573	311.500	11.13	(0.10)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	187.11000	0.18711	0.00000	222.22000	0.22222	187.110	11.47	(0.07)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.35920	88.09116	0.00000	11.46683	87.62696		8.99	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.48242	85.85247	0.00000	11.59579	85.37723		9.47	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.62874	87.66927	0.00000	11.74847	87.18243		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	0.00
R2035	On 01/08/2024	Bond Future	0.00		11.82973	86.26006	0.00000	11.94738	85.65138		10.94	0.00	108,687,675.60	1,260	69,452.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,559.75000	2.55975	0.00000	2,158.65000	2.15865	2,559.750	11.24	0.71	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	391.26000	0.39126	0.00000	531.37000	0.53137	391.260	11.61	(0.19)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	350.47000	0.35047	0.00000	479.22000	0.47922	350.470	11.69	(0.17)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	98.18000	0.09818	0.00000	144.06000	0.14406	98.180	12.52	(0.06)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	91.28000	0.09128	0.00000	134.44000	0.13444	91.280	12.57	(0.05)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	68.02000	0.06802	0.00000	101.66000	0.10166	68.020	12.74	(0.04)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.95579	83.78408	0.00000	12.07888	83.16075		11.35	0.00	100,540,896.00	1,200	84,386.00
R2035	On 07/11/2024	Bond Future	12.20	Call	3,049.02000	3.04902	0.00000	2,698.40000	2.69840	3,049.020	11.28	0.60	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	609.87000	0.60987	0.00000	725.17000	0.72517	609.870	12.73	(0.16)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.08435	85.62176	0.00000	12.21304	84.98398		11.16	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.21226	82.97933	0.00000	12.34672	82.32670		11.93	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,023.05000	2.02305	0.00000	1,803.62000	1.80362	2,023.050	11.20	0.36	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	2,710.01000	2.71001	0.00000	2,972.26000	2.97226	2,710.010	12.13	(0.38)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,814.45000	1.81445	0.00000	2,005.34000	2.00534	1,814.450	12.83	(0.27)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.36066	84.73567	0.00000	12.50150	84.06779		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	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.23689	76.52954	0.00000	12.31929	76.10249		12.50	0.00	2,219,356.66	29	189,749.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,041.01000	1.04101	0.00000	880.38000	0.88038	1,041.010	11.87	0.43	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	195.17000	0.19517	0.00000	251.75000	0.25175	195.170	13.67	(0.10)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	41.44000	0.04144	0.00000	56.83000	0.05683	41.440	14.77	(0.03)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.36327	78.33908	0.00000	12.44922	77.90174		12.32	0.00	0.00	0	12,513.00
R2037	On 06/02/2025	Bond Future	0.00		12.49028	75.79617	0.00000	12.57993	75.34846		12.84	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.62861	77.45501	0.00000	12.72215	76.99669		13.07	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,528.77000	3.52877	0.00000	3,306.32000	3.30632	3,528.770	12.64	0.51	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,665.79000	5.66579	0.00000	5,375.79000	5.37579	5,665.790	13.41	0.65	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,822.08000	5.82208	0.00000	5,528.10000	5.52810	5,822.080	13.47	0.66	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.78762	74.83268	0.00000	12.88552	74.36329		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	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.47258	76.57732	0.00000	12.56012	76.09644			13.22	0.00	765,773.20	10	42,643.00
R2040	On 01/08/2024	Bond Future	12.28	Call	941.09000	0.94109	0.00000	778.90000	0.77890	941.090		12.42	0.39	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	649.38000	0.64938	0.00000	803.39000	0.80339	649.380		13.45	(0.27)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	3,127.12000	3.12712	0.00000	2,784.61000	2.78461	3,127.120		13.58	0.76	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	173.65000	0.17365	0.00000	228.88000	0.22888	173.650		14.56	(0.09)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.60011	78.38801	0.00000	12.69134	77.89553			13.03	0.00	0.00	0	80,847.00
R2040	On 07/11/2024	Bond Future	12.10	Call	1,262.60000	1.26260	0.00000	1,111.77000	1.11177	1,262.600		11.87	0.34	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	2,476.89000	2.47689	0.00000	2,731.46000	2.73146	2,476.890		12.44	(0.48)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	1,399.36000	1.39936	0.00000	1,568.21000	1.56821	1,399.360		13.28	(0.31)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		12.72780	75.59547	0.00000	12.82286	75.09141			13.64	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.86570	77.24974	0.00000	12.96477	76.73385			13.91	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	3,639.28000	3.63928	0.00000	3,392.23000	3.39223	3,639.280		13.39	0.50	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	5,652.26000	5.65226	0.00000	5,334.78000	5.33478	5,652.260		14.13	0.64	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	5,878.15000	5.87815	0.00000	5,554.21000	5.55421	5,878.150		14.21	0.65	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.02304	74.37203	0.00000	13.12660	73.84386			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		12.52466	72.82673	0.00000	12.61192	72.34310			13.91	0.00	0.00	0	120,451.00
R2044	On 01/08/2024	Bond Future	13.00	Put	527.82000	0.52782	0.00000	663.59000	0.66359	527.820		13.91	(0.23)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	300.90000	0.30090	0.00000	389.23000	0.38923	300.900		14.39	(0.15)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.64638	74.54872	0.00000	12.73724	74.05339			13.73	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		12.76787	71.79723	0.00000	12.86243	71.29043			14.41	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		12.89847	73.36836	0.00000	12.99694	72.84963			14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.04696	70.53368	0.00000	13.14980	70.00267			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		12.42256	75.93127	0.00000	12.51422	75.41002			13.50	0.00	323,770,935.28	4,264	256,009.00
R2048	On 07/11/2024	Bond Future	0.00		12.54207	73.27463	0.00000	12.63755	72.74084			14.16	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00		12.66188	74.88169	0.00000	12.76129	74.33551			13.97	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		12.77950	72.06743	0.00000	12.88290	71.50853			14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.91251	73.59214	0.00000	13.02036	73.02007			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		12.43013	97.75595	0.00000	12.52206	97.08523			13.52	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.55128	94.19469	0.00000	12.64719	93.50780			14.18	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.66957	96.26020	0.00000	12.76948	95.55731			13.99	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.79250	92.49470	0.00000	12.89663	91.77548			14.51	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		12.92914	94.44982	0.00000	13.03788	93.71369			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		11.93156	66.89110	0.00000	12.02821	66.44757			12.36	0.00	0.00	0	11,477.00
R209	On 07/11/2024	Bond Future	0.00		12.04582	65.31539	0.00000	12.14646	64.86116			12.81	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.15852	66.74786	0.00000	12.26317	66.28304			12.66	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.27649	65.05214	0.00000	12.38537	64.57648			13.53	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.40998	66.42877	0.00000	12.52345	65.94187			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		239.95963	239.95963	0.00000	239.82074	239.82074			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	242.34997	242.34997	0.00000	242.20677	242.20677		0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.72301	247.72301	0.00000	247.57451	247.57451		0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.77739	249.77739	0.00000	249.62302	249.62302		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	255.13018	255.13018	0.00000	254.96847	254.96847		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	10.75231	85.66029	0.00000	10.84377	85.28586		8.49	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	10.85529	84.12416	0.00000	10.95194	83.74059		8.49	0.00	0	52,519.00
R213	On 06/02/2025	Bond Future	0.00	10.96388	85.96944	0.00000	11.06600	85.57672		8.18	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.07342	84.28948	0.00000	11.18137	83.88729		8.46	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.20902	86.07499	0.00000	11.32359	85.66282		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	12.25944	62.36310	0.00000	12.34561	61.95639		13.62	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.37277	60.53046	0.00000	12.46231	60.11391		14.22	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.48630	61.85811	0.00000	12.57928	61.43188		14.06	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.59782	59.90416	0.00000	12.69430	59.46795		15.17	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.72410	61.17205	0.00000	12.82444	60.72553		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 :										1,266,372,962.36		14,047	1,646,838.00
Grand Total:										1,266,372,962.36		14,047	1,646,838.00