

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2024

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	976.71400	976.71400	0.00000	972.36500	972.36500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	999.81100	999.81100	0.00000	995.35800	995.35800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,021.74900	1,021.74900	0.00000	1,017.19600	1,017.19600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,044.15000	1,044.15000	0.00000	1,039.49500	1,039.49500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,066.32800	1,066.32800	0.00000	1,061.57000	1,061.57000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,136.66000	1,136.66000	0.00000	1,128.77300	1,128.77300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,163.53900	1,163.53900	0.00000	1,155.46400	1,155.46400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,189.07000	1,189.07000	0.00000	1,180.81500	1,180.81500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,215.13900	1,215.13900	0.00000	1,206.70100	1,206.70100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,240.94900	1,240.94900	0.00000	1,232.32700	1,232.32700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	986.81900	986.81900	0.00000	981.21500	981.21500	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,010.15400	1,010.15400	0.00000	1,004.41800	1,004.41800	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,032.31900	1,032.31900	0.00000	1,026.45400	1,026.45400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,054.95200	1,054.95200	0.00000	1,048.95600	1,048.95600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,077.36000	1,077.36000	0.00000	1,071.23200	1,071.23200	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	12.51537	76.10464	0.00000	12.63469	75.58900	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.67598	74.12120	0.00000	12.80113	73.59312	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.83987	75.76414	0.00000	12.97091	75.22419	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.00806	73.63598	0.00000	13.14528	73.08386	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.19874	75.21021	0.00000	13.34265	74.64592	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	12.90786	71.93323	0.00000	12.99608	71.47977	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.04958	69.38452	0.00000	13.14165	68.92014	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.18697	70.92192	0.00000	13.28277	70.44709	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.33314	68.22218	0.00000	13.43298	67.73660	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.49197	69.67795	0.00000	13.59601	69.18171	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	972.13400	972.13400	0.00000	966.57400	966.57400	0.00	0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	995.12200	995.12200	0.00000	989.43000	989.43000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,016.95700	1,016.95700	0.00000	1,011.13800	1,011.13800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,039.25300	1,039.25300	0.00000	1,033.30400	1,033.30400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,061.32700	1,061.32700	0.00000	1,055.24800	1,055.24800	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	182.18728	182.18728	0.00000	182.12784	182.12784	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.54338	186.54338	0.00000	186.48235	186.48235	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	131.86691	131.86691	0.00000	131.72977	131.72977	0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	133.61486	133.61486	0.00000	133.47427	133.47427	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.57762	136.57762	0.00000	136.43361	136.43361	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	138.16215	138.16215	0.00000	138.01440	138.01440		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.12432	141.12432	0.00000	140.97282	140.97282		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	123.84219	123.84219	0.00000	123.82233	123.82233		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.30027	125.30027	0.00000	125.27986	125.27986		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.07878	128.07878	0.00000	128.05756	128.05756		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.37456	129.37456	0.00000	129.35246	129.35246		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.14848	132.14848	0.00000	132.12532	132.12532		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	132.18285	132.18285	0.00000	132.30791	132.30791		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	135.34337	135.34337	0.00000	135.47120	135.47120		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	136.21820	136.21820	0.00000	136.34847	136.34847		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.23383	139.23383	0.00000	139.36656	139.36656		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.04300	140.04300	0.00000	140.17765	140.17765		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	115.35696	115.35696	0.00000	114.81990	114.81990		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	115.90741	115.90741	0.00000	115.35728	115.35728		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	118.47734	118.47734	0.00000	117.91470	117.91470		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.83785	118.83785	0.00000	118.26225	118.26225		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.38412	121.38412	0.00000	120.79566	120.79566		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	114.19369	114.19369	0.00000	114.07829	114.07829		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	116.92407	116.92407	0.00000	116.80567	116.80567		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	117.14837	117.14837	0.00000	117.02695	117.02695		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.74169	119.74169	0.00000	119.61737	119.61737		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.88335	119.88335	0.00000	119.75530	119.75530		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	353.54400	353.54400	0.00000	353.24100	353.24100		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	361.99700	361.99700	0.00000	361.68600	361.68600		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	370.02400	370.02400	0.00000	369.70500	369.70500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.21800	378.21800	0.00000	377.89200	377.89200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	386.33200	386.33200	0.00000	385.99700	385.99700		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	8.35700	91.64300	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	8.37700	91.62300	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	8.36700	91.63300	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	8.29500	91.70500	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	8.34000	91.66000	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	8.90545	104.64430	0.00000	8.95876	104.53000		2.54	0.00	359,767,103.40	3,438	86,416.00
R186	On 07/11/2024	Bond Future	0.00	8.90304	107.11894	0.00000	8.96402	107.00184		2.58	0.00	0.00	0	23,884.00
R186	On 06/02/2025	Bond Future	0.00	8.90486	104.15276	0.00000	8.97504	104.03286		2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.91301	106.43401	0.00000	8.99534	106.31124		2.23	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.97885	103.37317	0.00000	9.07790	103.24734		2.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	976.20000	0.97620	0.00000	907.79000	0.90779	976.200	1.84	0.56	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	355.63000	0.35563	0.00000	388.69000	0.38869	355.630	2.16	(0.25)	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	259.93722	259.93722	0.00000	259.89502	259.89502		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	266.15247	266.15247	0.00000	266.10901	266.10901		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	266.81787	266.81787	0.00000	266.77237	266.77237		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.72513	272.72513	0.00000	272.67807	272.67807		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	273.20820	273.20820	0.00000	273.15804	273.15804		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	10.13026	91.32981	0.00000	10.23431	90.92513		7.46	0.00	7,854,363.66	86	116,582.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,118.04000	1.11804	0.00000	915.98000	0.91598	1,118.040	7.17	0.56	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,493.75000	2.49375	0.00000	2,181.60000	2.18160	2,493.750	7.70	0.81	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	60.44000	0.06044	0.00000	87.98000	0.08798	60.440	8.42	(0.05)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.20361	93.48943	0.00000	10.31433	93.07513		7.10	0.00	8,788,006.42	94	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,661.19000	1.66119	0.00000	1,463.27000	1.46327	1,661.190	6.97	0.51	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,793.71000	2.79371	0.00000	2,525.08000	2.52508	2,793.710	7.23	0.68	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	211.52000	0.21152	0.00000	255.50000	0.25550	211.520	8.19	(0.09)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.28147	91.52987	0.00000	10.39924	91.10623		7.05	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.37721	93.53407	0.00000	10.50277	93.10094		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,201.65000	2.20165	0.00000	1,996.59000	1.99659	2,201.650	6.53	0.50	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,950.73000	2.95073	0.00000	2,707.46000	2.70746	2,950.730	6.74	0.58	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	849.59000	0.84959	0.00000	949.56000	0.94956	849.590	7.58	(0.21)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	642.10000	0.64210	0.00000	720.44000	0.72044	642.100	7.89	(0.17)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.50409	91.50469	0.00000	10.63856	91.06196		6.63	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	2,436.65000	2.43665	0.00000	2,220.79000	2.22079	2,436.650	6.32	0.51	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	969.28000	0.96928	0.00000	1,074.28000	1.07428	969.280	7.44	(0.22)	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	11.00660	88.85107	0.00000	11.13075	88.28096		9.13	0.00	18,569,873.63	209	94,205.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	1,396.54000	1.39654	0.00000	1,104.33000	1.10433	1,396.540	8.83	0.57	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50 Call	2,665.67000	2.66567	0.00000	2,254.08000	2.25408	2,665.670	9.66	0.77	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	3,068.45000	3.06845	0.00000	2,631.30000	2.63130	3,068.450	9.89	0.81	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	309.59000	0.30959	0.00000	432.12000	0.43212	309.590	10.00	(0.17)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	79.57000	0.07957	0.00000	118.58000	0.11858	79.570	11.30	(0.05)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	48.41000	0.04841	0.00000	73.67000	0.07367	48.410	11.71	(0.03)	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	11.11353	86.78438	0.00000	11.24421	86.20070		9.27	0.00	0.00	0	52,889.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	2,002.85000	2.00285	0.00000	1,725.23000	1.72523	2,002.850	9.15	0.51	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	3,364.02000	3.36402	0.00000	2,989.58000	2.98958	3,364.020	9.63	0.67	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	3,455.76000	3.45576	0.00000	3,076.15000	3.07615	3,455.760	9.66	0.68	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	252.47000	0.25247	0.00000	311.50000	0.31150	252.470	11.13	(0.09)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	149.53000	0.14953	0.00000	187.11000	0.18711	149.530	11.47	(0.05)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	11.22195	88.68785	0.00000	11.35920	88.09116		8.99	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	11.33808	86.46248	0.00000	11.48242	85.85247		9.47	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	11.47672	88.29257	0.00000	11.62874	87.66927		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	11.71097	86.88088	0.00000	11.82973	86.26006		10.94	0.00	49,174,578.08	566	69,742.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	3,007.47000	3.00747	0.00000	2,559.75000	2.55975	3,007.470	11.24	0.77	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.45 Put	279.07000	0.27907	0.00000	391.26000	0.39126	279.070	11.61	(0.14)	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	12.50 Put	248.19000	0.24819	0.00000	350.47000	0.35047	248.190	11.69	(0.13)	0.00	0	2,740.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	64.59000	0.06459	0.00000	98.18000	0.09818	64.590	12.52	(0.04)	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	59.82000	0.05982	0.00000	91.28000	0.09128	59.820	12.57	(0.04)	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20 Put	43.89000	0.04389	0.00000	68.02000	0.06802	43.890	12.74	(0.03)	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	11.83161	84.41965	0.00000	11.95579	83.78408		11.35	0.00	364,946,146.95	4,323	85,243.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	3,432.66000	3.43266	0.00000	3,049.02000	3.04902	3,432.660	11.28	0.64	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	507.89000	0.50789	0.00000	609.87000	0.60987	507.890	12.73	(0.14)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	11.95468	86.27142	0.00000	12.08435	85.62176		11.16	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	12.07694	83.64347	0.00000	12.21226	82.97933		11.93	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	2,264.52000	2.26452	0.00000	2,023.05000	2.02305	2,264.520	11.20	0.39	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	2,460.76000	2.46076	0.00000	2,710.01000	2.71001	2,460.760	12.13	(0.35)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	1,634.97000	1.63497	0.00000	1,814.45000	1.81445	1,634.970	12.83	(0.25)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	12.21917	85.41433	0.00000	12.36066	84.73567		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	12.11294	77.17849	0.00000	12.23689	76.52954		12.50	0.00	368,836,003.71	4,779	185,050.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	1,331.62000	1.33162	0.00000	1,041.01000	1.04101	1,331.620	11.87	0.51	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	131.50000	0.13150	0.00000	195.17000	0.19517	131.500	13.67	(0.07)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	25.70000	0.02570	0.00000	41.44000	0.04144	25.700	14.77	(0.02)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	12.23405	79.00349	0.00000	12.36327	78.33908		12.32	0.00	2,765,122.15	35	12,478.00	
R2037	On 06/02/2025	Bond Future	0.00	12.35573	76.47534	0.00000	12.49028	75.79617		12.84	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	12.48846	78.14927	0.00000	12.62861	77.45501		13.07	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	3,885.64000	3.88564	0.00000	3,528.77000	3.52877	3,885.640	12.64	0.54	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	6,123.02000	6.12302	0.00000	5,665.79000	5.66579	6,123.020	13.41	0.68	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	6,285.11000	6.28511	0.00000	5,822.08000	5.82208	6,285.110	13.47	0.69	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	12.64133	75.54204	0.00000	12.78762	74.83268		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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 06/10/2015			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	12.36397	77.18056	0.00000	12.47258	76.57732		13.22	0.00	0.00	0	42,643.00
R2040	On 01/08/2024			Bond Future	12.28 Call	1,182.05000	1.18205	0.00000	941.09000	0.94109	1,182.050	12.42	0.46	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	489.71000	0.48971	0.00000	649.38000	0.64938	489.710	13.45	(0.22)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	3,588.45000	3.58845	0.00000	3,127.12000	3.12712	3,588.450	13.58	0.81	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	121.20000	0.12120	0.00000	173.65000	0.17365	121.200	14.56	(0.07)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	12.48700	79.00556	0.00000	12.60011	78.38801		13.03	0.00	6,320,444.80	80	80,767.00
R2040	On 07/11/2024			Bond Future	12.10 Call	1,473.94000	1.47394	0.00000	1,262.60000	1.26260	1,473.940	11.87	0.37	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	2,181.65000	2.18165	0.00000	2,476.89000	2.47689	2,181.650	12.44	(0.44)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	1,208.46000	1.20846	0.00000	1,399.36000	1.39936	1,208.460	13.28	(0.28)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	12.61013	76.22674	0.00000	12.72780	75.59547		13.64	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	12.74324	77.89510	0.00000	12.86570	77.24974		13.91	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	12.75 Call	3,964.90000	3.96490	0.00000	3,639.28000	3.63928	3,964.900	13.39	0.53	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	6,064.56000	6.06456	0.00000	5,652.26000	5.65226	6,064.560	14.13	0.66	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	6,298.32000	6.29832	0.00000	5,878.15000	5.87815	6,298.320	14.21	0.67	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	12.89533	75.03144	0.00000	13.02304	74.37203		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	12.42637	73.37800	0.00000	12.52466	72.82673		13.91	0.00	476,810,244.00	6,498	114,079.00
R2044	On 01/08/2024			Bond Future	13.00 Put	400.12000	0.40012	0.00000	527.82000	0.52782	400.120	13.91	(0.19)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25 Put	220.78000	0.22078	0.00000	300.90000	0.30090	220.780	14.39	(0.11)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	12.54411	75.11310	0.00000	12.64638	74.54872		13.73	0.00	0.00	0	234.00
R2044	On 06/02/2025			Bond Future	0.00	12.66156	72.37423	0.00000	12.76787	71.79723		14.41	0.00	0.00	0	0.00
R2044	On 08/05/2025			Bond Future	0.00	12.78795	73.95816	0.00000	12.89847	73.36836		14.70	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	12.93179	71.13637	0.00000	13.04696	70.53368		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	12.32449	76.49642	0.00000	12.42256	75.93127		13.50	0.00	15,758,262.52	206	256,206.00
R2048	On 07/11/2024			Bond Future	0.00	12.43999	73.85318	0.00000	12.54207	73.27463		14.16	0.00	0.00	0	11,427.00
R2048	On 06/02/2025			Bond Future	0.00	12.55574	75.47313	0.00000	12.66188	74.88169		13.97	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	12.66926	72.67202	0.00000	12.77950	72.06743		14.78	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	12.79779	74.20985	0.00000	12.91251	73.59214		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	12.33194	98.48222	0.00000	12.43013	97.75595		13.52	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	12.44892	94.93824	0.00000	12.55128	94.19469		14.18	0.00	345,290,378.88	3,637	3,637.00
R2053	On 06/02/2025			Bond Future	0.00	12.56311	97.02021	0.00000	12.66957	96.26020		13.99	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	12.68170	93.27165	0.00000	12.79250	92.49470		14.51	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	12.81369	95.24369	0.00000	12.92914	94.44982		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	11.81314	67.44029	0.00000	11.93156	66.89110		12.36	0.00	1,079,044.64	16	11,461.00
R209	On 07/11/2024			Bond Future	0.00	11.92258	65.87763	0.00000	12.04582	65.31539		12.81	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	12.03055	67.32252	0.00000	12.15852	66.74786		12.66	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	12.14351	65.63961	0.00000	12.27649	65.05214		13.53	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	12.27169	67.02899	0.00000	12.40998	66.42877		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	239.82532	239.82532	0.00000	239.95963	239.95963		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	Contracts Traded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	242.21276	242.21276	0.00000	242.34997	242.34997	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.58340	247.58340	0.00000	247.72301	247.72301	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.63570	249.63570	0.00000	249.77739	249.77739	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.98652	254.98652	0.00000	255.13018	255.13018	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	10.64868	86.08712	0.00000	10.75231	85.66029	8.49	0.00	8,350,450.64	97	24,579.00
R213	On 07/11/2024	Bond Future	0.00	10.74586	84.56113	0.00000	10.85529	84.12416	8.49	0.00	351,520,617.41	4,157	56,676.00
R213	On 06/02/2025	Bond Future	0.00	10.84844	86.41618	0.00000	10.96388	85.96944	8.18	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.95160	84.74625	0.00000	11.07342	84.28948	8.46	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.08011	86.54180	0.00000	11.20902	86.07499	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	12.17173	62.78152	0.00000	12.25944	62.36310	13.62	0.00	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.28170	60.95879	0.00000	12.37277	60.53046	14.22	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.39185	62.29597	0.00000	12.48630	61.85811	14.06	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.49995	60.35178	0.00000	12.59782	59.90416	15.17	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.62252	61.62945	0.00000	12.72410	61.17205	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 :										2,385,830,640.89		28,221	1,647,901.00
Grand Total:										2,385,830,640.89		28,221	1,647,901.00