

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2024

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	993.80500	993.80500	0.00000	987.90400	987.90400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,017.22000	1,017.22000	0.00000	1,011.17900	1,011.17900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,039.47600	1,039.47600	0.00000	1,033.30000	1,033.30000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,062.12800	1,062.12800	0.00000	1,055.81500	1,055.81500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,084.66200	1,084.66200	0.00000	1,078.21100	1,078.21100		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,165.45800	1,165.45800	0.00000	1,156.16300	1,156.16300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,192.91700	1,192.91700	0.00000	1,183.40200	1,183.40200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,219.01700	1,219.01700	0.00000	1,209.29100	1,209.29100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,245.58100	1,245.58100	0.00000	1,235.64100	1,235.64100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,272.00700	1,272.00700	0.00000	1,261.85100	1,261.85100		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,010.07300	1,010.07300	0.00000	1,001.72500	1,001.72500		0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,033.87100	1,033.87100	0.00000	1,025.32600	1,025.32600		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,056.49100	1,056.49100	0.00000	1,047.75600	1,047.75600		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,079.51400	1,079.51400	0.00000	1,070.58600	1,070.58600		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,102.41700	1,102.41700	0.00000	1,093.29500	1,093.29500		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	12.04868	78.16886	0.00000	12.20613	77.46390		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.18834	76.22817	0.00000	12.35338	75.50617		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.33083	77.91295	0.00000	12.50358	77.17446		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.47791	75.82217	0.00000	12.65877	75.06675		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.64379	77.44153	0.00000	12.83345	76.66894		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	12.64149	73.33219	0.00000	12.66078	73.22935		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.77302	70.81063	0.00000	12.79317	70.70512		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.90036	72.37510	0.00000	12.92139	72.26678		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.03670	69.69788	0.00000	13.05871	69.58653		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.18371	71.18381	0.00000	13.20679	71.06919		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	995.07700	995.07700	0.00000	986.81300	986.81300		0.00	0.00	0.00	0	733.00
GOVI	On 07/11/2024		GOVI	0.00	1,018.52200	1,018.52200	0.00000	1,010.06300	1,010.06300		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,040.80600	1,040.80600	0.00000	1,032.15900	1,032.15900		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,063.48700	1,063.48700	0.00000	1,054.64900	1,054.64900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,086.05000	1,086.05000	0.00000	1,077.02000	1,077.02000		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	182.16241	182.16241	0.00000	182.17931	182.17931		0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.50214	186.50214	0.00000	186.51887	186.51887		0.00	0.00	0.00	0	4,870.00
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	132.43070	132.43070	0.00000	132.01919	132.01919		0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	134.18338	134.18338	0.00000	133.75875	133.75875		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	137.15005	137.15005	0.00000	136.71512	136.71512		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	138.73210	138.73210	0.00000	138.28355	138.28355		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.70273	141.70273	0.00000	141.24296	141.24296		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	124.75068	124.75068	0.00000	123.87764	123.87764		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	126.22222	126.22222	0.00000	125.32555	125.32555		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.01296	129.01296	0.00000	128.09561	128.09561		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.31579	130.31579	0.00000	129.37390	129.37390		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.10627	133.10627	0.00000	132.14268	132.14268		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	133.17601	133.17601	0.00000	132.51761	132.51761		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.34875	136.34875	0.00000	135.67424	135.67424		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.24182	137.24182	0.00000	136.54678	136.54678		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.26164	140.26164	0.00000	139.55013	139.55013		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.09318	141.09318	0.00000	140.36144	140.36144		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	116.75634	116.75634	0.00000	115.73806	115.73806		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	117.33431	117.33431	0.00000	116.28704	116.28704		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.92828	119.92828	0.00000	118.85702	118.85702		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.31002	120.31002	0.00000	119.20969	119.20969		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.88460	122.88460	0.00000	121.75926	121.75926		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	116.43391	116.43391	0.00000	114.23187	114.23187		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	119.20785	119.20785	0.00000	116.95294	116.95294		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	119.48031	119.48031	0.00000	117.16936	117.16936		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.10924	122.10924	0.00000	119.74665	119.74665		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.30314	122.30314	0.00000	119.88464	119.88464		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	356.82500	356.82500	0.00000	354.30000	354.30000		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	365.32600	365.32600	0.00000	362.74000	362.74000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	373.40400	373.40400	0.00000	370.76000	370.76000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.62400	381.62400	0.00000	378.92100	378.92100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.80200	389.80200	0.00000	387.04000	387.04000		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	8.35000	91.65000	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
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	8.40000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	8.52636	105.46179	0.00000	8.66851	105.15429		2.44	0.00	158,192,685.00	1,500	79,005.00
R186	On 07/11/2024	Bond Future	0.00	8.47462	107.94656	0.00000	8.63717	107.63153		2.52	0.00	0.00	0	23,884.00
R186	On 06/02/2025	Bond Future	0.00	8.41682	104.99169	0.00000	8.60388	104.66907		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.35123	107.27709	0.00000	8.57071	106.94659		2.17	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.30765	104.23159	0.00000	8.57160	103.89281		1.95	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,587.27000	1.58727	0.00000	1,359.00000	1.35900	1,587.270	2.01	0.70	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	225.82000	0.22582	0.00000	287.96000	0.28796	225.820	2.32	(0.16)	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	261.56968	261.56968	0.00000	260.82934	260.82934		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	267.80133	267.80133	0.00000	267.04251	267.04251		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.49686	268.49686	0.00000	267.70780	267.70780		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.40523	274.40523	0.00000	273.59667	273.59667		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.92787	274.92787	0.00000	274.08986	274.08986		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	9.74124	92.86278	0.00000	9.88219	92.30369		7.42	0.00	0.00	0	116,666.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,154.63000	2.15463	0.00000	1,747.84000	1.74784	2,154.630	7.67	0.78	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,844.88000	3.84488	0.00000	3,340.42000	3.34042	3,844.880	8.31	0.93	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	15.90000	0.01590	0.00000	28.83000	0.02883	15.900	9.06	(0.02)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.79191	95.05056	0.00000	9.94189	94.47806		7.05	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,585.63000	2.58563	0.00000	2,230.71000	2.23071	2,585.630	7.17	0.66	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,973.11000	3.97311	0.00000	3,536.01000	3.53601	3,973.110	7.52	0.79	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	112.70000	0.11270	0.00000	148.59000	0.14859	112.700	8.51	(0.05)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.84562	93.11908	0.00000	10.00517	92.53339		6.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.91643	95.14551	0.00000	10.08662	94.54627		6.70	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,140.39000	3.14039	0.00000	2,794.09000	2.79409	3,140.390	6.74	0.60	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,032.34000	4.03234	0.00000	3,638.71000	3.63871	4,032.340	6.99	0.68	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	591.11000	0.59111	0.00000	693.88000	0.69388	591.110	7.81	(0.16)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	438.48000	0.43848	0.00000	517.49000	0.51749	438.480	8.09	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.01192	93.14798	0.00000	10.19428	92.53488		6.52	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	
R2030	On 07/08/2025	Bond Future	10.48	Call	3,471.69000	3.47169	0.00000	3,113.10000	3.11310	3,471.690	6.67	0.61	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	732.30000	0.73230	0.00000	845.57000	0.84557	732.300	7.80	(0.17)	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		10.58263	90.83536	0.00000	10.71328	90.21766		9.15	0.00	300,392,535.52	3,307	97,476.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,829.26000	2.82926	0.00000	2,369.70000	2.36970	2,829.260	10.00	0.79	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,379.59000	4.37959	0.00000	3,841.11000	3.84111	4,379.590	10.86	0.90	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,834.06000	4.83406	0.00000	4,280.92000	4.28092	4,834.060	11.10	0.92	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	111.21000	0.11121	0.00000	169.98000	0.16998	111.210	11.21	(0.07)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	25.34000	0.02534	0.00000	41.48000	0.04148	25.340	12.46	(0.02)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	15.11000	0.01511	0.00000	25.25000	0.02525	15.110	12.89	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.66919	88.80782	0.00000	10.80666	88.17534		9.24	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,243.07000	3.24307	0.00000	2,846.61000	2.84661	3,243.070	9.59	0.66	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,900.90000	4.90090	0.00000	4,418.46000	4.41846	4,900.900	10.12	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,006.62000	5.00662	0.00000	4,519.90000	4.51990	5,006.620	10.15	0.80	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	121.99000	0.12199	0.00000	156.81000	0.15681	121.990	11.37	(0.05)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	58.18000	0.05818	0.00000	76.86000	0.07686	58.180	11.37	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.75689	90.74988	0.00000	10.90127	90.10299		8.96	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.85214	88.55768	0.00000	11.00400	87.89596		9.47	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.96590	90.43016	0.00000	11.12593	89.75326		9.16	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		11.28253	89.17514	0.00000	11.42333	88.41161		11.02	0.00	59,568,993.52	668	71,268.00
R2035	On 01/08/2024	Bond Future	12.20	Call	4,959.04000	4.95904	0.00000	4,284.05000	4.28405	4,959.040	12.04	0.91	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	13.17000	0.01317	0.00000	24.43000	0.02443	13.170	13.24	(0.01)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	12.05000	0.01205	0.00000	22.45000	0.02245	12.050	13.29	(0.01)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	8.41000	0.00841	0.00000	15.97000	0.01597	8.410	13.45	(0.01)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.38531	86.76072	0.00000	11.53245	85.97892		11.36	0.00	0.00	0	85,243.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,215.93000	5.21593	0.00000	4,649.29000	4.64929	5,215.930	12.33	0.75	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	315.70000	0.31570	0.00000	397.17000	0.39717	315.700	13.71	(0.09)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.49010	88.65822	0.00000	11.64369	87.85876		11.17	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.59481	86.07103	0.00000	11.75505	85.25344		11.96	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,456.89000	3.45689	0.00000	3,073.85000	3.07385	3,456.890	11.71	0.49	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,899.21000	1.89921	0.00000	2,141.14000	2.14114	1,899.210	12.95	(0.28)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,260.89000	1.26089	0.00000	1,432.87000	1.43287	1,260.890	13.64	(0.19)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.71608	87.89135	0.00000	11.88360	87.05530		11.68	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		11.68390	79.48733	0.00000	11.82510	78.71659		12.66	0.00	196,174,730.44	2,468	185,036.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,817.47000	2.81747	0.00000	2,279.07000	2.27907	2,817.470	12.85	0.75	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	32.08000	0.03208	0.00000	56.37000	0.05637	32.080	14.62	(0.02)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	4.83000	0.00483	0.00000	9.40000	0.00940	4.830	15.67	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.78843	81.35995	0.00000	11.93551	80.57083		12.43	0.00	0.00	0	12,478.00
R2037	On 06/02/2025	Bond Future	0.00		11.89316	78.87822	0.00000	12.04622	78.07128		12.93	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.00914	80.59417	0.00000	12.16851	79.76895		13.22	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,548.81000	5.54881	0.00000	5,046.28000	5.04628	5,548.810	13.55	0.63	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,099.86000	8.09986	0.00000	7,497.41000	7.49741	8,099.860	14.43	0.75	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,277.11000	8.27711	0.00000	7,669.05000	7.66905	8,277.110	14.49	0.76	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.14200	78.03694	0.00000	12.30829	77.19320		13.70	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
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

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				
R2040	On 01/08/2024	Bond Future	0.00		11.92480		79.69657	0.00000	12.07619	78.81510		13.46	0.00	204,102,915.77	2,561	43,008.00
R2040	On 01/08/2024	Bond Future	12.28	Call	2,700.64000		2.70064	0.00000	2,118.71000	2.11871	2,700.640	13.51	0.72	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	148.30000		0.14830	0.00000	244.29000	0.24429	148.300	14.60	(0.08)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	5,808.87000		5.80887	0.00000	5,009.94000	5.00994	5,808.870	14.73	0.93	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	28.78000		0.02878	0.00000	52.87000	0.05287	28.780	15.67	(0.02)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.03124		81.57418	0.00000	12.18875	80.67166		13.23	0.00	0.00	0	80,767.00
R2040	On 07/11/2024	Bond Future	12.10	Call	2,825.51000		2.82551	0.00000	2,371.97000	2.37197	2,825.510	13.00	0.54	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1,431.74000		1.43174	0.00000	1,737.85000	1.73785	1,431.740	13.79	(0.31)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	790.55000		0.79055	0.00000	981.11000	0.98111	790.550	14.70	(0.19)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		12.13745		78.84644	0.00000	12.30115	77.92368		13.82	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.25385		80.56150	0.00000	12.42407	79.61793		14.15	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,777.60000		5.77760	0.00000	5,209.86000	5.20986	5,777.600	14.45	0.63	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,200.50000		8.20050	0.00000	7,526.54000	7.52654	8,200.500	15.31	0.73	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,459.81000		8.45981	0.00000	7,776.54000	7.77654	8,459.810	15.40	0.74	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.38605		77.75254	0.00000	12.56341	76.78796		14.73	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		11.97747		75.98630	0.00000	12.14389	75.00164		14.25	0.00	53,798,300.40	708	114,216.00
R2044	On 01/08/2024	Bond Future	13.00	Put	127.58000		0.12758	0.00000	222.15000	0.22215	127.580	15.70	(0.07)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	65.69000		0.06569	0.00000	120.10000	0.12010	65.690	16.18	(0.04)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.07869		77.77646	0.00000	12.25162	76.76833		14.03	0.00	0.00	0	234.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1,626.55000		1.62655	0.00000	2,009.12000	2.00912	1,626.550	14.03	(0.34)	(94,476,983.64)	22,810	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		12.17931		75.09101	0.00000	12.35882	74.06030		14.70	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	2,869.60000		2.86960	0.00000	2,414.67000	2.41467	2,869.600	14.02	0.47	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	4,454.73000		4.45473	0.00000	3,861.19000	3.86119	4,454.730	14.70	0.61	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	978.55000		0.97855	0.00000	1,175.87000	1.17587	978.550	16.65	(0.17)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		12.28903		76.72432	0.00000	12.47544	75.67052		15.07	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.41311		73.95945	0.00000	12.60709	72.88234		15.72	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		11.88175		79.14721	0.00000	12.04252	78.16539		13.94	0.00	791,472.10	10	255,048.00
R2048	On 07/11/2024	Bond Future	0.00		11.98080		76.56007	0.00000	12.14788	75.55492		14.54	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00		12.07984		78.23444	0.00000	12.25330	77.20675		14.37	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		12.17741		75.48372	0.00000	12.35733	74.43300		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.28714		77.07947	0.00000	12.47409	76.00558		14.93	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		11.88362		101.93358	0.00000	12.04460	100.66810		14.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.98334		98.46256	0.00000	12.15086	97.16690		14.61	0.00	0.00	0	3,637.00
R2053	On 06/02/2025	Bond Future	0.00		12.08041		100.61554	0.00000	12.25437	99.29087		14.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.18192		96.93245	0.00000	12.36267	95.57816		14.96	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		12.29422		98.97999	0.00000	12.48224	97.59574		14.57	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		11.37056		69.55016	0.00000	11.52619	68.79777		12.48	0.00	248,572,271.84	3,574	11,461.00
R209	On 07/11/2024	Bond Future	0.00		11.46354		68.03147	0.00000	11.62539	67.26117		12.86	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		11.55515		69.51922	0.00000	11.72315	68.73162		12.70	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.65194		67.87522	0.00000	11.82644	67.06990		13.60	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.76137		69.31043	0.00000	11.94279	68.48719		13.36	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

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
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	240.24413	240.24413	0.00000	239.88691	239.88691	0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.62729	242.62729	0.00000	242.25391	242.25391	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.99141	247.99141	0.00000	247.60814	247.60814	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	250.02725	250.02725	0.00000	249.62663	249.62663	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	255.37974	255.37974	0.00000	254.96751	254.96751	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.23016	87.83904	0.00000	10.36559	87.26715	8.50	0.00	0.00	0	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.30590	86.34709	0.00000	10.44890	85.76143	8.47	0.00	0.00	0	56,676.00
R213	On 06/02/2025		Bond Future	0.00	10.38607	88.23569	0.00000	10.53693	87.63667	8.16	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.46707	86.59406	0.00000	10.62631	85.98126	8.46	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.56849	88.42666	0.00000	10.73708	87.79982	8.08	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	11.77541	64.72973	0.00000	11.92577	63.97933	13.92	0.00	20,713,513.60	320	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.87160	62.94770	0.00000	12.02759	62.17940	14.45	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.96781	64.32441	0.00000	12.12946	63.53886	14.29	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,302.16000	2.30216	0.00000	1,963.78000	1.96378	2,302.160	13.63	0.46	0.00	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,622.54000	3.62254	0.00000	3,176.49000	3.17649	3,622.540	14.29	0.60	0.00	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	743.25000	0.74325	0.00000	881.76000	0.88176	743.250	16.38	(0.16)	0.00	554.00
R214	On 08/05/2025		Bond Future	0.00	12.06276	62.41630	0.00000	12.23014	61.61313	15.45	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.16971	63.73628	0.00000	12.34329	62.91532	15.21	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,147,830,434.55	37,926	1,651,837.00	
Grand Total:											1,147,830,434.55	37,926	1,651,837.00	