

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2024

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	983.73000	983.73000	0.00000	977.64500	977.64500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,006.77600	1,006.77600	0.00000	1,000.62800	1,000.62800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,028.54900	1,028.54900	0.00000	1,022.49100	1,022.49100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,050.63500	1,050.63500	0.00000	1,044.75400	1,044.75400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,072.80800	1,072.80800	0.00000	1,067.01100	1,067.01100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,155.17100	1,155.17100	0.00000	1,144.93900	1,144.93900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,182.23300	1,182.23300	0.00000	1,171.85400	1,171.85400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,207.80100	1,207.80100	0.00000	1,197.45800	1,197.45800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,233.73700	1,233.73700	0.00000	1,223.53100	1,223.53100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,259.77300	1,259.77300	0.00000	1,249.59700	1,249.59700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,000.59500	1,000.59500	0.00000	991.89400	991.89400	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,024.03700	1,024.03700	0.00000	1,015.21100	1,015.21100	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,046.18300	1,046.18300	0.00000	1,037.39200	1,037.39200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,068.64800	1,068.64800	0.00000	1,059.98000	1,059.98000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,091.20000	1,091.20000	0.00000	1,082.56200	1,082.56200	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	12.20945	77.44913	0.00000	12.37339	76.72458	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.35910	75.48131	0.00000	12.52954	74.74562	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.51392	77.13056	0.00000	12.68825	76.39558	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.67520	74.99863	0.00000	12.85211	74.27025	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.85233	76.59260	0.00000	13.03395	75.86355	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	12.67046	73.17784	0.00000	12.83909	72.29009	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.80506	70.64298	0.00000	12.97978	69.74000	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.93714	72.18584	0.00000	13.11565	71.27893	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.07951	69.48158	0.00000	13.26102	68.57649	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.22965	70.95596	0.00000	13.41577	70.04520	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	985.67000	985.67000	0.00000	977.13900	977.13900	0.00	0.00	0.00	0	721.00
GOVI	On 07/11/2024		GOVI	0.00	1,008.76200	1,008.76200	0.00000	1,000.11000	1,000.11000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,030.57700	1,030.57700	0.00000	1,021.96100	1,021.96100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,052.70700	1,052.70700	0.00000	1,044.21300	1,044.21300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,074.92400	1,074.92400	0.00000	1,066.45900	1,066.45900	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	181.89266	181.89266	0.00000	182.13572	182.13572	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.20188	186.20188	0.00000	186.46533	186.46533	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	131.61933	131.61933	0.00000	132.26656	132.26656	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	133.33570	133.33570	0.00000	134.00869	134.00869	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.25007	136.25007	0.00000	136.96777	136.96777	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		137.77180	137.77180	0.00000	138.54543	138.54543		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.70689	140.70689	0.00000	141.52461	141.52461		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		123.73562	123.73562	0.00000	124.26232	124.26232		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		125.16681	125.16681	0.00000	125.71588	125.71588		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.90277	127.90277	0.00000	128.49191	128.49191		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		129.14284	129.14284	0.00000	129.78255	129.78255		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		131.89421	131.89421	0.00000	132.57340	132.57340		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		133.76911	133.76911	0.00000	133.62409	133.62409		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		136.93830	136.93830	0.00000	136.80047	136.80047		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		137.81235	137.81235	0.00000	137.70141	137.70141		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		140.80088	140.80088	0.00000	140.72898	140.72898		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		141.63622	141.63622	0.00000	141.58942	141.58942		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		115.92104	115.92104	0.00000	116.53448	116.53448		0.00	0.00	0.00	0	12,779.00
I2046	On 07/11/2024	Bond Future	0.00		116.46461	116.46461	0.00000	117.10157	117.10157		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00		119.01001	119.01001	0.00000	119.68711	119.68711		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.33794	119.33794	0.00000	120.06462	120.06462		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		121.87890	121.87890	0.00000	122.64498	122.64498		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		114.80014	114.80014	0.00000	116.36469	116.36469		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00		117.51979	117.51979	0.00000	119.13104	119.13104		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00		117.72803	117.72803	0.00000	119.40026	119.40026		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.28110	120.28110	0.00000	122.02546	122.02546		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		120.43041	120.43041	0.00000	122.23463	122.23463		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		355.05900	355.05900	0.00000	356.18100	356.18100		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00		363.47100	363.47100	0.00000	364.64800	364.64800		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		371.41700	371.41700	0.00000	372.70100	372.70100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.47500	379.47500	0.00000	380.89900	380.89900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		387.56500	387.56500	0.00000	389.09500	389.09500		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	8.35000	8.35000		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	91.60000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	8.74917	104.98031	0.00000	8.89486	104.66703		1.86	0.00	0.00	0	89,368.00
R186	On 07/11/2024	Bond Future	0.00	8.73646	107.43972	0.00000	8.89857	107.12753		1.96	0.00	0.00	0	37,087.00
R186	On 06/02/2025	Bond Future	0.00	8.73297	104.44721	0.00000	8.90544	104.15177		1.89	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.74365	106.68719	0.00000	8.92436	106.41707		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.78635	103.61833	0.00000	8.98670	103.36319		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,092.15000	1.09215	0.00000	1,029.71000	1.02971	1,092.150	1.81	0.61	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	182.10000	0.18210	0.00000	387.00000	0.38700	182.100	1.81	(0.17)	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	262.05204	262.05204	0.00000	262.05974	262.05974		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	268.26045	268.26045	0.00000	268.28939	268.28939		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.90399	268.90399	0.00000	268.99177	268.99177		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.73583	274.73583	0.00000	274.90643	274.90643		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.25156	275.25156	0.00000	275.47686	275.47686		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	9.99661	91.85290	0.00000	10.14029	91.29070		7.12	0.00	314,136,918.00	3,420	121,734.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,309.93000	1.30993	0.00000	1,030.33000	1.03033	1,309.930	7.43	0.66	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,871.55000	2.87155	0.00000	2,418.73000	2.41873	2,871.550	8.17	0.89	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	19.30000	0.01930	0.00000	43.41000	0.04341	19.300	9.01	(0.02)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.06680	94.00457	0.00000	10.21769	93.43661		6.80	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,840.01000	1.84001	0.00000	1,536.77000	1.53677	1,840.010	6.92	0.56	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,088.03000	3.08803	0.00000	2,689.84000	2.68984	3,088.030	7.27	0.73	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	139.31000	0.13931	0.00000	170.56000	0.17056	139.310	8.26	(0.07)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.14424	92.02659	0.00000	10.29886	91.46716		6.76	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.24305	93.99967	0.00000	10.39975	93.45613		6.50	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,389.14000	2.38914	0.00000	2,151.90000	2.15190	2,389.140	6.54	0.53	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,191.64000	3.19164	0.00000	2,910.76000	2.91076	3,191.640	6.79	0.62	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	723.03000	0.72303	0.00000	838.77000	0.83877	723.030	7.63	(0.19)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	534.43000	0.53443	0.00000	564.12000	0.56412	534.430	7.91	(0.15)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.36424	91.96796	0.00000	10.52626	91.43151		6.41	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	2,663.28000	2.66328	0.00000	2,471.14000	2.47114	2,663.280	6.40	0.54	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	859.69000	0.85969	0.00000	955.34000	0.95534	859.690	7.53	(0.20)	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		10.73788	90.10198	0.00000	10.88115	89.43215		8.78	0.00	0.00	0	97,799.00	
R2032	On 01/08/2024	Bond Future	10.95	Put	672.47000	0.67247	0.00000	987.75000	0.98775	672.470	10.05	(0.35)	0.00	0	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11	Call	2,202.69000	2.20269	0.00000	1,778.29000	1.77829	2,202.690	10.47	0.73	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50	Call	3,687.77000	3.68777	0.00000	3,134.35000	3.13435	3,687.770	11.45	0.87	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61	Call	4,130.52000	4.13052	0.00000	3,553.93000	3.55393	4,130.520	11.69	0.90	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66	Put	136.77000	0.13677	0.00000	220.77000	0.22077	136.770	11.80	(0.09)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31	Put	29.11000	0.02911	0.00000	46.46000	0.04646	29.110	13.21	(0.02)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54	Put	16.24000	0.01624	0.00000	21.42000	0.02142	16.240	13.62	(0.01)	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00		10.83507	88.04535	0.00000	10.98425	87.36688		8.91	0.00	0.00	0	52,889.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	2,627.63000	2.62763	0.00000	2,309.80000	2.30980	2,627.630	9.26	0.61	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61	Call	4,204.15000	4.20415	0.00000	3,769.65000	3.76965	4,204.150	9.80	0.76	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	4,306.51000	4.30651	0.00000	3,865.68000	3.86568	4,306.510	9.83	0.77	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95	Put	121.26000	0.12126	0.00000	146.64000	0.14664	121.260	11.05	(0.05)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	55.43000	0.05543	0.00000	67.60000	0.06760	55.430	11.05	(0.02)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.93598	89.94839	0.00000	11.08809	89.27496		8.64	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		11.04683	87.71049	0.00000	11.20049	87.04918		9.04	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00		11.17291	89.55580	0.00000	11.33042	88.89794		8.90	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		11.43126	88.36889	0.00000	11.58959	87.52211		10.69	0.00	9,985,684.57	113	68,812.00	
R2035	On 01/08/2024	Bond Future	11.65	Put	674.57000	0.67457	0.00000	1,079.69000	1.07969	674.570	10.91	(0.34)	0.00	0	9,500.00	
R2035	On 01/08/2024	Bond Future	12.20	Call	4,145.50000	4.14550	0.00000	3,441.84000	3.44184	4,145.500	11.73	0.91	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	13.05	Put	7.90000	0.00790	0.00000	21.65000	0.02165	7.900	12.93	(0.01)	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08	Put	7.09000	0.00709	0.00000	19.21000	0.01921	7.090	12.98	(0.01)	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20	Put	4.57000	0.00457	0.00000	11.76000	0.01176	4.570	13.14	0.00	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00		11.54285	85.92404	0.00000	11.70700	85.06426		11.05	0.00	0.00	0	85,743.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	4,478.24000	4.47824	0.00000	3,899.60000	3.89960	4,478.240	12.03	0.72	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23	Put	329.40000	0.32940	0.00000	429.78000	0.42978	329.400	13.43	(0.10)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		11.65864	87.78149	0.00000	11.82618	86.92226		10.87	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		11.77586	85.14806	0.00000	11.94546	84.29591		11.55	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	2,836.58000	2.83658	0.00000	2,489.96000	2.48996	2,836.580	11.29	0.45	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	2,008.65000	2.00865	0.00000	2,298.44000	2.29844	2,008.650	12.56	(0.30)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	1,316.43000	1.31643	0.00000	1,520.01000	1.52001	1,316.430	13.25	(0.21)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		11.90690	86.93991	0.00000	12.08059	86.08660		11.44	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		11.82092	78.73925	0.00000	11.98441	77.85988		12.30	0.00	12,598,280.00	160	186,467.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	2,114.57000	2.11457	0.00000	1,576.60000	1.57660	2,114.570	12.49	0.71	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	21.96000	0.02196	0.00000	49.32000	0.04932	21.960	14.28	(0.02)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2.19000	0.00219	0.00000	5.49000	0.00549	2.190	15.33	0.00	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		11.93308	80.58377	0.00000	12.10220	79.69009		12.11	0.00	0.00	0	16,440.00	
R2037	On 06/02/2025	Bond Future	0.00		12.04745	78.06485	0.00000	12.21996	77.16959		12.59	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		12.17456	79.73787	0.00000	12.34943	78.84708		12.79	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	4,846.55000	4.84655	0.00000	4,364.30000	4.36430	4,846.550	13.13	0.60	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	7,317.93000	7.31793	0.00000	6,711.87000	6.71187	7,317.930	14.02	0.73	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	7,491.41000	7.49141	0.00000	6,878.16000	6.87816	7,491.410	14.08	0.74	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		12.31603	77.15424	0.00000	12.49520	76.26026		13.46	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	
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	
R2040	On 01/08/2024		Bond Future	0.00	12.07676	78.81181	0.00000	12.24531	77.84810	13.08	0.00	1,576,236.20	20	38,200.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	1,915.56000	1.91556	0.00000	1,427.94000	1.42794	1,915.560	13.14	0.65	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	141.32000	0.14132	0.00000	298.59000	0.29859	141.320	14.24	(0.09)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	4,914.81000	4.91481	0.00000	4,085.12000	4.08512	4,914.810	14.37	0.93	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	20.34000	0.02034	0.00000	55.18000	0.05518	20.340	15.31	(0.02)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.19116	80.65797	0.00000	12.36544	79.67795	12.90	0.00	0.00	0	95,017.00	
R2040	On 07/11/2024		Bond Future	12.10 Call	2,206.89000	2.20689	0.00000	1,805.90000	1.80590	2,206.890	12.67	0.48	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	1,591.86000	1.59186	0.00000	1,999.90000	1.99990	1,591.860	13.47	(0.35)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	862.30000	0.86230	0.00000	1,116.29000	1.11629	862.300	14.39	(0.21)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	12.30719	77.88995	0.00000	12.48509	76.90653	13.46	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	12.43479	79.55909	0.00000	12.61537	78.57816	13.70	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	4,980.58000	4.98058	0.00000	4,468.41000	4.46841	4,980.580	14.00	0.59	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	7,314.48000	7.31448	0.00000	6,672.43000	6.67243	7,314.480	14.88	0.71	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	7,566.66000	7.56666	0.00000	6,912.95000	6.91295	7,566.660	14.97	0.72	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.57591	76.72067	0.00000	12.76103	75.73464	14.50	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	12.16027	74.90587	0.00000	12.33379	73.90364	13.88	0.00	37,003,499.78	494	119,361.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	133.18000	0.13318	0.00000	264.56000	0.26456	133.180	15.34	(0.08)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	61.72000	0.06172	0.00000	132.48000	0.13248	61.720	15.82	(0.04)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	12.27033	76.66059	0.00000	12.44968	75.64076	13.71	0.00	0.00	0	234.00	
R2044	On 07/11/2024		Bond Future	12.50 Put	1,978.91000	1.97891	0.00000	2,469.52000	2.46952	1,978.910	14.14	(0.40)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	12.38155	73.93146	0.00000	12.56473	72.90652	14.35	0.00	0.00	0	0.00	
R2044	On 06/02/2025		Bond Future	12.00 Call	2,207.05000	2.20705	0.00000	1,922.53000	1.92253	2,207.050	13.65	0.41	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	3,635.04000	3.63504	0.00000	3,224.50000	3.22450	3,635.040	14.35	0.55	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	1,091.23000	1.09123	0.00000	1,405.19000	1.40519	1,091.230	16.34	(0.20)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	12.50321	75.51563	0.00000	12.68938	74.49107	14.60	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	12.63721	72.71741	0.00000	12.82817	71.68596	15.48	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	12.04044	78.17795	0.00000	12.20865	77.17405	13.57	0.00	22,515,249.60	288	194,894.00	
R2048	On 07/11/2024		Bond Future	0.00	12.14737	75.55795	0.00000	12.32126	74.53650	14.19	0.00	0.00	0	71,084.00	
R2048	On 06/02/2025		Bond Future	0.00	12.25595	77.19124	0.00000	12.43360	76.16452	14.02	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	12.36409	74.39403	0.00000	12.54446	73.36753	14.84	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	12.48230	75.95905	0.00000	12.66707	74.92551	14.68	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	12.04198	100.68846	0.00000	12.21031	99.39633	13.64	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.14981	97.17493	0.00000	12.32403	95.86039	14.27	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025		Bond Future	0.00	12.25648	99.27500	0.00000	12.43453	97.95366	14.09	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	12.36896	95.53166	0.00000	12.55000	94.21113	14.70	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	12.48995	97.53976	0.00000	12.67562	96.21012	14.32	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	11.52448	68.80597	0.00000	11.68758	68.02958	12.12	0.00	0.00	0	11,452.00	
R209	On 07/11/2024		Bond Future	0.00	11.62549	67.26070	0.00000	11.79397	66.47151	12.52	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	11.72683	68.71451	0.00000	11.89840	67.92328	12.36	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	11.83485	67.03142	0.00000	12.00853	66.24336	13.15	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	11.95290	68.44171	0.00000	12.13035	67.65028	13.12	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	

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/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.37980	238.37980	239.88835	239.88835		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	240.68793	240.68793	242.25125	242.25125		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.94859	245.94859	247.60018	247.60018		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.86799	247.86799	249.62797	249.62797		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	253.14730	253.14730	254.99468	254.99468		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	10.43300	86.98427	10.57627	86.38698		8.13	0.00	275,392,198.82	3,166	29,996.00
R213	On 07/11/2024		Bond Future	0.00	10.52277	85.46086	10.67232	84.85639		8.16	0.00	0.00	0	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.62014	87.30850	10.77294	86.70998		7.86	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.72099	85.61948	10.87536	85.03370		8.10	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.83934	87.42236	10.99790	86.84118		7.85	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	11.93933	63.91234	12.10740	63.09130		13.56	0.00	38,858,702.72	608	13,836.00
R214	On 07/11/2024		Bond Future	0.00	12.04331	62.10279	12.21669	61.26748		14.11	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.14893	63.44527	12.32569	62.60566		13.96	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	1,799.50000	1.79950	1,570.17000	1.57017	1,799.500	13.28	0.40	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	2,997.84000	2.99784	2,666.38000	2.66638	2,997.840	13.96	0.55	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	813.21000	0.81321	1,048.27000	1.04827	813.210	16.09	(0.18)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.25432	61.49843	12.43340	60.65914		14.99	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.36956	62.79254	12.55256	61.94767		15.00	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 :											712,066,769.69	8,269	1,728,699.00	
Grand Total:											712,066,769.69	8,269	1,728,699.00	