

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2024

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		1,006.56300		1,006.56300	0.00000	1,001.93200	1,001.93200		0.00		0.00	0	0.00	
AL37	On 07/11/2024	Index Future	0.00		1,030.09200		1,030.09200	0.00000	1,025.41300	1,025.41300		0.00		0.00	0	0.00	
AL37	On 06/02/2025	Index Future	0.00		1,052.48600		1,052.48600	0.00000	1,047.61800	1,047.61800		0.00		0.00	0	0.00	
AL37	On 08/05/2025	Index Future	0.00		1,074.97900		1,074.97900	0.00000	1,070.12200	1,070.12200		0.00		0.00	0	0.00	
AL37	On 07/08/2025	Index Future	0.00		1,097.94000		1,097.94000	0.00000	1,092.82400	1,092.82400		0.00		0.00	0	0.00	
AL7T	On 01/08/2024	Index Future	0.00		1,193.83400		1,193.83400	0.00000	1,186.43000	1,186.43000		0.00		0.00	0	0.00	
AL7T	On 07/11/2024	Index Future	0.00		1,221.74000		1,221.74000	0.00000	1,214.23400	1,214.23400		0.00		0.00	0	0.00	
AL7T	On 06/02/2025	Index Future	0.00		1,248.30100		1,248.30100	0.00000	1,240.52900	1,240.52900		0.00		0.00	0	0.00	
AL7T	On 08/05/2025	Index Future	0.00		1,274.97800		1,274.97800	0.00000	1,267.17700	1,267.17700		0.00		0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,302.21200		1,302.21200	0.00000	1,294.05900	1,294.05900		0.00		0.00	0	0.00	
ALBI	On 01/08/2024	Index Future	0.00		1,030.38600		1,030.38600	0.00000	1,025.07200	1,025.07200		0.00		0.00	10,303,860.00	1	120.00
ALBI	On 07/11/2024	Index Future	0.00		1,054.47200		1,054.47200	0.00000	1,049.09500	1,049.09500		0.00		0.00	10,544,720.00	1	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,077.39600		1,077.39600	0.00000	1,071.81400	1,071.81400		0.00		0.00	0	0.00	
ALBI	On 08/05/2025	Index Future	0.00		1,100.42100		1,100.42100	0.00000	1,094.83800	1,094.83800		0.00		0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,123.92600		1,123.92600	0.00000	1,118.06300	1,118.06300		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	0.00	
ES33	On 01/08/2024	Bond Future	0.00		11.57385		80.34906	0.00000	11.67558	79.87500		0.00		0.00	0	0.00	
ES33	On 07/11/2024	Bond Future	0.00		11.69415		78.44617	0.00000	11.79965	77.96550		0.00		0.00	0	0.00	
ES33	On 06/02/2025	Bond Future	0.00		11.81654		80.16954	0.00000	11.92833	79.67152		0.00		0.00	0	0.00	
ES33	On 08/05/2025	Bond Future	0.00		11.94773		78.09567	0.00000	12.06256	77.59567		0.00		0.00	0	0.00	
ES33	On 07/08/2025	Bond Future	0.00		12.08574		79.77693	0.00000	12.20870	79.25425		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	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	0.00	
ES42	On 01/08/2024	Bond Future	0.00		12.08252		76.42008	0.00000	12.17406	75.89975		0.00		0.00	0	0.00	
ES42	On 07/11/2024	Bond Future	0.00		12.19345		73.95830	0.00000	12.28789	73.43016		0.00		0.00	0	0.00	
ES42	On 06/02/2025	Bond Future	0.00		12.30045		75.58263	0.00000	12.39962	75.03632		0.00		0.00	0	0.00	
ES42	On 08/05/2025	Bond Future	0.00		12.41889		72.94451	0.00000	12.52035	72.39483		0.00		0.00	0	0.00	
ES42	On 07/08/2025	Bond Future	0.00		12.53917		74.51303	0.00000	12.64667	73.94010		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	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	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	0.00	
GOVI	On 01/08/2024	GOVI	0.00		1,014.94600		1,014.94600	0.00000	1,009.71700	1,009.71700		0.00		0.00	0	713.00	
GOVI	On 07/11/2024	GOVI	0.00		1,038.67100		1,038.67100	0.00000	1,033.38000	1,033.38000		0.00		0.00	0	0.00	
GOVI	On 06/02/2025	GOVI	0.00		1,061.25100		1,061.25100	0.00000	1,055.75800	1,055.75800		0.00		0.00	0	0.00	
GOVI	On 08/05/2025	GOVI	0.00		1,083.93100		1,083.93100	0.00000	1,078.43700	1,078.43700		0.00		0.00	0	0.00	
GOVI	On 07/08/2025	GOVI	0.00		1,107.08400		1,107.08400	0.00000	1,101.31500	1,101.31500		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	0.00	
I2025	On 01/08/2024	Bond Future	0.00		181.50152		181.50152	0.00000	181.50791	181.50791		0.00		0.00	0	4,600.00	
I2025	On 07/11/2024	Bond Future	0.00		185.79246		185.79246	0.00000	185.80983	185.80983		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	0.00	
I2029	On 01/08/2024	Bond Future	0.00		131.04611		131.04611	0.00000	130.93786	130.93786		0.00		0.00	0	3,134.00	
I2029	On 07/11/2024	Bond Future	0.00		132.74236		132.74236	0.00000	132.63936	132.63936		0.00		0.00	0	6,877.00	
I2029	On 06/02/2025	Bond Future	0.00		135.65921		135.65921	0.00000	135.54261	135.54261		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	137.15595	137.15595	0.00000	137.05174	137.05174		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.11369	140.11369	0.00000	139.98695	139.98695		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	124.31716	124.31716	0.00000	124.32254	124.32254		0.00	0.00	0.00	0	6,716.00
I2033	On 07/11/2024	Bond Future	0.00	125.75601	125.75601	0.00000	125.76882	125.76882		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.51940	128.51940	0.00000	128.52179	128.52179		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.76160	129.76160	0.00000	129.77824	129.77824		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.56003	132.56003	0.00000	132.55776	132.55776		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	134.18208	134.18208	0.00000	134.18755	134.18755		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.35433	137.35433	0.00000	137.36781	137.36781		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.25514	138.25514	0.00000	138.25721	138.25721		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.23920	141.23920	0.00000	141.25692	141.25692		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.12309	142.12309	0.00000	142.12022	142.12022		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	116.93959	116.93959	0.00000	116.94449	116.94449		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.50144	117.50144	0.00000	117.51317	117.51317		0.00	0.00	0.00	0	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	120.08322	120.08322	0.00000	120.08517	120.08517		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.42483	120.42483	0.00000	120.44010	120.44010		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.02082	123.02082	0.00000	123.01841	123.01841		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	115.93799	115.93799	0.00000	115.94266	115.94266		0.00	0.00	0.00	0	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.67879	118.67879	0.00000	118.69071	118.69071		0.00	0.00	0.00	0	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	118.92699	118.92699	0.00000	118.92897	118.92897		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.49389	121.49389	0.00000	121.50921	121.50921		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.70304	121.70304	0.00000	121.70060	121.70060		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	356.41400	356.41400	0.00000	356.39200	356.39200		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.84000	364.84000	0.00000	364.83900	364.83900		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.85700	372.85700	0.00000	372.82500	372.82500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.91000	380.91000	0.00000	380.91800	380.91800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.12800	389.12800	0.00000	389.08100	389.08100		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 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	8.36646	105.80910	0.00000	8.42638	105.67878		1.81	0.00	482,489,496.00	4,560	70,075.00
R186	On 07/11/2024	Bond Future	0.00	8.30201	108.28244	0.00000	8.36721	108.15540		1.90	0.00	0.00	0	76,610.00
R186	On 06/02/2025	Bond Future	0.00	8.22696	105.32051	0.00000	8.30710	105.18155		1.84	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.15861	107.56832	0.00000	8.24452	107.43829		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.06343	104.54644	0.00000	8.17881	104.39752		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,698.07000	1.69807	0.00000	1,585.88000	1.58588	1,698.070	1.71	0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	51.33000	0.05133	0.00000	63.40000	0.06340	51.330	1.71	(0.06)	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	261.36894	261.36894	0.00000	261.37982	261.37982		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024	Bond Future	0.00	267.54795	267.54795	0.00000	267.57481	267.57481		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	268.20759	268.20759	0.00000	268.21212	268.21212		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.99707	273.99707	0.00000	274.03158	274.03158		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.57286	274.57286	0.00000	274.56765	274.56765		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	9.47473	93.93144	0.00000	9.58102	93.50342		7.05	0.00	281,794,320.00	3,000	95,320.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,946.95000	2.94695	0.00000	2,538.61000	2.53861	2,946.950	8.09	0.95	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,831.29000	4.83129	0.00000	4,405.46000	4.40546	4,831.290	8.78	1.00	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.12000	0.00012	0.00000	0.23000	0.00023	0.120	9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.51296	96.12710	0.00000	9.62454	95.69464		6.68	0.00	288,381,300.00	3,000	69,012.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,218.35000	3.21835	0.00000	2,861.90000	2.86190	3,218.350	7.14	0.76	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,775.67000	4.77567	0.00000	4,377.61000	4.37761	4,775.670	7.52	0.87	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	30.49000	0.03049	0.00000	39.95000	0.03995	30.490	8.16	(0.02)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.55275	94.20615	0.00000	9.67348	93.75613		6.64	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.61564	96.21635	0.00000	9.74124	95.76736		6.34	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,730.81000	3.73081	0.00000	3,369.72000	3.36972	3,730.810	6.70	0.68	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,709.98000	4.70998	0.00000	4,323.85000	4.32385	4,709.980	6.96	0.75	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	372.64000	0.37264	0.00000	405.15000	0.40515	372.640	7.70	(0.11)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	232.40000	0.23240	0.00000	265.99000	0.26599	232.400	7.70	(0.08)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.68576	94.25708	0.00000	9.82428	93.78407		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,132.17000	4.13217	0.00000	3,745.25000	3.74525	4,132.170	6.72	0.67	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	468.33000	0.46833	0.00000	525.69000	0.52569	468.330	7.57	(0.12)	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		10.19962	92.67883	0.00000	10.30092	92.18648		8.71	0.00	0.00	0	69,400.00
R2032	On 01/08/2024	Bond Future	10.95	Put	71.35000	0.07135	0.00000	98.20000	0.09820	71.350	11.24	(0.07)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	4,342.48000	4.34248	0.00000	3,866.51000	3.86651	4,342.480	11.59	0.96	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	6,073.74000	6.07374	0.00000	5,585.82000	5.58582	6,073.740	12.43	0.99	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,559.13000	6.55913	0.00000	6,069.76000	6.06976	6,559.130	12.66	0.99	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	4.72000	0.00472	0.00000	7.21000	0.00721	4.720	12.77	(0.01)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.19000	0.00019	0.00000	0.55000	0.00055	0.190	13.49	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.04000	0.00004	0.00000	0.14000	0.00014	0.040	13.49	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.27002	90.67795	0.00000	10.37538	90.17943		8.82	0.00	0.00	0	99,117.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,508.74000	4.50874	0.00000	4,079.12000	4.07912	4,508.740	9.94	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,396.82000	6.39682	0.00000	5,931.93000	5.93193	6,396.820	10.47	0.88	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,513.63000	6.51363	0.00000	6,047.42000	6.04742	6,513.630	10.50	0.89	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	24.01000	0.02401	0.00000	31.31000	0.03131	24.010	10.88	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	8.77000	0.00877	0.00000	11.77000	0.01177	8.770	10.88	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.34083	92.64862	0.00000	10.45305	92.13138		8.54	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.42371	90.45935	0.00000	10.53927	89.94130		8.78	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.51191	92.38722	0.00000	10.63659	91.84427		8.76	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		10.85187	91.57034	0.00000	10.96331	90.94177		10.58	0.00	163,910,908.60	1,790	36,212.00
R2035	On 01/08/2024	Bond Future	11.65	Put	39.04000	0.03904	0.00000	65.92000	0.06592	39.040	11.86	(0.04)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	7,207.09000	7.20709	0.00000	6,580.52000	6.58052	7,207.090	12.61	1.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	13.35	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	13.35	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.35	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		10.93860	89.19607	0.00000	11.05398	88.55799		10.92	0.00	27,204,801.35	305	105,366.00
R2035	On 07/11/2024	Bond Future	12.20	Call	7,075.33000	7.07533	0.00000	6,517.94000	6.51794	7,075.330	12.55	0.87	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	92.65000	0.09265	0.00000	113.01000	0.11301	92.650	13.59	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.02664	91.13471	0.00000	11.14830	90.47515		10.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.11893	88.56428	0.00000	11.24379	87.90052		11.24	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,674.77000	4.67477	0.00000	4,193.86000	4.19386	4,674.770	11.70	0.60	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,210.00000	1.21000	0.00000	1,276.32000	1.27632	1,210.000	13.01	(0.20)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	707.17000	0.70717	0.00000	788.46000	0.78846	707.170	13.33	(0.13)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.21673	90.45219	0.00000	11.34955	89.76083		11.28	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		11.26473	81.84031	0.00000	11.35110	81.34738		12.20	0.00	0.00	0	111,739.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,679.55000	4.67955	0.00000	4,202.85000	4.20285	4,679.550	13.62	0.97	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.10000	0.00010	0.00000	0.17000	0.00017	0.100	15.29	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.41	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.35487	83.75338	0.00000	11.44387	83.25372		12.02	0.00	0.00	0	80,891.00
R2037	On 06/02/2025	Bond Future	0.00		11.44462	81.31272	0.00000	11.53837	80.79512		12.47	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.54914	83.04720	0.00000	11.64489	82.52772		12.50	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,115.35000	7.11535	0.00000	6,657.48000	6.65748	7,115.350	13.71	0.72	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,943.83000	9.94383	0.00000	9,452.02000	9.45202	9,943.830	14.59	0.82	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,136.44000	10.13644	0.00000	9,643.08000	9.64308	10,136.440	14.65	0.82	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.66038	80.55575	0.00000	11.76241	80.01264		13.32	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	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	11.53039	82.06562	11.62185	81.50673		13.06	0.00	205,164,050.00	2,500	14,684.00
R2040	On 01/08/2024		Bond Future	12.28 Call	4,471.40000	4.47140	3,939.89000	3.93989	4,471.400	14.45	0.95	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	2.86000	0.00286	4.67000	0.00467	2.860	15.48	0.00	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	8,056.60000	8.05660	7,498.98000	7.49898	8,056.600	15.60	1.00	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	0.10000	0.00010	0.18000	0.00018	0.100	16.49	0.00	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.62385	83.98389	11.71805	83.41683		12.88	0.00	216,426,484.53	2,577	108,854.00
R2040	On 07/11/2024		Bond Future	12.10 Call	4,166.65000	4.16665	3,763.66000	3.76366	4,166.650	13.45	0.69	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	724.45000	0.72445	819.05000	0.81905	724.450	14.27	(0.19)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	355.55000	0.35555	404.80000	0.40480	355.550	15.14	(0.10)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.71651	81.29762	11.81546	80.71106		13.42	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	11.82272	83.03152	11.92383	82.44170		13.48	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	7,272.64000	7.27264	6,833.29000	6.83329	7,272.640	14.41	0.71	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	9,968.89000	9.96889	9,477.44000	9.47744	9,968.890	15.28	0.81	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	10,251.8700	10.25187	9,756.17000	9.75617	10,251.870	15.37	0.81	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	11.93528	80.28886	12.04258	79.67384		14.45	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	11.63982	78.05082	11.72620	77.51395		13.95	0.00	0.00	0	99,564.00
R2044	On 01/08/2024		Bond Future	13.00 Put	2.50000	0.00250	5.01000	0.00501	2.500	16.31	0.00	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	0.63000	0.00063	1.37000	0.00137	0.630	16.77	0.00	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.73057	79.87531	11.81944	79.33049		13.79	0.00	1,677,381.51	21	36,224.00
R2044	On 07/11/2024		Bond Future	12.50 Put	987.97000	0.98797	1,032.22000	1.03222	987.970	15.11	(0.24)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.82023	77.22502	11.91345	76.66154		14.41	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	3,991.72000	3.99172	3,541.86000	3.54186	3,991.720	14.80	0.57	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	5,867.79000	5.86779	5,355.75000	5.35575	5,867.790	15.61	0.69	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	669.43000	0.66943	669.05000	0.66905	669.430	17.58	(0.12)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.92219	78.87200	12.01734	78.30530		14.48	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	12.02985	76.16594	12.13067	75.57517		15.56	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	11.54755	81.26180	11.62370	80.77100		13.73	0.00	812,618.00	10	27,747.00
R2048	On 07/11/2024		Bond Future	0.00	11.63616	78.71011	11.71444	78.21246		14.34	0.00	472,260.66	6	240,222.00
R2048	On 06/02/2025		Bond Future	0.00	11.72430	80.42085	11.80649	79.90561		14.19	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	11.81448	77.68507	11.89816	77.16754		14.90	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	11.90861	79.34069	11.99729	78.80022		14.86	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	11.51811	104.92174	11.60439	104.20158		13.84	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.60584	101.50222	11.69470	100.77131		14.46	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.69075	103.70793	11.78392	102.95229		14.31	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.78310	100.04939	11.87827	99.28900		14.89	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.87808	102.18033	11.97876	101.38823		14.54	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	10.96646	71.55849	11.06774	71.04759		12.00	0.00	0.00	0	7,969.00
R209	On 07/11/2024		Bond Future	0.00	11.04622	70.07416	11.15060	69.55547		12.37	0.00	0.00	0	8,396.00
R209	On 06/02/2025		Bond Future	0.00	11.12438	71.59706	11.23383	71.06103		12.22	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.21119	69.96859	11.32307	69.42902		12.80	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.30141	71.45987	11.41977	70.89807		12.96	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	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	238.11722	238.11722	0.00000	238.12939	238.12939		0.00	0.00	0.00	0	1,254.00
R210	On 07/11/2024		Bond Future	0.00	240.40735	240.40735	0.00000	240.43393	240.43393		0.00	0.00	0.00	0	192.00
R210	On 06/02/2025		Bond Future	0.00	245.68990	245.68990	0.00000	245.69643	245.69643		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.58240	247.58240	0.00000	247.61630	247.61630		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.92059	252.92059	0.00000	252.91836	252.91836		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	9.89142	89.29074	0.00000	9.99765	88.83218		8.04	0.00	0.00	0	24,517.00
R213	On 07/11/2024		Bond Future	0.00	9.95230	87.81701	0.00000	10.06314	87.35289		8.00	0.00	0.00	0	71,644.00
R213	On 06/02/2025		Bond Future	0.00	10.01641	89.72581	0.00000	10.13506	89.24404		7.64	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.08678	88.07978	0.00000	10.20933	87.59754		7.85	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.16292	89.95815	0.00000	10.29589	89.45234		7.70	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	11.42693	66.52383	0.00000	11.51813	66.04674		13.59	0.00	0.00	0	8,333.00
R214	On 07/11/2024		Bond Future	0.00	11.51271	64.77227	0.00000	11.60647	64.28778		14.13	0.00	0.00	0	13,758.00
R214	On 06/02/2025		Bond Future	0.00	11.59810	66.18011	0.00000	11.69621	65.67949		13.98	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,251.89000	3.25189	0.00000	2,866.00000	2.86600	3,251.890	14.35	0.56	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,830.58000	4.83058	0.00000	4,387.77000	4.38777	4,830.580	15.13	0.69	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	473.57000	0.47357	0.00000	495.31000	0.49531	473.570	17.04	(0.11)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.68578	64.28544	0.00000	11.78578	63.78132		14.78	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.77729	65.65577	0.00000	11.88274	65.13113		15.03	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 :											1,689,182,200.65	17,771	1,768,989.00		
Grand Total:											1,689,182,200.65	17,771	1,768,989.00		