

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2024

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	974.85600	974.85600	0.00000	976.71400	976.71400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.82000	997.82000	0.00000	999.81100	999.81100		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,019.64000	1,019.64000	0.00000	1,021.74900	1,021.74900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,041.84700	1,041.84700	0.00000	1,044.15000	1,044.15000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,063.93000	1,063.93000	0.00000	1,066.32800	1,066.32800		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,133.58500	1,133.58500	0.00000	1,136.66000	1,136.66000		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,160.28800	1,160.28800	0.00000	1,163.53900	1,163.53900		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,185.66000	1,185.66000	0.00000	1,189.07000	1,189.07000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,211.48300	1,211.48300	0.00000	1,215.13900	1,215.13900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,237.16300	1,237.16300	0.00000	1,240.94900	1,240.94900		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	983.76000	983.76000	0.00000	986.81900	986.81900		0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,006.93400	1,006.93400	0.00000	1,010.15400	1,010.15400		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,028.95300	1,028.95300	0.00000	1,032.31900	1,032.31900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,051.36300	1,051.36300	0.00000	1,054.95200	1,054.95200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,073.64800	1,073.64800	0.00000	1,077.36000	1,077.36000		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	12.55016	75.95379	0.00000	12.51537	76.10464		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.71405	73.96003	0.00000	12.67598	74.12120		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.88103	75.59397	0.00000	12.83987	75.76414		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.05381	73.45129	0.00000	13.00806	73.63598		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.24745	75.01856	0.00000	13.19874	75.21021		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	12.98850	71.51854	0.00000	12.90786	71.93323		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.13501	68.95346	0.00000	13.04958	69.38452		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.27686	70.47623	0.00000	13.18697	70.92192		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.42889	67.75638	0.00000	13.33314	68.22218		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.59225	69.19954	0.00000	13.49197	69.67795		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	969.17400	969.17400	0.00000	972.13400	972.13400		0.00	0.00	87,225,660.00	9	733.00
GOVI	On 07/11/2024		GOVI	0.00	992.00400	992.00400	0.00000	995.12200	995.12200		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,013.69700	1,013.69700	0.00000	1,016.95700	1,016.95700		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,035.77500	1,035.77500	0.00000	1,039.25300	1,039.25300		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,057.73000	1,057.73000	0.00000	1,061.32700	1,061.32700		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	182.18551	182.18551	0.00000	182.18728	182.18728		0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.52503	186.52503	0.00000	186.54338	186.54338		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	131.88203	131.88203	0.00000	131.86691	131.86691		0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	133.61848	133.61848	0.00000	133.61486	133.61486		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.57144	136.57144	0.00000	136.57762	136.57762		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	138.13633	138.13633	0.00000	138.16215	138.16215		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.09201	141.09201	0.00000	141.12432	141.12432		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	123.85773	123.85773	0.00000	123.84219	123.84219		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.30517	125.30517	0.00000	125.30027	125.30027		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.07452	128.07452	0.00000	128.07878	128.07878		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.35204	129.35204	0.00000	129.37456	129.37456		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.11984	132.11984	0.00000	132.14848	132.14848		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	132.20064	132.20064	0.00000	132.18285	132.18285		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	135.34953	135.34953	0.00000	135.34337	135.34337		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	136.21479	136.21479	0.00000	136.21820	136.21820		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.21044	139.21044	0.00000	139.23383	139.23383		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.01388	140.01388	0.00000	140.04300	140.04300		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.85394	114.85394	0.00000	115.35696	115.35696		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	115.38213	115.38213	0.00000	115.90741	115.90741		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	117.93180	117.93180	0.00000	118.47734	118.47734		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.26374	118.26374	0.00000	118.83785	118.83785		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	120.79258	120.79258	0.00000	121.38412	121.38412		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	113.82853	113.82853	0.00000	114.19369	114.19369		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	116.54001	116.54001	0.00000	116.92407	116.92407		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	116.74754	116.74754	0.00000	117.14837	117.14837		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.31515	119.31515	0.00000	119.74169	119.74169		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.44330	119.44330	0.00000	119.88335	119.88335		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	353.09300	353.09300	0.00000	353.54400	353.54400		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	361.50300	361.50300	0.00000	361.99700	361.99700		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.49200	369.49200	0.00000	370.02400	370.02400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.62200	377.62200	0.00000	378.21800	378.21800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	385.70600	385.70600	0.00000	386.33200	386.33200		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	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	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	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	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	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	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	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	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	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	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	8.37200	91.62800		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	8.93872	104.57295	8.90545	104.64430		2.44	0.00	1,949,030,642.10	18,638	79,143.00
R186	On 07/11/2024		Bond Future	0.00	8.94602	107.03639	8.90304	107.11894		2.52	0.00	0.00	0	23,884.00
R186	On 06/02/2025		Bond Future	0.00	8.95874	104.06069	8.90486	104.15276		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.98633	106.32467	8.91301	106.43401		2.17	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.07007	103.25728	8.97885	103.37317		1.95	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	985.45000	0.98545	976.20000	0.97620	985.450	2.01	0.54	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	441.92000	0.44192	355.63000	0.35563	441.920	2.32	(0.28)	0.00	0	1,983.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	259.97085	259.97085	259.93722	259.93722		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024		Bond Future	0.00	266.16325	266.16325	266.15247	266.15247		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025		Bond Future	0.00	266.80982	266.80982	266.81787	266.81787		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.67826	272.67826	272.72513	272.72513		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	273.15015	273.15015	273.20820	273.20820		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024		Bond Future	0.00	10.17656	91.14946	10.13026	91.32981		7.42	0.00	22,787,365.00	250	116,666.00
R2030	On 01/08/2024		Bond Future	10.21 Call	1,077.26000	1.07726	1,118.04000	1.11804	1,077.260	7.67	0.53	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	2,400.26000	2.40026	2,493.75000	2.49375	2,400.260	8.31	0.78	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	92.90000	0.09290	60.44000	0.06044	92.900	9.06	(0.07)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.25508	93.29655	10.20361	93.48943		7.05	0.00	0.00	0	39,772.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,605.62000	1.60562	1,661.19000	1.66119	1,605.620	7.17	0.49	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,723.38000	2.72338	2,793.71000	2.79371	2,723.380	7.52	0.66	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	259.65000	0.25965	211.52000	0.21152	259.650	8.51	(0.11)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.33811	91.32582	10.28147	91.52987		6.98	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.44145	93.31215	10.37721	93.53407		6.70	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	2,162.65000	2.16265	2,201.65000	2.20165	2,162.650	6.74	0.48	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	2,904.31000	2.90431	2,950.73000	2.95073	2,904.310	6.99	0.57	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	956.64000	0.95664	849.59000	0.84959	956.640	7.81	(0.23)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	722.67000	0.72267	642.10000	0.64210	722.670	8.09	(0.18)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	10.57400	91.27418	10.50409	91.50469		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	2,452.81000	2.45281	0.00000	2,436.65000	2.43665	2,452.810	6.67	0.50	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,127.91000	1.12791	0.00000	969.28000	0.96928	1,127.910	7.80	(0.24)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.04200	88.68801	0.00000	11.00660	88.85107		9.15	0.00	0.00	0	94,205.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,442.83000	1.44283	0.00000	1,396.54000	1.39654	1,442.830	10.00	0.55	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	2,655.42000	2.65542	0.00000	2,665.67000	2.66567	2,655.420	10.86	0.73	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	3,041.25000	3.04125	0.00000	3,068.45000	3.06845	3,041.250	11.10	0.77	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	437.96000	0.43796	0.00000	309.59000	0.30959	437.960	11.21	(0.21)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	130.16000	0.13016	0.00000	79.57000	0.07957	130.160	12.46	(0.07)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	84.26000	0.08426	0.00000	48.41000	0.04841	84.260	12.89	(0.05)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.15255	86.60956	0.00000	11.11353	86.78438		9.24	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	2,003.72000	2.00372	0.00000	2,002.85000	2.00285	2,003.720	9.59	0.50	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	3,339.28000	3.33928	0.00000	3,364.02000	3.36402	3,339.280	10.12	0.66	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,428.39000	3.42839	0.00000	3,455.76000	3.45576	3,428.390	10.15	0.66	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	286.43000	0.28643	0.00000	252.47000	0.25247	286.430	11.37	(0.10)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	150.65000	0.15065	0.00000	149.53000	0.14953	150.650	11.37	(0.06)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.26439	88.50277	0.00000	11.22195	88.68785		8.96	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.38570	86.26061	0.00000	11.33808	86.46248		9.47	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.52770	88.08290	0.00000	11.47672	88.29257		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		11.76652	86.58969	0.00000	11.71097	86.88088		11.02	0.00	680,421,784.02	7,858	71,090.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,857.86000	2.85786	0.00000	3,007.47000	3.00747	2,857.860	12.04	0.73	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	377.03000	0.37703	0.00000	279.07000	0.27907	377.030	12.41	(0.18)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	338.61000	0.33861	0.00000	248.19000	0.24819	338.610	12.48	(0.16)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	96.21000	0.09621	0.00000	64.59000	0.06459	96.210	13.24	(0.05)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	89.58000	0.08958	0.00000	59.82000	0.05982	89.580	13.29	(0.05)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	67.13000	0.06713	0.00000	43.89000	0.04389	67.130	13.45	(0.04)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.89116	84.11402	0.00000	11.83161	84.41965		11.36	0.00	0.00	0	85,243.00
R2035	On 07/11/2024	Bond Future	12.20	Call	3,445.50000	3.44550	0.00000	3,432.66000	3.43266	3,445.500	12.33	0.61	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	673.02000	0.67302	0.00000	507.89000	0.50789	673.020	13.71	(0.17)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.01809	85.95285	0.00000	11.95468	86.27142		11.17	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.14556	83.30576	0.00000	12.07694	83.64347		11.96	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,282.27000	2.28227	0.00000	2,264.52000	2.26452	2,282.270	11.71	0.38	22,668.00	5	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	2,820.58000	2.82058	0.00000	2,460.76000	2.46076	2,820.580	12.95	(0.37)	(17,870.40)	4	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,927.35000	1.92735	0.00000	1,634.97000	1.63497	1,927.350	13.64	(0.27)	(9,806.40)	3	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.29159	85.06600	0.00000	12.21917	85.41433		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		12.17335	76.86121	0.00000	12.11294	77.17849		12.66	0.00	339,572,825.78	4,418	185,036.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,271.05000	1.27105	0.00000	1,331.62000	1.33162	1,271.050	12.85	0.47	323,053.20	57	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	194.90000	0.19490	0.00000	131.50000	0.13150	194.900	14.62	(0.10)	(67,716.00)	57	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	42.86000	0.04286	0.00000	25.70000	0.02570	42.860	15.67	(0.03)	(17,373.60)	57	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.29838	78.67168	0.00000	12.23405	79.00349		12.43	0.00	0.00	0	12,478.00
R2037	On 06/02/2025	Bond Future	0.00		12.42385	76.13040	0.00000	12.35573	76.47534		12.93	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.56165	77.78557	0.00000	12.48846	78.14927		13.22	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,955.38000	3.95538	0.00000	3,885.64000	3.88564	3,955.380	13.55	0.52	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	6,148.35000	6.14835	0.00000	6,123.02000	6.12302	6,148.350	14.43	0.66	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	6,305.12000	6.30512	0.00000	6,285.11000	6.28511	6,305.120	14.49	0.67	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.71834	75.16742	0.00000	12.64133	75.54204		13.70	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	12.42942	76.81616	0.00000	12.36397	77.18056	13.46	0.00	16,669,106.72	217	42,860.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	1,128.58000	1.12858	0.00000	1,182.05000	1.18205	1,128.580	13.51	0.42	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	664.79000	0.66479	0.00000	489.71000	0.48971	664.790	14.60	(0.26)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	3,383.58000	3.38358	0.00000	3,588.45000	3.58845	3,383.580	14.73	0.77	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	188.36000	0.18836	0.00000	121.20000	0.12120	188.360	15.67	(0.09)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.55643	78.62558	0.00000	12.48700	79.00556	13.23	0.00	0.00	0	80,767.00	
R2040	On 07/11/2024		Bond Future	12.10 Call	1,539.40000	1.53940	0.00000	1,473.94000	1.47394	1,539.400	13.00	0.36	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	2,614.66000	2.61466	0.00000	2,181.65000	2.18165	2,614.660	13.79	(0.47)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	1,559.07000	1.55907	0.00000	1,208.46000	1.20846	1,559.070	14.70	(0.31)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	12.68342	75.83260	0.00000	12.61013	76.22674	13.82	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	12.82161	77.48111	0.00000	12.74324	77.89510	14.15	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	4,054.76000	4.05476	0.00000	3,964.90000	3.96490	4,054.760	14.45	0.51	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	6,113.57000	6.11357	0.00000	6,064.56000	6.06456	6,113.570	15.31	0.64	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	6,340.41000	6.34041	0.00000	6,298.32000	6.29832	6,340.410	15.40	0.65	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.97762	74.60552	0.00000	12.89533	75.03144	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	12.50201	72.95315	0.00000	12.42637	73.37800	14.25	0.00	546,346,140.35	7,489	115,044.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	620.66000	0.62066	0.00000	400.12000	0.40012	620.660	15.70	(0.25)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	375.20000	0.37520	0.00000	220.78000	0.22078	375.200	16.18	(0.16)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	12.62401	74.67154	0.00000	12.54411	75.11310	14.03	0.00	0.00	0	234.00	
R2044	On 06/02/2025		Bond Future	0.00	12.74560	71.91747	0.00000	12.66156	72.37423	14.70	0.00	0.00	0	0.00	
R2044	On 08/05/2025		Bond Future	0.00	12.87729	73.48076	0.00000	12.78795	73.95816	15.07	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	13.02540	70.64586	0.00000	12.93179	71.13637	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	12.39514	76.08851	0.00000	12.32449	76.49642	13.94	0.00	29,826,695.92	392	256,214.00	
R2048	On 07/11/2024		Bond Future	0.00	12.51468	73.42907	0.00000	12.43999	73.85318	14.54	0.00	0.00	0	11,427.00	
R2048	On 06/02/2025		Bond Future	0.00	12.63436	75.03421	0.00000	12.55574	75.47313	14.37	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	12.75281	72.21297	0.00000	12.66926	72.67202	15.21	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	12.88524	73.73811	0.00000	12.79779	74.20985	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	12.40768	97.92109	0.00000	12.33194	98.48222	14.00	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.52906	94.35517	0.00000	12.44892	94.93824	14.61	0.00	0.00	0	3,637.00	
R2053	On 06/02/2025		Bond Future	0.00	12.64742	96.41738	0.00000	12.56311	97.02021	14.43	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	12.77139	92.64180	0.00000	12.68170	93.27165	14.96	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	12.90764	94.59669	0.00000	12.81369	95.24369	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	11.86855	67.18253	0.00000	11.81314	67.44029	12.48	0.00	0.00	0	11,461.00	
R209	On 07/11/2024		Bond Future	0.00	11.98155	65.60777	0.00000	11.92258	65.87763	12.86	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	12.09284	67.04193	0.00000	12.03055	67.32252	12.70	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	12.21040	65.34320	0.00000	12.14351	65.63961	13.60	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	12.34183	66.72362	0.00000	12.27169	67.02899	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	
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	

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
R210	On 01/08/2024	Bond Future	0.00	239.59905	239.59905	0.00000	239.82532	239.82532	0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024	Bond Future	0.00	241.95965	241.95965	0.00000	242.21276	242.21276	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.30670	247.30670	0.00000	247.58340	247.58340	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.31788	249.31788	0.00000	249.63570	249.63570	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.65121	254.65121	0.00000	254.98652	254.98652	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	10.68948	85.91875	0.00000	10.64868	86.08712	8.50	0.00	346,510,318.75	4,033	27,086.00
R213	On 07/11/2024	Bond Future	0.00	10.79083	84.38121	0.00000	10.74586	84.56113	8.47	0.00	0.00	0	56,676.00
R213	On 06/02/2025	Bond Future	0.00	10.89747	86.22608	0.00000	10.84844	86.41618	8.16	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.00658	84.53972	0.00000	10.95160	84.74625	8.46	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.13922	86.32735	0.00000	11.08011	86.54180	8.08	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	12.25253	62.39590	0.00000	12.17173	62.78152	13.92	0.00	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.36675	60.55863	0.00000	12.28170	60.95879	14.45	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.48100	61.88255	0.00000	12.39185	62.29597	14.29	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.59422	59.92053	0.00000	12.49995	60.35178	15.45	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.72086	61.18655	0.00000	12.62252	61.62945	15.21	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 :										4,018,623,493.44		43,487	1,645,752.00
Grand Total:										4,018,623,493.44		43,487	1,645,752.00