

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2024

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
											Option					
Derivatives																
AL37	On 01/08/2024	Index Future	0.00		987.90400		987.90400	0.00000	974.85600	974.85600		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,011.17900		1,011.17900	0.00000	997.82000	997.82000		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,033.30000		1,033.30000	0.00000	1,019.64000	1,019.64000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,055.81500		1,055.81500	0.00000	1,041.84700	1,041.84700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,078.21100		1,078.21100	0.00000	1,063.93000	1,063.93000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,156.16300		1,156.16300	0.00000	1,133.58500	1,133.58500		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,183.40200		1,183.40200	0.00000	1,160.28800	1,160.28800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,209.29100		1,209.29100	0.00000	1,185.66000	1,185.66000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,235.64100		1,235.64100	0.00000	1,211.48300	1,211.48300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,261.85100		1,261.85100	0.00000	1,237.16300	1,237.16300		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		1,001.72500		1,001.72500	0.00000	983.76000	983.76000		0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024	Index Future	0.00		1,025.32600		1,025.32600	0.00000	1,006.93400	1,006.93400		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,047.75600		1,047.75600	0.00000	1,028.95300	1,028.95300		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,070.58600		1,070.58600	0.00000	1,051.36300	1,051.36300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,093.29500		1,093.29500	0.00000	1,073.64800	1,073.64800		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		12.20613		77.46390	0.00000	12.55016	75.95379		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.35338		75.50617	0.00000	12.71405	73.96003		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.50358		77.17446	0.00000	12.88103	75.59397		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		12.65877		75.06675	0.00000	13.05381	73.45129		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		12.83345		76.66894	0.00000	13.24745	75.01856		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		12.66078		73.22935	0.00000	12.98850	71.51854		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		12.79317		70.70512	0.00000	13.13501	68.95346		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		12.92139		72.26678	0.00000	13.27686	70.47623		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.05871		69.58653	0.00000	13.42889	67.75638		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		13.20679		71.06919	0.00000	13.59225	69.19954		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		986.81300		986.81300	0.00000	969.17400	969.17400		0.00	0.00	0.00	0	733.00
GOVI	On 07/11/2024	GOVI	0.00		1,010.06300		1,010.06300	0.00000	992.00400	992.00400		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,032.15900		1,032.15900	0.00000	1,013.69700	1,013.69700		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,054.64900		1,054.64900	0.00000	1,035.77500	1,035.77500		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,077.02000		1,077.02000	0.00000	1,057.73000	1,057.73000		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		182.17931		182.17931	0.00000	182.18551	182.18551		0.00	0.00	273,268,965.00	1,500	4,870.00
I2025	On 07/11/2024	Bond Future	0.00		186.51887		186.51887	0.00000	186.52503	186.52503		0.00	0.00	13,802,396.38	74	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		132.01919		132.01919	0.00000	131.88203	131.88203		0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024	Bond Future	0.00		133.75875		133.75875	0.00000	133.61848	133.61848		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.71512		136.71512	0.00000	136.57144	136.57144		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	138.28355	138.28355	0.00000	138.13633	138.13633		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.24296	141.24296	0.00000	141.09201	141.09201		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	123.87764	123.87764	0.00000	123.85773	123.85773		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.32555	125.32555	0.00000	125.30517	125.30517		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.09561	128.09561	0.00000	128.07452	128.07452		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.37390	129.37390	0.00000	129.35204	129.35204		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.14268	132.14268	0.00000	132.11984	132.11984		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	132.51761	132.51761	0.00000	132.20064	132.20064		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	135.67424	135.67424	0.00000	135.34953	135.34953		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	136.54678	136.54678	0.00000	136.21479	136.21479		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.55013	139.55013	0.00000	139.21044	139.21044		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	140.36144	140.36144	0.00000	140.01388	140.01388		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	115.73806	115.73806	0.00000	114.85394	114.85394		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	116.28704	116.28704	0.00000	115.38213	115.38213		0.00	0.00	6,977,222.40	60	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	118.85702	118.85702	0.00000	117.93180	117.93180		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.20969	119.20969	0.00000	118.26374	118.26374		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.75926	121.75926	0.00000	120.79258	120.79258		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	114.23187	114.23187	0.00000	113.82853	113.82853		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	116.95294	116.95294	0.00000	116.54001	116.54001		0.00	0.00	7,017,176.40	60	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	117.16936	117.16936	0.00000	116.74754	116.74754		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.74665	119.74665	0.00000	119.31515	119.31515		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.88464	119.88464	0.00000	119.44330	119.44330		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	354.30000	354.30000	0.00000	353.09300	353.09300		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	362.74000	362.74000	0.00000	361.50300	361.50300		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	370.76000	370.76000	0.00000	369.49200	369.49200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.92100	378.92100	0.00000	377.62200	377.62200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	387.04000	387.04000	0.00000	385.70600	385.70600		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024	Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.37700	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
R186	On 01/08/2024	Bond Future	0.00	8.66851	105.15429	0.00000	8.93872	104.57295		2.44	0.00	10,515,429.00	100	79,043.00
R186	On 07/11/2024	Bond Future	0.00	8.63717	107.63153	0.00000	8.94602	107.03639		2.52	0.00	0.00	0	23,884.00
R186	On 06/02/2025	Bond Future	0.00	8.60388	104.66907	0.00000	8.95874	104.06069		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.57071	106.94659	0.00000	8.98633	106.32467		2.17	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.57160	103.89281	0.00000	9.07007	103.25728		1.95	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,359.00000	1.35900	0.00000	985.45000	0.98545	1,359.000	2.01	0.65	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	287.96000	0.28796	0.00000	441.92000	0.44192	287.960	2.32	(0.20)	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	260.82934	260.82934	0.00000	259.97085	259.97085		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	267.04251	267.04251	0.00000	266.16325	266.16325		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	267.70780	267.70780	0.00000	266.80982	266.80982		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.59667	273.59667	0.00000	272.67826	272.67826		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.08986	274.08986	0.00000	273.15015	273.15015		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	9.88219	92.30369	0.00000	10.17656	91.14946		7.42	0.00	0.00	0	116,666.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,747.84000	1.74784	0.00000	1,077.26000	1.07726	1,747.840	7.67	0.71	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,340.42000	3.34042	0.00000	2,400.26000	2.40026	3,340.420	8.31	0.89	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	28.83000	0.02883	0.00000	92.90000	0.09290	28.830	9.06	(0.03)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.94189	94.47806	0.00000	10.25508	93.29655		7.05	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,230.71000	2.23071	0.00000	1,605.62000	1.60562	2,230.710	7.17	0.60	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,536.01000	3.53601	0.00000	2,723.38000	2.72338	3,536.010	7.52	0.75	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	148.59000	0.14859	0.00000	259.65000	0.25965	148.590	8.51	(0.07)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.00517	92.53339	0.00000	10.33811	91.32582		6.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.08662	94.54627	0.00000	10.44145	93.31215		6.70	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,794.09000	2.79409	0.00000	2,162.65000	2.16265	2,794.090	6.74	0.56	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,638.71000	3.63871	0.00000	2,904.31000	2.90431	3,638.710	6.99	0.65	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	693.88000	0.69388	0.00000	956.64000	0.95664	693.880	7.81	(0.18)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	517.49000	0.51749	0.00000	722.67000	0.72267	517.490	8.09	(0.14)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.19428	92.53488	0.00000	10.57400	91.27418		6.52	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,113.10000	3.11310	0.00000	2,452.81000	2.45281	3,113.100	6.67	0.57	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	ContractsTraded	Open Interest
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	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		12.07619	78.81510	0.00000	12.42942	76.81616			13.46	0.00	35,624,425.20	452	43,008.00
R2040	On 01/08/2024	Bond Future	12.28	Call	2,118.71000	2.11871	0.00000	1,128.58000	1.12858	2,118.710	13.51	0.63	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	244.29000	0.24429	0.00000	664.79000	0.66479	244.290	14.60	(0.12)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	5,009.94000	5.00994	0.00000	3,383.58000	3.38358	5,009.940	14.73	0.90	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	52.87000	0.05287	0.00000	188.36000	0.18836	52.870	15.67	(0.03)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		12.18875	80.67166	0.00000	12.55643	78.62558			13.23	0.00	20,167,915.00	250	80,767.00
R2040	On 07/11/2024	Bond Future	12.10	Call	2,371.97000	2.37197	0.00000	1,539.40000	1.53940	2,371.970	13.00	0.49	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	12.60	Put	1,737.85000	1.73785	0.00000	2,614.66000	2.61466	1,737.850	13.79	(0.35)	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	13.15	Put	981.11000	0.98111	0.00000	1,559.07000	1.55907	981.110	14.70	(0.22)	0.00	0	640.00	
R2040	On 06/02/2025	Bond Future	0.00		12.30115	77.92368	0.00000	12.68342	75.83260			13.82	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.42407	79.61793	0.00000	12.82161	77.48111			14.15	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,209.86000	5.20986	0.00000	4,054.76000	4.05476	5,209.860	14.45	0.59	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	7,526.54000	7.52654	0.00000	6,113.57000	6.11357	7,526.540	15.31	0.71	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	7,776.54000	7.77654	0.00000	6,340.41000	6.34041	7,776.540	15.40	0.72	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		12.56341	76.78796	0.00000	12.97762	74.60552			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		12.14389	75.00164	0.00000	12.50201	72.95315			14.25	0.00	14,850,324.72	198	114,924.00
R2044	On 01/08/2024	Bond Future	13.00	Put	222.15000	0.22215	0.00000	620.66000	0.62066	222.150	15.70	(0.11)	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25	Put	120.10000	0.12010	0.00000	375.20000	0.37520	120.100	16.18	(0.06)	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00		12.25162	76.76833	0.00000	12.62401	74.67154			14.03	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		12.35882	74.06030	0.00000	12.74560	71.91747			14.70	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	2,414.67000	2.41467	0.00000	1,638.03000	1.63803	2,414.670	14.02	0.42	4,770,403.73	898	449.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	3,861.19000	3.86119	0.00000	2,796.14000	2.79614	3,861.190	14.70	0.56	3,149,141.52	449	449.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	1,175.87000	1.17587	0.00000	1,701.91000	1.70191	1,175.870	16.65	(0.20)	(2,253,565.73)	898	449.00	
R2044	On 08/05/2025	Bond Future	0.00		12.47544	75.67052	0.00000	12.87729	73.48076			15.07	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.60709	72.88234	0.00000	13.02540	70.64586			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		12.04252	78.16539	0.00000	12.39514	76.08851			13.94	0.00	179,233,239.27	2,293	255,053.00
R2048	On 07/11/2024	Bond Future	0.00		12.14788	75.55492	0.00000	12.51468	73.42907			14.54	0.00	0.00	0	11,427.00
R2048	On 06/02/2025	Bond Future	0.00		12.25330	77.20675	0.00000	12.63436	75.03421			14.37	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		12.35733	74.43300	0.00000	12.75281	72.21297			15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.47409	76.00558	0.00000	12.88524	73.73811			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		12.04460	100.66810	0.00000	12.40768	97.92109			14.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.15086	97.16690	0.00000	12.52906	94.35517			14.61	0.00	0.00	0	3,637.00
R2053	On 06/02/2025	Bond Future	0.00		12.25437	99.29087	0.00000	12.64742	96.41738			14.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.36267	95.57816	0.00000	12.77139	92.64180			14.96	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		12.48224	97.59574	0.00000	12.90764	94.59669			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		11.52619	68.79777	0.00000	11.86855	67.18253			12.48	0.00	0.00	0	11,461.00
R209	On 07/11/2024	Bond Future	0.00		11.62539	67.26117	0.00000	11.98155	65.60777			12.86	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		11.72315	68.73162	0.00000	12.09284	67.04193			12.70	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.82644	67.06990	0.00000	12.21040	65.34320			13.60	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.94279	68.48719	0.00000	12.34183	66.72362			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	Contracts Traded	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	239.88691	239.88691	0.00000	239.59905	239.59905	0.00	0.00	0.00	0	1,448.00	
R210	On 07/11/2024		Bond Future	0.00	242.25391	242.25391	0.00000	241.95965	241.95965	0.00	0.00	0.00	0	0.00	
R210	On 06/02/2025		Bond Future	0.00	247.60814	247.60814	0.00000	247.30670	247.30670	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.62663	249.62663	0.00000	249.31788	249.31788	0.00	0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	254.96751	254.96751	0.00000	254.65121	254.65121	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	10.36559	87.26715	0.00000	10.68948	85.91875	8.50	0.00	0.00	0	27,086.00	
R213	On 07/11/2024		Bond Future	0.00	10.44890	85.76143	0.00000	10.79083	84.38121	8.47	0.00	0.00	0	56,676.00	
R213	On 06/02/2025		Bond Future	0.00	10.53693	87.63667	0.00000	10.89747	86.22608	8.16	0.00	0.00	0	0.00	
R213	On 08/05/2025		Bond Future	0.00	10.62631	85.98126	0.00000	11.00658	84.53972	8.46	0.00	0.00	0	0.00	
R213	On 07/08/2025		Bond Future	0.00	10.73708	87.79982	0.00000	11.13922	86.32735	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	11.92577	63.97933	0.00000	12.25253	62.39590	13.92	0.00	127,958,660.00	2,000	13,836.00	
R214	On 07/11/2024		Bond Future	0.00	12.02759	62.17940	0.00000	12.36675	60.55863	14.45	0.00	0.00	0	1,770.00	
R214	On 06/02/2025		Bond Future	0.00	12.12946	63.53886	0.00000	12.48100	61.88255	14.29	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	11.75 Call	1,963.78000	1.96378	0.00000	1,371.57000	1.37157	1,963.780	13.63	0.42	5,651,388.35	1,108	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,176.49000	3.17649	0.00000	2,358.03000	2.35803	3,176.490	14.29	0.55	3,763,971.29	554	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	881.76000	0.88176	0.00000	1,252.96000	1.25296	881.760	16.38	(0.18)	(2,483,514.97)	1,108	554.00
R214	On 08/05/2025		Bond Future	0.00	12.23014	61.61313	0.00000	12.59422	59.92053	15.45	0.00	0.00	0	0.00	
R214	On 07/08/2025		Bond Future	0.00	12.34329	62.91532	0.00000	12.72086	61.18655	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 :											962,551,959.74	30,824	1,638,345.00		
Grand Total:											962,551,959.74	30,824	1,638,345.00		