

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2024

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	992.89500	992.89500	0.00000	993.80500	993.80500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,016.28900	1,016.28900	0.00000	1,017.22000	1,017.22000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,038.52700	1,038.52700	0.00000	1,039.47600	1,039.47600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,061.16100	1,061.16100	0.00000	1,062.12800	1,062.12800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,083.67800	1,083.67800	0.00000	1,084.66200	1,084.66200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,163.26800	1,163.26800	0.00000	1,165.45800	1,165.45800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,190.67700	1,190.67700	0.00000	1,192.91700	1,192.91700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,216.72900	1,216.72900	0.00000	1,219.01700	1,219.01700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,243.24800	1,243.24800	0.00000	1,245.58100	1,245.58100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,269.62900	1,269.62900	0.00000	1,272.00700	1,272.00700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,008.15000	1,008.15000	0.00000	1,010.07300	1,010.07300	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,031.90400	1,031.90400	0.00000	1,033.87100	1,033.87100	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,054.48300	1,054.48300	0.00000	1,056.49100	1,056.49100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,077.46500	1,077.46500	0.00000	1,079.51400	1,079.51400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,100.32800	1,100.32800	0.00000	1,102.41700	1,102.41700	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	12.10849	77.90003	0.00000	12.04868	78.16886	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.25099	75.95301	0.00000	12.18834	76.22817	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.39631	77.63190	0.00000	12.33083	77.91295	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.54634	75.53517	0.00000	12.47791	75.82217	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.71538	77.14866	0.00000	12.64379	77.44153	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	12.55876	73.77599	0.00000	12.64149	73.33219	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.68679	71.26508	0.00000	12.77302	70.81063	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.81073	72.83980	0.00000	12.90036	72.37510	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.94342	70.17297	0.00000	13.03670	69.69788	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.08661	71.66943	0.00000	13.18371	71.18381	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	993.16800	993.16800	0.00000	995.07700	995.07700	0.00	0.00	29,795,040.00	3	730.00
GOVI	On 07/11/2024		GOVI	0.00	1,016.56800	1,016.56800	0.00000	1,018.52200	1,018.52200	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,038.81200	1,038.81200	0.00000	1,040.80600	1,040.80600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,061.45200	1,061.45200	0.00000	1,063.48700	1,063.48700	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,083.97600	1,083.97600	0.00000	1,086.05000	1,086.05000	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	182.15736	182.15736	0.00000	182.16241	182.16241	0.00	0.00	49,182,487.20	270	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.49717	186.49717	0.00000	186.50214	186.50214	0.00	0.00	0.00	0	4,870.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	132.09723	132.09723	0.00000	132.43070	132.43070	0.00	0.00	46,234,030.50	350	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	133.84217	133.84217	0.00000	134.18338	134.18338	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.80160	136.80160	0.00000	137.15005	137.15005	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	138.37672	138.37672	0.00000	138.73210	138.73210		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.34029	141.34029	0.00000	141.70273	141.70273		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	124.43477	124.43477	0.00000	124.75068	124.75068		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.89893	125.89893	0.00000	126.22222	126.22222		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.68279	128.68279	0.00000	129.01296	129.01296		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.97897	129.97897	0.00000	130.31579	130.31579		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.76276	132.76276	0.00000	133.10627	133.10627		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	133.79288	133.79288	0.00000	133.17601	133.17601		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.98046	136.98046	0.00000	136.34875	136.34875		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.88809	137.88809	0.00000	137.24182	137.24182		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.92257	140.92257	0.00000	140.26164	140.26164		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.76954	141.76954	0.00000	141.09318	141.09318		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	116.77516	116.77516	0.00000	116.75634	116.75634		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	117.35402	117.35402	0.00000	117.33431	117.33431		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.94862	119.94862	0.00000	119.92828	119.92828		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.33158	120.33158	0.00000	120.31002	120.31002		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.90730	122.90730	0.00000	122.88460	122.88460		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	115.86235	115.86235	0.00000	116.43391	116.43391		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	118.62274	118.62274	0.00000	119.20785	119.20785		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.88295	118.88295	0.00000	119.48031	119.48031		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.49920	121.49920	0.00000	122.10924	122.10924		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.68124	121.68124	0.00000	122.30314	122.30314		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	356.56200	356.56200	0.00000	356.82500	356.82500		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	365.05700	365.05700	0.00000	365.32600	365.32600		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	373.13000	373.13000	0.00000	373.40400	373.40400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.34500	381.34500	0.00000	381.62400	381.62400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.51900	389.51900	0.00000	389.80200	389.80200		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	8.55296	105.40416	0.00000	8.52636	105.46179		2.44	0.00	125,957,971.20	1,195	79,916.00
R186	On 07/11/2024	Bond Future	0.00	8.50495	107.88768	0.00000	8.47462	107.94656		2.52	0.00	359,805,412.80	3,335	27,219.00
R186	On 06/02/2025	Bond Future	0.00	8.45152	104.93175	0.00000	8.41682	104.99169		2.46	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.39164	107.21613	0.00000	8.35123	107.27709		2.17	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.35573	104.16976	0.00000	8.30765	104.23159		1.95	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,543.11000	1.54311	0.00000	1,587.27000	1.58727	1,543.110	2.01	0.69	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	235.35000	0.23535	0.00000	225.82000	0.22582	235.350	2.32	(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	261.81668	261.81668	0.00000	261.56968	261.56968		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	268.05439	268.05439	0.00000	267.80133	267.80133		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.75685	268.75685	0.00000	268.49686	268.49686		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.67162	274.67162	0.00000	274.40523	274.40523		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.20259	275.20259	0.00000	274.92787	274.92787		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	9.76627	92.76319	0.00000	9.74124	92.86278		7.42	0.00	54,080,939.77	583	116,971.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,068.81000	2.06881	0.00000	2,154.63000	2.15463	2,068.810	7.67	0.77	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,748.28000	3.74828	0.00000	3,844.88000	3.84488	3,748.280	8.31	0.93	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	16.13000	0.01613	0.00000	15.90000	0.01590	16.130	9.06	(0.02)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.81850	94.94874	0.00000	9.79191	95.05056		7.05	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,513.77000	2.51377	0.00000	2,585.63000	2.58563	2,513.770	7.17	0.65	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,888.27000	3.88827	0.00000	3,973.11000	3.97311	3,888.270	7.52	0.79	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	116.17000	0.11617	0.00000	112.70000	0.11270	116.170	8.51	(0.05)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.87382	93.01522	0.00000	9.84562	93.11908		6.98	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.94639	95.03967	0.00000	9.91643	95.14551		6.70	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,073.27000	3.07327	0.00000	3,140.39000	3.14039	3,073.270	6.74	0.60	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,957.17000	3.95717	0.00000	4,032.34000	4.03234	3,957.170	6.99	0.67	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	605.21000	0.60521	0.00000	591.11000	0.59111	605.210	7.81	(0.16)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	448.99000	0.44899	0.00000	438.48000	0.43848	448.990	8.09	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.04384	93.04030	0.00000	10.01192	93.14798		6.52	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	10.48	Call	3,403.48000	3.40348	0.00000	3,471.69000	3.47169	3,403.480	6.67	0.60	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	748.43000	0.74843	0.00000	732.30000	0.73230	748.430	7.80	(0.17)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		10.59705	90.76691	0.00000	10.58263	90.83536		9.15	0.00	5,899,849.15	65	97,488.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,764.64000	2.76464	0.00000	2,829.26000	2.82926	2,764.640	10.00	0.79	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,311.00000	4.31100	0.00000	4,379.59000	4.37959	4,311.000	10.86	0.90	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,765.06000	4.76506	0.00000	4,834.06000	4.83406	4,765.060	11.10	0.92	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	110.53000	0.11053	0.00000	111.21000	0.11121	110.530	11.21	(0.07)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	24.57000	0.02457	0.00000	25.34000	0.02534	24.570	12.46	(0.02)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	14.51000	0.01451	0.00000	15.11000	0.01511	14.510	12.89	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.68435	88.73779	0.00000	10.66919	88.80782		9.24	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,190.08000	3.19008	0.00000	3,243.07000	3.24307	3,190.080	9.59	0.66	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,839.97000	4.83997	0.00000	4,900.90000	4.90090	4,839.970	10.12	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,945.33000	4.94533	0.00000	5,006.62000	5.00662	4,945.330	10.15	0.79	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	123.07000	0.12307	0.00000	121.99000	0.12199	123.070	11.37	(0.05)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	58.61000	0.05861	0.00000	58.18000	0.05818	58.610	11.37	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.77274	90.67857	0.00000	10.75689	90.74988		8.96	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.86874	88.48504	0.00000	10.85214	88.55768		9.47	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.98328	90.35632	0.00000	10.96590	90.43016		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		11.32227	88.95868	0.00000	11.28253	89.17514		11.02	0.00	29,000,529.68	326	71,494.00
R2035	On 01/08/2024	Bond Future	12.20	Call	4,755.08000	4.75508	0.00000	4,959.04000	4.95904	4,755.080	12.04	0.91	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	14.06000	0.01406	0.00000	13.17000	0.01317	14.060	13.24	(0.01)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	12.85000	0.01285	0.00000	12.05000	0.01205	12.850	13.29	(0.01)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	8.93000	0.00893	0.00000	8.41000	0.00841	8.930	13.45	(0.01)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.42681	86.53921	0.00000	11.38531	86.76072		11.36	0.00	3,894,264.45	45	85,243.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,042.50000	5.04250	0.00000	5,215.93000	5.21593	5,042.500	12.33	0.74	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	331.60000	0.33160	0.00000	315.70000	0.31570	331.600	13.71	(0.09)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.53334	88.43210	0.00000	11.49010	88.65822		11.17	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.63983	85.84023	0.00000	11.59481	86.07103		11.96	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,338.44000	3.33844	0.00000	3,456.89000	3.45689	3,338.440	11.71	0.48	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,958.23000	1.95823	0.00000	1,899.21000	1.89921	1,958.230	12.95	(0.28)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,301.54000	1.30154	0.00000	1,260.89000	1.26089	1,301.540	13.64	(0.20)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.76301	87.65598	0.00000	11.71608	87.89135		11.68	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		11.73873	79.18675	0.00000	11.68390	79.48733		12.66	0.00	37,455,332.75	473	185,284.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,581.50000	2.58150	0.00000	2,817.47000	2.81747	2,581.500	12.85	0.73	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	36.41000	0.03641	0.00000	32.08000	0.03208	36.410	14.62	(0.02)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	5.42000	0.00542	0.00000	4.83000	0.00483	5.420	15.67	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.84550	81.05240	0.00000	11.78843	81.35995		12.43	0.00	100,910,238.00	1,245	13,717.00
R2037	On 06/02/2025	Bond Future	0.00		11.95247	78.56412	0.00000	11.89316	78.87822		12.93	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.07079	80.27347	0.00000	12.00914	80.59417		13.22	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,342.10000	5.34210	0.00000	5,548.81000	5.54881	5,342.100	13.55	0.62	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	7,855.66000	7.85566	0.00000	8,099.86000	8.09986	7,855.660	14.43	0.74	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,030.84000	8.03084	0.00000	8,277.11000	8.27711	8,030.840	14.49	0.75	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.20618	77.70975	0.00000	12.14200	78.03694		13.70	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/08/2024	Bond Future	0.00	11.95922	79.49483	0.00000	11.92480	79.69657		13.46	0.00	204,937,671.74	2,578	42,737.00
R2040	On 01/08/2024	Bond Future	12.28 Call	2,542.28000	2.54228	0.00000	2,700.64000	2.70064	2,542.280	13.51	0.70	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	157.90000	0.15790	0.00000	148.30000	0.14830	157.900	14.60	(0.09)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	5,614.99000	5.61499	0.00000	5,808.87000	5.80887	5,614.990	14.73	0.93	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	30.26000	0.03026	0.00000	28.78000	0.02878	30.260	15.67	(0.02)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.06703	81.36770	0.00000	12.03124	81.57418		13.23	0.00	351,345,728.60	4,318	85,068.00
R2040	On 07/11/2024	Bond Future	12.10 Call	2,705.99000	2.70599	0.00000	2,825.51000	2.82551	2,705.990	13.00	0.53	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	1,487.16000	1.48716	0.00000	1,431.74000	1.43174	1,487.160	13.79	(0.32)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	822.44000	0.82244	0.00000	790.55000	0.79055	822.440	14.70	(0.19)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	12.17458	78.63568	0.00000	12.13745	78.84644		13.82	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	12.29239	80.34633	0.00000	12.25385	80.56150		14.15	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	5,637.44000	5.63744	0.00000	5,777.60000	5.77760	5,637.440	14.45	0.62	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	8,037.20000	8.03720	0.00000	8,200.50000	8.20050	8,037.200	15.31	0.73	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	8,294.53000	8.29453	0.00000	8,459.81000	8.45981	8,294.530	15.40	0.74	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	12.42609	77.53316	0.00000	12.38605	77.75254		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	12.01701	75.75042	0.00000	11.97747	75.98630		14.25	0.00	29,315,412.54	387	113,830.00
R2044	On 01/08/2024	Bond Future	13.00 Put	137.99000	0.13799	0.00000	127.58000	0.12758	137.990	15.70	(0.07)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	70.82000	0.07082	0.00000	65.69000	0.06569	70.820	16.18	(0.04)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.11975	77.53506	0.00000	12.07869	77.77646		14.03	0.00	0.00	0	234.00
R2044	On 07/11/2024	Bond Future	12.50 Put	1,701.87000	1.70187	0.00000	1,626.55000	1.62655	1,701.870	14.03	(0.36)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	12.22187	74.84451	0.00000	12.17931	75.09101		14.70	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	2,747.38000	2.74738	0.00000	2,869.60000	2.86960	2,747.380	14.02	0.46	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	4,299.38000	4.29938	0.00000	4,454.73000	4.45473	4,299.380	14.70	0.60	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	1,016.15000	1.01615	0.00000	978.55000	0.97855	1,016.150	16.65	(0.18)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	12.33315	76.47267	0.00000	12.28903	76.72432		15.07	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	12.45891	73.70279	0.00000	12.41311	73.95945		15.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	11.92142	78.90286	0.00000	11.88175	79.14721		13.94	0.00	2,467,686,946.50	31,275	224,894.00
R2048	On 07/11/2024	Bond Future	0.00	12.02200	76.31001	0.00000	11.98080	76.56007		14.54	0.00	2,289,300,300.00	30,000	41,084.00
R2048	On 06/02/2025	Bond Future	0.00	12.12255	77.97908	0.00000	12.07984	78.23444		14.37	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	12.22163	75.22305	0.00000	12.17741	75.48372		15.21	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	12.33298	76.81359	0.00000	12.28714	77.07947		14.93	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	11.91309	101.69966	0.00000	11.88362	101.93358		14.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.01398	98.22320	0.00000	11.98334	98.46256		14.61	0.00	0.00	0	3,637.00
R2053	On 06/02/2025	Bond Future	0.00	12.11218	100.37111	0.00000	12.08041	100.61554		14.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.21486	96.68301	0.00000	12.18192	96.93245		14.96	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	12.32839	98.72565	0.00000	12.29422	98.97999		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	11.42043	69.30781	0.00000	11.37056	69.55016		12.48	0.00	34,168,750.33	493	11,452.00
R209	On 07/11/2024	Bond Future	0.00	11.51538	67.78344	0.00000	11.46354	68.03147		12.86	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.60889	69.26592	0.00000	11.55515	69.51922		12.70	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.70767	67.61661	0.00000	11.65194	67.87522		13.60	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.81918	69.04662	0.00000	11.76137	69.31043		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

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	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	239.94215	239.94215	0.00000	240.24413	240.24413		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.31848	242.31848	0.00000	242.62729	242.62729		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.67630	247.67630	0.00000	247.99141	247.99141		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.70665	249.70665	0.00000	250.02725	250.02725		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	255.05333	255.05333	0.00000	255.37974	255.37974		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	10.24478	87.77707	0.00000	10.23016	87.83904		8.50	0.00	0.00	0	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.32131	86.28374	0.00000	10.30590	86.34709		8.47	0.00	0.00	0	56,676.00
R213	On 06/02/2025		Bond Future	0.00	10.40226	88.17115	0.00000	10.38607	88.23569		8.16	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.48408	86.52834	0.00000	10.46707	86.59406		8.46	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.58637	88.35991	0.00000	10.56849	88.42666		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	11.82523	64.47954	0.00000	11.77541	64.72973		13.92	0.00	9,349,533.30	145	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.92326	62.69163	0.00000	11.87160	62.94770		14.45	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.02128	64.06286	0.00000	11.96781	64.32441		14.29	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,177.74000	2.17774	0.00000	2,302.16000	2.30216	2,177.740	13.63	0.45	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,462.15000	3.46215	0.00000	3,622.54000	3.62254	3,462.150	14.29	0.58	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	781.23000	0.78123	0.00000	743.25000	0.74325	781.230	16.38	(0.17)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.11804	62.14926	0.00000	12.06276	62.41630		15.45	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.22692	63.46384	0.00000	12.16971	63.73628		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 :											6,228,320,438.51	77,086	1,661,328.00		
Grand Total:											6,228,320,438.51	77,086	1,661,328.00		