

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2024

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	996.49800	996.49800	0.00000	992.89500	992.89500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,019.91700	1,019.91700	0.00000	1,016.28900	1,016.28900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,042.18800	1,042.18800	0.00000	1,038.52700	1,038.52700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,064.86400	1,064.86400	0.00000	1,061.16100	1,061.16100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,087.52700	1,087.52700	0.00000	1,083.67800	1,083.67800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,170.40100	1,170.40100	0.00000	1,163.26800	1,163.26800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,197.90700	1,197.90700	0.00000	1,190.67700	1,190.67700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,224.06500	1,224.06500	0.00000	1,216.72900	1,216.72900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,250.69800	1,250.69800	0.00000	1,243.24800	1,243.24800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,277.31600	1,277.31600	0.00000	1,269.62900	1,269.62900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,013.79500	1,013.79500	0.00000	1,008.15000	1,008.15000	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,037.62100	1,037.62100	0.00000	1,031.90400	1,031.90400	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,060.27900	1,060.27900	0.00000	1,054.48300	1,054.48300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,083.34900	1,083.34900	0.00000	1,077.46500	1,077.46500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,106.40500	1,106.40500	0.00000	1,100.32800	1,100.32800	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	12.00543	78.36406	0.00000	12.10849	77.90003	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.14405	76.42350	0.00000	12.25099	75.95301	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.28524	78.10946	0.00000	12.39631	77.63190	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.43082	76.02052	0.00000	12.54634	75.53517	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.59315	77.64960	0.00000	12.71538	77.14866	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	12.44075	74.41685	0.00000	12.55876	73.77599	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.56468	71.91676	0.00000	12.68679	71.26508	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.68450	73.50276	0.00000	12.81073	72.83980	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.81263	70.84798	0.00000	12.94342	70.17297	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.94964	72.36387	0.00000	13.08661	71.66943	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	998.69300	998.69300	0.00000	993.16800	993.16800	0.00	0.00	0.00	0	730.00
GOVI	On 07/11/2024		GOVI	0.00	1,022.16400	1,022.16400	0.00000	1,016.56800	1,016.56800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,044.48400	1,044.48400	0.00000	1,038.81200	1,038.81200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,067.21000	1,067.21000	0.00000	1,061.45200	1,061.45200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,089.92300	1,089.92300	0.00000	1,083.97600	1,083.97600	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.80434	181.80434	0.00000	182.15736	182.15736	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.12478	186.12478	0.00000	186.49717	186.49717	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	132.08515	132.08515	0.00000	132.09723	132.09723	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	133.82189	133.82189	0.00000	133.84217	133.84217	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.77499	136.77499	0.00000	136.80160	136.80160	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	138.34445	138.34445	0.00000	138.37672	138.37672		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.31621	141.31621	0.00000	141.34029	141.34029		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	124.26110	124.26110	0.00000	124.43477	124.43477		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.71371	125.71371	0.00000	125.89893	125.89893		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.48795	128.48795	0.00000	128.68279	128.68279		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.77509	129.77509	0.00000	129.97897	129.97897		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.56291	132.56291	0.00000	132.76276	132.76276		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	133.36646	133.36646	0.00000	133.79288	133.79288		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.53579	136.53579	0.00000	136.98046	136.98046		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.42760	137.42760	0.00000	137.88809	137.88809		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.44688	140.44688	0.00000	140.92257	140.92257		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.29248	141.29248	0.00000	141.76954	141.76954		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	117.05602	117.05602	0.00000	116.77516	116.77516		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	117.63443	117.63443	0.00000	117.35402	117.35402		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	120.23016	120.23016	0.00000	119.94862	119.94862		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.61504	120.61504	0.00000	120.33158	120.33158		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.20446	123.20446	0.00000	122.90730	122.90730		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	115.29282	115.29282	0.00000	115.86235	115.86235		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	118.03277	118.03277	0.00000	118.62274	118.62274		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.27473	118.27473	0.00000	118.88295	118.88295		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.87323	120.87323	0.00000	121.49920	121.49920		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.04930	121.04930	0.00000	121.68124	121.68124		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	355.96300	355.96300	0.00000	356.56200	356.56200		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	364.42200	364.42200	0.00000	365.05700	365.05700		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.46500	372.46500	0.00000	373.13000	373.13000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.65200	380.65200	0.00000	381.34500	381.34500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.83500	388.83500	0.00000	389.51900	389.51900		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	8.54876	105.41326	0.00000	8.55296	105.40416		2.17	0.00	0.00	0	79,916.00
R186	On 07/11/2024	Bond Future	0.00	8.50344	107.89061	0.00000	8.50495	107.88768		2.28	0.00	799,900,982.54	7,414	34,555.00
R186	On 06/02/2025	Bond Future	0.00	8.45244	104.93016	0.00000	8.45152	104.93175		2.23	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.39523	107.21071	0.00000	8.39164	107.21613		1.97	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.35449	104.17135	0.00000	8.35573	104.16976		1.75	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,543.27000	1.54327	0.00000	1,543.11000	1.54311	1,543.270	2.01	0.69	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	223.76000	0.22376	0.00000	235.35000	0.23535	223.760	2.28	(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	260.83150	260.83150	0.00000	261.81668	261.81668		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	267.03020	267.03020	0.00000	268.05439	268.05439		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	267.69809	267.69809	0.00000	268.75685	268.75685		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.58013	273.58013	0.00000	274.67162	274.67162		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.10460	274.10460	0.00000	275.20259	275.20259		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	9.68392	93.09135	0.00000	9.76627	92.76319		6.95	0.00	9,309,135.00	100	117,071.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,338.73000	2.33873	0.00000	2,068.81000	2.06881	2,338.730	7.89	0.81	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,059.07000	4.05907	0.00000	3,748.28000	3.74828	4,059.070	8.53	0.94	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	12.62000	0.01262	0.00000	16.13000	0.01613	12.620	9.27	(0.01)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.73239	95.27898	0.00000	9.81850	94.94874		6.62	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,668.80000	2.66880	0.00000	2,513.77000	2.51377	2,668.800	6.89	0.68	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,104.88000	4.10488	0.00000	3,888.27000	3.88827	4,104.880	7.26	0.82	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	76.16000	0.07616	0.00000	116.17000	0.11617	76.160	8.10	(0.04)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.78345	93.34854	0.00000	9.87382	93.01522		6.56	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.85107	95.37691	0.00000	9.94639	95.03967		6.29	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,241.83000	3.24183	0.00000	3,073.27000	3.07327	3,241.830	6.64	0.62	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,159.05000	4.15905	0.00000	3,957.17000	3.95717	4,159.050	6.91	0.70	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	515.52000	0.51552	0.00000	605.21000	0.60521	515.520	7.64	(0.14)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	333.53000	0.33353	0.00000	448.99000	0.44899	333.530	7.64	(0.10)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.94004	93.39101	0.00000	10.04384	93.04030		6.14	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	3,595.82	0.0000	3.59582	0.00000	3,403.48	0.00000	3,403.48	6.62	0.62	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	606.19	0.0000	0.60619	0.00000	748.43	0.00000	0.74843	7.46	(0.15)	0.00	0	1,054.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2032	On 01/08/2024	Bond Future	0.00		10.49	0.0000	91.25578	0.00000	10.59705	0.00000	90.76691	8.64	0.00	359,912,796.32	3,944	100,761.00	
R2032	On 01/08/2024	Bond Future	10.95	Put	457.43	0.0000	0.45743	0.00000	600.58	0.00000	0.60058	10.34	(0.24)	(28,135,540.18)	11,000	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11	Call	3,206.98	0.0000	3.20698	0.00000	2,764.64	0.00000	2.76464	3,206.98	10.70	0.82	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,781.22	0.0000	4.78122	0.00000	4,311.00	0.00000	4.31100	4,781.22	11.51	0.92	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,239.19	0.0000	5.23919	0.00000	4,765.06	0.00000	4.76506	5,239.19	11.73	0.93	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	97.24	0.0000	0.09724	0.00000	110.53	0.00000	0.11053	97.24	11.83	(0.06)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	21.34	0.0000	0.02134	0.00000	24.57	0.00000	0.02457	21.34	12.99	(0.01)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	9.73	0.0000	0.00973	0.00000	14.51	0.00000	0.01451	9.73	12.99	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.57	0.0000	89.23281	0.00000	10.68	0.00000	88.73779	8.75	0.00	3,390,846.78	38	52,889.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	3,519.24	0.0000	3.51924	0.00000	3,190.08	0.00000	3.19008	3,519.24	9.60	0.69	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,232.54	0.0000	5.23254	0.00000	4,839.97	0.00000	4.83997	5,232.54	10.14	0.81	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,340.98	0.0000	5.34098	0.00000	4,945.33	0.00000	4.94533	5,340.98	10.17	0.82	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	76.41	0.0000	0.07641	0.00000	123.07	0.00000	0.12307	76.41	10.82	(0.03)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	33.42	0.0000	0.03342	0.00000	58.61	0.00000	0.05861	33.42	10.82	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.66	0.0000	91.18046	0.00000	10.77	0.00000	90.67857	8.47	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		10.75	0.0000	88.99468	0.00000	10.86	0.00000	88.48504	8.89	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00		10.85	0.0000	90.88285	0.00000	10.98	0.00000	90.35632	8.67	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		11.21	0.0000	89.54687	0.00000	11.32	0.00000	88.95868	10.49	0.00	275,535,718.99	3,077	74,283.00	
R2035	On 01/08/2024	Bond Future	11.65	Put	489.31	0.0000	0.48931	0.00000	659.97	0.00000	0.65997	489.31	11.43	(0.24)	(25,632,592.43)	9,500	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	5,296.16	0.0000	5.29616	0.00000	4,755.08	0.00000	4.75508	5,296.16	12.20	0.93	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	8.46	0.0000	0.00846	0.00000	14.06	0.00000	0.01406	8.46	13.29	(0.01)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	7.49	0.0000	0.00749	0.00000	12.85	0.00000	0.01285	7.49	13.29	(0.01)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	4.54	0.0000	0.00454	0.00000	8.93	0.00000	0.00893	4.54	13.29	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.31	0.0000	87.13604	0.00000	11.42	0.00000	86.53921	10.81	0.00	771,153,954.00	8,850	85,243.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	5,451.70	0.0000	5.45170	0.00000	5,042.50	0.00000	5.04250	5,451.70	12.10	0.78	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	254.95	0.0000	0.25495	0.00000	331.60	0.00000	0.33160	254.95	13.44	(0.08)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.41	0.0000	89.03817	0.00000	11.53	0.00000	88.43210	10.64	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		11.52	0.0000	86.45642	0.00000	11.63	0.00000	85.84023	11.37	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	3,517.86	0.0000	3.51786	0.00000	3,338.44	0.00000	3.33844	3,517.86	11.34	0.51	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,695.83	0.0000	1.69583	0.00000	1,958.23	0.00000	1.95823	1,695.83	12.61	(0.26)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,104.29	0.0000	1.10429	0.00000	1,301.54	0.00000	1.30154	1,104.29	13.29	(0.18)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.63	0.0000	88.29115	0.00000	11.76	0.00000	87.65598	11.20	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		11.62	0.0000	79.80734	0.00000	11.73	0.00000	79.18675	12.09	0.00	148,601,267.08	1,862	183,454.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	3,026.42	0.0000	3.02642	0.00000	2,581.50	0.00000	2.58150	3,026.42	12.68	0.79	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	19.93	0.0000	0.01993	0.00000	36.41	0.00000	0.03641	19.93	14.42	(0.01)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2.36	0.0000	0.00236	0.00000	5.42	0.00000	0.00542	2.36	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.72	0.0000	81.68274	0.00000	11.84	0.00000	81.05240	11.88	0.00	222,422,101.02	2,723	16,440.00	
R2037	On 06/02/2025	Bond Future	0.00		11.83	0.0000	79.20474	0.00000	11.95	0.00000	78.56412	12.36	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		11.94	0.0000	80.92514	0.00000	12.07	0.00000	80.27347	12.63	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	5,660.65	0.0000	5.66065	0.00000	5,342.10	0.00000	5.34210	5,660.65	13.24	0.65	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,266.02	0.0000	8.26602	0.00000	7,855.66	0.00000	7.85566	8,266.02	14.12	0.76	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,446.59	0.0000	8.44659	0.00000	8,030.84	0.00000	8.03084	8,446.59	14.18	0.77	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.07	0.0000	78.38070	0.00000	12.20	0.00000	77.70975	13.20	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
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		11.84637	80.15922	0.00000	11.95922	79.49483		12.88	0.00	753,416,508.78		9,399	38,840.00
R2040	On 01/08/2024	Bond Future	12.28	Call	3,041.93000	3.04193	0.00000	2,542.28000	2.54228	3,041.930	13.82	0.76	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	112.97000	0.11297	0.00000	157.90000	0.15790	112.970	14.89	(0.06)	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	6,241.17000	6.24117	0.00000	5,614.99000	5.61499	6,241.170	15.01	0.95	0.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	20.10000	0.02010	0.00000	30.26000	0.03026	20.100	15.90	(0.01)	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		11.95053	82.04285	0.00000	12.06703	81.36770		12.67	0.00	777,684,175.15		9,479	94,547.00
R2040	On 07/11/2024	Bond Future	12.10	Call	3,032.43000	3.03243	0.00000	2,705.99000	2.70599	3,032.430	12.83	0.57	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1,249.24000	1.24924	0.00000	1,487.16000	1.48716	1,249.240	13.63	(0.28)	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	670.68000	0.67068	0.00000	822.44000	0.82244	670.680	14.51	(0.17)	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		12.05422	79.32205	0.00000	12.17458	78.63568		13.23	0.00	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.16786	81.04488	0.00000	12.29239	80.34633		13.55	0.00	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,985.97000	5.98597	0.00000	5,637.44000	5.63744	5,985.970	14.15	0.64	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,474.48000	8.47448	0.00000	8,037.20000	8.03720	8,474.480	15.01	0.75	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,739.66000	8.73966	0.00000	8,294.53000	8.29453	8,739.660	15.10	0.76	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.29553	78.25198	0.00000	12.42609	77.53316		14.23	0.00	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	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		11.90935	76.39552	0.00000	12.01701	75.75042		13.69	0.00	455,393,694.72		5,961	112,975.00
R2044	On 01/08/2024	Bond Future	13.00	Put	88.54000	0.08854	0.00000	137.99000	0.13799	88.540	15.60	(0.05)	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	42.89000	0.04289	0.00000	70.82000	0.07082	42.890	16.05	(0.03)	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.00872	78.19078	0.00000	12.11975	77.53506		13.50	0.00	0.00	0.00	0	234.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1,527.03000	1.52703	0.00000	1,701.87000	1.70187	1,527.030	14.35	(0.32)	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		12.10730	75.51115	0.00000	12.22187	74.84451		14.14	0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,086.49000	3.08649	0.00000	2,747.38000	2.74738	3,086.490	14.14	0.49	0.00	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	4,743.88000	4.74388	0.00000	4,299.38000	4.29938	4,743.880	14.90	0.62	0.00	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	928.64000	0.92864	0.00000	1,016.15000	1.01615	928.640	16.86	(0.16)	0.00	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		12.21476	77.15112	0.00000	12.33315	76.47267		14.50	0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.33495	74.40087	0.00000	12.45891	73.70279		15.25	0.00	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	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		11.80380	79.63141	0.00000	11.92142	78.90286		13.46	0.00	0.00	0.00	0	224,894.00
R2048	On 07/11/2024	Bond Future	0.00		11.90059	77.05111	0.00000	12.02200	76.31001		14.04	0.00	0.00	0.00	0	41,084.00
R2048	On 06/02/2025	Bond Future	0.00		11.99718	78.73303	0.00000	12.12255	77.97908		13.89	0.00	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		12.09218	75.99069	0.00000	12.22163	75.22305		14.75	0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.19776	77.60275	0.00000	12.33298	76.81359		14.57	0.00	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	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		11.79538	102.64013	0.00000	11.91309	101.69966		13.54	0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.89235	99.17976	0.00000	12.01398	98.22320		14.12	0.00	0.00	0.00	0	3,637.00
R2053	On 06/02/2025	Bond Future	0.00		11.98655	101.34432	0.00000	12.11218	100.37111		13.98	0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.08493	97.67387	0.00000	12.21486	96.68301		14.58	0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		12.19253	99.74435	0.00000	12.32839	98.72565		14.25	0.00	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	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		11.31807	69.80653	0.00000	11.42043	69.30781		11.89	0.00	0.00	0.00	0	11,452.00
R209	On 07/11/2024	Bond Future	0.00		11.40983	68.28977	0.00000	11.51538	67.78344		12.24	0.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		11.50004	69.78033	0.00000	11.60889	69.26592		12.11	0.00	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.59523	68.13977	0.00000	11.70767	67.61661		12.94	0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.70141	69.58552	0.00000	11.81918	69.04662		12.84	0.00	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	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	240.05686	240.05686	0.00000	239.94215	239.94215	0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.42153	242.42153	0.00000	242.31848	242.31848	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.77098	247.77098	0.00000	247.67630	247.67630	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.79432	249.79432	0.00000	249.70665	249.70665	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	255.15895	255.15895	0.00000	255.05333	255.05333	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	10.15751	88.14782	0.00000	10.24478	87.77707	7.99	0.00	0.00	0	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.23047	86.65804	0.00000	10.32131	86.28374	7.98	0.00	0.00	0	56,676.00
R213	On 06/02/2025		Bond Future	0.00	10.30747	88.54986	0.00000	10.40226	88.17115	7.69	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.38495	86.91222	0.00000	10.48408	86.52834	7.92	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.48006	88.75774	0.00000	10.58637	88.35991	7.60	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	11.70773	65.07210	0.00000	11.82523	64.47954	13.37	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.80218	63.29436	0.00000	11.92326	62.69163	13.88	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.89646	64.67607	0.00000	12.02128	64.06286	13.74	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,478.00000	2.47800	0.00000	2,177.74000	2.17774	2,478.000	13.74	0.48	0.00	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,862.51000	3.86251	0.00000	3,462.15000	3.46215	3,862.510	14.49	0.61	0.00	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	704.16000	0.70416	0.00000	781.23000	0.78123	704.160	16.58	(0.15)	0.00	554.00
R214	On 08/05/2025		Bond Future	0.00	11.98937	62.77357	0.00000	12.11804	62.14926	14.84	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.09276	64.10565	0.00000	12.22692	63.46384	14.76	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 :											4,522,953,047.77		73,347	1,700,946.00
Grand Total:											4,522,953,047.77		73,347	1,700,946.00