

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2024

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	990.74000	990.74000	0.00000	996.49800	996.49800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,014.02700	1,014.02700	0.00000	1,019.91700	1,019.91700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,036.17600	1,036.17600	0.00000	1,042.18800	1,042.18800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,058.72900	1,058.72900	0.00000	1,064.86400	1,064.86400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,081.27300	1,081.27300	0.00000	1,087.52700	1,087.52700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,163.06100	1,163.06100	0.00000	1,170.40100	1,170.40100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,190.39800	1,190.39800	0.00000	1,197.90700	1,197.90700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,216.40000	1,216.40000	0.00000	1,224.06500	1,224.06500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,242.87600	1,242.87600	0.00000	1,250.69800	1,250.69800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,269.34000	1,269.34000	0.00000	1,277.31600	1,277.31600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,007.67100	1,007.67100	0.00000	1,013.79500	1,013.79500	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	1,031.35600	1,031.35600	0.00000	1,037.62100	1,037.62100	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,053.88400	1,053.88400	0.00000	1,060.27900	1,060.27900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,076.82300	1,076.82300	0.00000	1,083.34900	1,083.34900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,099.75100	1,099.75100	0.00000	1,106.40500	1,106.40500	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	12.11105	77.88856	0.00000	12.00543	78.36406	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.25469	75.93680	0.00000	12.14405	76.42350	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.40092	77.61216	0.00000	12.28524	78.10946	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.55175	75.51254	0.00000	12.43082	76.02052	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.71971	77.13100	0.00000	12.59315	77.64960	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	12.53606	73.89855	0.00000	12.44075	74.41685	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.66396	71.38619	0.00000	12.56468	71.91676	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.78757	72.96069	0.00000	12.68450	73.50276	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.91979	70.29415	0.00000	12.81263	70.84798	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.06100	71.79843	0.00000	12.94964	72.36387	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	992.62000	992.62000	0.00000	998.69300	998.69300	0.00	0.00	0.00	0	730.00
GOVI	On 07/11/2024		GOVI	0.00	1,015.95100	1,015.95100	0.00000	1,022.16400	1,022.16400	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,038.14200	1,038.14200	0.00000	1,044.48400	1,044.48400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,060.73800	1,060.73800	0.00000	1,067.21000	1,067.21000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,083.32400	1,083.32400	0.00000	1,089.92300	1,089.92300	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	182.02861	182.02861	0.00000	181.80434	181.80434	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.35461	186.35461	0.00000	186.12478	186.12478	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	132.42760	132.42760	0.00000	132.08515	132.08515	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	134.17266	134.17266	0.00000	133.82189	133.82189	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	137.13384	137.13384	0.00000	136.77499	136.77499	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	138.71188	138.71188	0.00000	138.34445	138.34445		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.69209	141.69209	0.00000	141.31621	141.31621		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	124.32867	124.32867	0.00000	124.26110	124.26110		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.78301	125.78301	0.00000	125.71371	125.71371		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.55911	128.55911	0.00000	128.48795	128.48795		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.84852	129.84852	0.00000	129.77509	129.77509		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.63834	132.63834	0.00000	132.56291	132.56291		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	133.53722	133.53722	0.00000	133.36646	133.36646		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.71078	136.71078	0.00000	136.53579	136.53579		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.60704	137.60704	0.00000	137.42760	137.42760		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.63065	140.63065	0.00000	140.44688	140.44688		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.48166	141.48166	0.00000	141.29248	141.29248		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	116.37288	116.37288	0.00000	117.05602	117.05602		0.00	0.00	0.00	0	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	116.93538	116.93538	0.00000	117.63443	117.63443		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.51585	119.51585	0.00000	120.23016	120.23016		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.88574	119.88574	0.00000	120.61504	120.61504		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.46004	122.46004	0.00000	123.20446	123.20446		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	115.50676	115.50676	0.00000	115.29282	115.29282		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	118.25196	118.25196	0.00000	118.03277	118.03277		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.49926	118.49926	0.00000	118.27473	118.27473		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.10304	121.10304	0.00000	120.87323	120.87323		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.28539	121.28539	0.00000	121.04930	121.04930		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	356.07900	356.07900	0.00000	355.96300	355.96300		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	364.54200	364.54200	0.00000	364.42200	364.42200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.59000	372.59000	0.00000	372.46500	372.46500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.78300	380.78300	0.00000	380.65200	380.65200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.97300	388.97300	0.00000	388.83500	388.83500		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	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	8.69087	105.10602	0.00000	8.54876	105.41326	2.17	0.00	831,809,042.28	7,914	87,101.00	
R186	On 07/11/2024		Bond Future	0.00	8.66574	107.57629	0.00000	8.50344	107.89061	2.28	0.00	272,383,166.28	2,532	37,087.00	
R186	On 06/02/2025		Bond Future	0.00	8.63869	104.60918	0.00000	8.45244	104.93016	2.23	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.61302	106.88304	0.00000	8.39523	107.21071	1.97	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.61512	103.83710	0.00000	8.35449	104.17135	1.75	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,317.06000	1.31706	0.00000	1,543.27000	1.54327	1,317.060	2.01	0.64	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	282.19000	0.28219	0.00000	223.76000	0.22376	282.190	2.28	(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	261.07788	261.07788	0.00000	260.83150	260.83150	0.00	0.00	0.00	0	481.00	
R202	On 07/11/2024		Bond Future	0.00	267.28255	267.28255	0.00000	267.03020	267.03020	0.00	0.00	0.00	0	520.00	
R202	On 06/02/2025		Bond Future	0.00	267.95741	267.95741	0.00000	267.69809	267.69809	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	273.84579	273.84579	0.00000	273.58013	273.58013	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	274.37879	274.37879	0.00000	274.10460	274.10460	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	9.82687	92.52262	0.00000	9.68392	93.09135	6.95	0.00	973,060,394.54	10,517	120,390.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	1,869.81000	1.86981	0.00000	2,338.73000	2.33873	1,869.810	7.89	0.74	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	3,517.58000	3.51758	0.00000	4,059.07000	4.05907	3,517.580	8.53	0.92	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	16.92000	0.01692	0.00000	12.62000	0.01262	16.920	9.27	(0.02)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.88441	94.69695	0.00000	9.73239	95.27898	6.62	0.00	0.00	0	39,772.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	2,270.65000	2.27065	0.00000	2,668.80000	2.66880	2,270.650	6.89	0.63	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	3,627.61000	3.62761	0.00000	4,104.88000	4.10488	3,627.610	7.26	0.78	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	96.84000	0.09684	0.00000	76.16000	0.07616	96.840	8.10	(0.05)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.94492	92.75402	0.00000	9.78345	93.34854	6.56	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	10.02300	94.76972	0.00000	9.85107	95.37691	6.29	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	10.31 Call	2,866.76000	2.86676	0.00000	3,241.83000	3.24183	2,866.760	6.64	0.58	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	3,736.77000	3.73677	0.00000	4,159.05000	4.15905	3,736.770	6.91	0.66	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	600.64000	0.60064	0.00000	515.52000	0.51552	600.640	7.64	(0.16)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	392.97000	0.39297	0.00000	333.53000	0.33353	392.970	7.64	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	10.12380	92.77124	0.00000	9.94004	93.39101	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	3,211.75000	3.21175	0.00000	3,595.82000	3.59582	3,211.750	6.62	0.59	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	699.86000	0.69986	0.00000	606.19000	0.60619	699.860	7.46	(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		10.61088	90.70132	0.00000	10.49438	91.25578		8.64	0.00	810,597,696.84	8,937	101,280.00
R2032	On 01/08/2024	Bond Future	10.95	Put	566.36000	0.56636	0.00000	457.43000	0.45743	566.360	10.34	(0.29)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,729.48000	2.72948	0.00000	3,206.98000	3.20698	2,729.480	10.70	0.78	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,256.96000	4.25696	0.00000	4,781.22000	4.78122	4,256.960	11.51	0.90	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,707.46000	4.70746	0.00000	5,239.19000	5.23919	4,707.460	11.73	0.92	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	117.16000	0.11716	0.00000	97.24000	0.09724	117.160	11.83	(0.07)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	24.34000	0.02434	0.00000	21.34000	0.02134	24.340	12.99	(0.02)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	10.91000	0.01091	0.00000	9.73000	0.00973	10.910	12.99	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.70003	88.66542	0.00000	10.57753	89.23281		8.75	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,117.58000	3.11758	0.00000	3,519.24000	3.51924	3,117.580	9.60	0.65	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,762.30000	4.76230	0.00000	5,232.54000	5.23254	4,762.300	10.14	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,867.50000	4.86750	0.00000	5,340.98000	5.34098	4,867.500	10.17	0.79	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	91.25000	0.09125	0.00000	76.41000	0.07641	91.250	10.82	(0.04)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	40.31000	0.04031	0.00000	33.42000	0.03342	40.310	10.82	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.79002	90.60091	0.00000	10.66154	91.18046		8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.88756	88.40277	0.00000	10.75265	88.99468		8.89	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.00158	90.27866	0.00000	10.85975	90.88285		8.67	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		11.32049	88.96836	0.00000	11.21461	89.54687		10.49	0.00	768,597,662.04	8,639	72,244.00
R2035	On 01/08/2024	Bond Future	11.65	Put	599.36000	0.59936	0.00000	489.31000	0.48931	599.360	11.43	(0.29)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	4,742.67000	4.74267	0.00000	5,296.16000	5.29616	4,742.670	12.20	0.91	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	9.62000	0.00962	0.00000	8.46000	0.00846	9.620	13.29	(0.01)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	8.49000	0.00849	0.00000	7.49000	0.00749	8.490	13.29	(0.01)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	5.09000	0.00509	0.00000	4.54000	0.00454	5.090	13.29	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.42591	86.54401	0.00000	11.31533	87.13604		10.81	0.00	43,272,005.00	500	85,743.00
R2035	On 07/11/2024	Bond Future	12.20	Call	4,977.88000	4.97788	0.00000	5,451.70000	5.45170	4,977.880	12.10	0.75	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	291.17000	0.29117	0.00000	254.95000	0.25495	291.170	13.44	(0.09)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.53309	88.43340	0.00000	11.41780	89.03817		10.64	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.64012	85.83875	0.00000	11.52001	86.45642		11.37	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,195.50000	3.19550	0.00000	3,517.86000	3.51786	3,195.500	11.34	0.48	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,845.77000	1.84577	0.00000	1,695.83000	1.69583	1,845.770	12.61	(0.28)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,205.49000	1.20549	0.00000	1,104.29000	1.10429	1,205.490	13.29	(0.19)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.76208	87.66064	0.00000	11.63677	88.29115		11.20	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		11.73150	79.22629	0.00000	11.62585	79.80734		12.09	0.00	246,631,440.77	3,113	183,454.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,542.06000	2.54206	0.00000	3,026.42000	3.02642	2,542.060	12.68	0.74	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	23.44000	0.02344	0.00000	19.93000	0.01993	23.440	14.42	(0.02)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2.57000	0.00257	0.00000	2.36000	0.00236	2.570	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.83885	81.08815	0.00000	11.72887	81.68274		11.88	0.00	81,088,150.00	1,000	16,440.00
R2037	On 06/02/2025	Bond Future	0.00		11.94619	78.59730	0.00000	11.83186	79.20474		12.36	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.06476	80.30476	0.00000	11.94589	80.92514		12.63	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,249.28000	5.24928	0.00000	5,660.65000	5.66065	5,249.280	13.24	0.62	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	7,782.31000	7.78231	0.00000	8,266.02000	8.26602	7,782.310	14.12	0.75	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	7,958.95000	7.95895	0.00000	8,446.59000	8.44659	7,958.950	14.18	0.75	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.19877	77.74743	0.00000	12.07498	78.38070		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	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	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	0.00	
R2040	On 01/08/2024			Bond Future	0.00	11.94688	79.56707	0.00000	11.84637	80.15922		12.88	0.00	25,779,730.68	324	39,100.00
R2040	On 01/08/2024			Bond Future	12.28 Call	2,559.71000	2.55971	0.00000	3,041.93000	3.04193	2,559.710	13.82	0.72	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88 Put	134.46000	0.13446	0.00000	112.97000	0.11297	134.460	14.89	(0.08)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95 Call	5,666.26000	5.66626	0.00000	6,241.17000	6.24117	5,666.260	15.01	0.94	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48 Put	22.80000	0.02280	0.00000	20.10000	0.02010	22.800	15.90	(0.02)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	12.05502	81.43690	0.00000	11.95053	82.04285		12.67	0.00	38,275,343.00	470	95,017.00
R2040	On 07/11/2024			Bond Future	12.10 Call	2,671.12000	2.67112	0.00000	3,032.43000	3.03243	2,671.120	12.83	0.53	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	1,401.66000	1.40166	0.00000	1,249.24000	1.24924	1,401.660	13.63	(0.31)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	755.96000	0.75596	0.00000	670.68000	0.67068	755.960	14.51	(0.18)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	12.16270	78.70302	0.00000	12.05422	79.32205		13.23	0.00	0.00	0	14.00
R2040	On 08/05/2025			Bond Future	0.00	12.28050	80.41261	0.00000	12.16786	81.04488		13.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025			Bond Future	12.75 Call	5,566.92000	5.56692	0.00000	5,985.97000	5.98597	5,566.920	14.15	0.62	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	7,987.47000	7.98747	0.00000	8,474.48000	8.47448	7,987.470	15.01	0.73	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	8,246.88000	8.24688	0.00000	8,739.66000	8.73966	8,246.880	15.10	0.74	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	12.41267	77.60658	0.00000	12.29553	78.25198		14.23	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	0.00	
R2044	On 01/08/2024			Bond Future	0.00	12.01494	75.76274	0.00000	11.90935	76.39552		13.69	0.00	0.00	0	112,975.00
R2044	On 01/08/2024			Bond Future	13.00 Put	107.84000	0.10784	0.00000	88.54000	0.08854	107.840	15.60	(0.06)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25 Put	51.40000	0.05140	0.00000	42.89000	0.04289	51.400	16.05	(0.03)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	12.11836	77.54321	0.00000	12.00872	78.19078		13.50	0.00	0.00	0	234.00
R2044	On 07/11/2024			Bond Future	12.50 Put	1,719.10000	1.71910	0.00000	1,527.03000	1.52703	1,719.100	14.35	(0.36)	0.00	0	11,405.00
R2044	On 06/02/2025			Bond Future	0.00	12.22099	74.84959	0.00000	12.10730	75.51115		14.14	0.00	0.00	0	0.00
R2044	On 06/02/2025			Bond Future	12.00 Call	2,749.02000	2.74902	0.00000	3,086.49000	3.08649	2,749.020	14.14	0.46	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	12.50 Call	4,318.43000	4.31843	0.00000	4,743.88000	4.74388	4,318.430	14.90	0.60	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	13.75 Put	1,024.93000	1.02493	0.00000	928.64000	0.92864	1,024.930	16.86	(0.18)	0.00	0	449.00
R2044	On 08/05/2025			Bond Future	0.00	12.33266	76.47545	0.00000	12.21476	77.15112		14.50	0.00	0.00	0	0.00
R2044	On 07/08/2025			Bond Future	0.00	12.45742	73.71111	0.00000	12.33495	74.40087		15.25	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	0.00	
R2048	On 01/08/2024			Bond Future	0.00	11.90440	79.00753	0.00000	11.80380	79.63141		13.46	0.00	0.00	0	224,894.00
R2048	On 07/11/2024			Bond Future	0.00	12.00505	76.41271	0.00000	11.90059	77.05111		14.04	0.00	0.00	0	41,084.00
R2048	On 06/02/2025			Bond Future	0.00	12.10550	78.08084	0.00000	11.99718	78.73303		13.89	0.00	0.00	0	10,000.00
R2048	On 08/05/2025			Bond Future	0.00	12.20438	75.32454	0.00000	12.09218	75.99069		14.75	0.00	0.00	0	0.00
R2048	On 07/08/2025			Bond Future	0.00	12.31413	76.92272	0.00000	12.19776	77.60275		14.57	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	0.00	
R2053	On 01/08/2024			Bond Future	0.00	11.89090	101.87570	0.00000	11.79538	102.64013		13.54	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	11.99166	98.39745	0.00000	11.89235	99.17976		14.12	0.00	349,212,550.05	3,549	3,638.00
R2053	On 06/02/2025			Bond Future	0.00	12.08955	100.54510	0.00000	11.98655	101.34432		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025			Bond Future	0.00	12.19178	96.85766	0.00000	12.08493	97.67387		14.58	0.00	0.00	0	0.00
R2053	On 07/08/2025			Bond Future	0.00	12.30346	98.91109	0.00000	12.19253	99.74435		14.25	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	0.00	
R209	On 01/08/2024			Bond Future	0.00	11.42379	69.29152	0.00000	11.31807	69.80653		11.89	0.00	0.00	0	11,452.00
R209	On 07/11/2024			Bond Future	0.00	11.51972	67.76273	0.00000	11.40983	68.28977		12.24	0.00	0.00	0	5,237.00
R209	On 06/02/2025			Bond Future	0.00	11.61399	69.24195	0.00000	11.50004	69.78033		12.11	0.00	0.00	0	0.00
R209	On 08/05/2025			Bond Future	0.00	11.71345	67.58986	0.00000	11.59523	68.13977		12.94	0.00	0.00	0	0.00
R209	On 07/08/2025			Bond Future	0.00	11.82412	69.02414	0.00000	11.70141	69.58552		12.84	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	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	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	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	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	0.00	
R210	On 01/08/2024		Bond Future	0.00	239.75597	239.75597	0.00000	240.05686	240.05686		0.00	0.00	0	1,448.00	
R210	On 07/11/2024		Bond Future	0.00	242.11387	242.11387	0.00000	242.42153	242.42153		0.00	0.00	0	0.00	
R210	On 06/02/2025		Bond Future	0.00	247.45708	247.45708	0.00000	247.77098	247.77098		0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.47500	249.47500	0.00000	249.79432	249.79432		0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	254.83367	254.83367	0.00000	255.15895	255.15895		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	0.00	
R213	On 01/08/2024		Bond Future	0.00	10.27942	87.63047	0.00000	10.15751	88.14782		7.99	0.00	3,505,218.80	40	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.35910	86.12862	0.00000	10.23047	86.65804		7.98	0.00	0.00	0	56,676.00
R213	On 06/02/2025		Bond Future	0.00	10.44299	88.00906	0.00000	10.30747	88.54986		7.69	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.52775	86.35991	0.00000	10.38495	86.91222		7.92	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.63089	88.19398	0.00000	10.48006	88.75774		7.60	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	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	0.00	
R214	On 01/08/2024		Bond Future	0.00	11.80321	64.58993	0.00000	11.70773	65.07210		13.37	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.90116	62.80097	0.00000	11.80218	63.29436		13.88	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.99893	64.17198	0.00000	11.89646	64.67607		13.74	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,224.76000	2.22476	0.00000	2,478.00000	2.47800	2,224.760	13.74	0.45	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,540.57000	3.54057	0.00000	3,862.51000	3.86251	3,540.570	14.49	0.59	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	769.82000	0.76982	0.00000	704.16000	0.70416	769.820	16.58	(0.16)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.09534	62.25870	0.00000	11.98937	62.77357		14.84	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.20246	63.58009	0.00000	12.09276	64.10565		14.76	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	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	0.00	
Total for Derivatives :											4,444,212,400.28	47,535	1,713,693.00		
Grand Total:											4,444,212,400.28	47,535	1,713,693.00		