

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2024

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
Derivatives																
AL37	On 01/08/2024	Index Future	0.00		990.77900		990.77900	0.00000	990.74000	990.74000		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,014.06800		1,014.06800	0.00000	1,014.02700	1,014.02700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,036.22000		1,036.22000	0.00000	1,036.17600	1,036.17600		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,058.77700		1,058.77700	0.00000	1,058.72900	1,058.72900		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,081.32600		1,081.32600	0.00000	1,081.27300	1,081.27300		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,165.20900		1,165.20900	0.00000	1,163.06100	1,163.06100		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,192.59800		1,192.59800	0.00000	1,190.39800	1,190.39800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,218.65100		1,218.65100	0.00000	1,216.40000	1,216.40000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,245.17900		1,245.17900	0.00000	1,242.87600	1,242.87600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,271.69700		1,271.69700	0.00000	1,269.34000	1,269.34000		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		1,009.54300		1,009.54300	0.00000	1,007.67100	1,007.67100		0.00	0.00	100,954,300.00	10	121.00
ALBI	On 07/11/2024	Index Future	0.00		1,033.27300		1,033.27300	0.00000	1,031.35600	1,031.35600		0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,055.84500		1,055.84500	0.00000	1,053.88400	1,053.88400		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,078.82900		1,078.82900	0.00000	1,076.82300	1,076.82300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,101.80400		1,101.80400	0.00000	1,099.75100	1,099.75100		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		12.06889		78.07788	0.00000	12.11105	77.88856		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.21049		76.13074	0.00000	12.25469	75.93680		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.35465		77.81055	0.00000	12.40092	77.61216		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		12.50330		75.71552	0.00000	12.55175	75.51254		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		12.66890		77.33863	0.00000	12.71971	77.13100		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		12.49413		74.12582	0.00000	12.53606	73.89855		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		12.62025		71.61900	0.00000	12.66396	71.38619		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		12.74214		73.19879	0.00000	12.78757	72.96069		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.87250		70.53770	0.00000	12.91979	70.29415		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		13.01177		72.04749	0.00000	13.06100	71.79843		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		994.41800		994.41800	0.00000	992.62000	992.62000		0.00	0.00	0.00	0	730.00
GOVI	On 07/11/2024	GOVI	0.00		1,017.79300		1,017.79300	0.00000	1,015.95100	1,015.95100		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,040.02600		1,040.02600	0.00000	1,038.14200	1,038.14200		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,062.66600		1,062.66600	0.00000	1,060.73800	1,060.73800		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,085.29700		1,085.29700	0.00000	1,083.32400	1,083.32400		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		181.91985		181.91985	0.00000	182.02861	182.02861		0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024	Bond Future	0.00		186.24348		186.24348	0.00000	186.35461	186.35461		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		132.03630		132.03630	0.00000	132.42760	132.42760		0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024	Bond Future	0.00		133.77227		133.77227	0.00000	134.17266	134.17266		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.72490		136.72490	0.00000	137.13384	137.13384		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	138.29492	138.29492	0.00000	138.71188	138.71188		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.26663	141.26663	0.00000	141.69209	141.69209		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	124.39627	124.39627	0.00000	124.32867	124.32867		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.85240	125.85240	0.00000	125.78301	125.78301		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.63023	128.63023	0.00000	128.55911	128.55911		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.92177	129.92177	0.00000	129.84852	129.84852		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.71370	132.71370	0.00000	132.63834	132.63834		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	133.41086	133.41086	0.00000	133.53722	133.53722		0.00	0.00	1,467,519.46	11	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.58164	136.58164	0.00000	136.71078	136.71078		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.47556	137.47556	0.00000	137.60704	137.60704		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.49668	140.49668	0.00000	140.63065	140.63065		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.34792	141.34792	0.00000	141.48166	141.48166		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	116.91792	116.91792	0.00000	116.37288	116.37288		0.00	0.00	1,403,015.04	12	12,779.00
I2046	On 07/11/2024	Bond Future	0.00	117.49349	117.49349	0.00000	116.93538	116.93538		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	120.08654	120.08654	0.00000	119.51585	119.51585		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.47022	120.47022	0.00000	119.88574	119.88574		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.05756	123.05756	0.00000	122.46004	122.46004		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	115.72123	115.72123	0.00000	115.50676	115.50676		0.00	0.00	1,041,491.07	9	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	118.47162	118.47162	0.00000	118.25196	118.25196		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.72440	118.72440	0.00000	118.49926	118.49926		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.33336	121.33336	0.00000	121.10304	121.10304		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.52379	121.52379	0.00000	121.28539	121.28539		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	356.31200	356.31200	0.00000	356.07900	356.07900		0.00	0.00	14,252,480.00	4	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.78100	364.78100	0.00000	364.54200	364.54200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.83500	372.83500	0.00000	372.59000	372.59000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.03400	381.03400	0.00000	380.78300	380.78300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.23000	389.23000	0.00000	388.97300	388.97300		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	8.68300	8.68300		15.00	0.00	0.00	0	0.00	
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	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	8.33000	91.67000		0.00	0.00	0.00	0	0.00	
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	8.33500	91.66500		0.00	0.00	0.00	0	0.00	
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	8.33000	91.67000		0.00	0.00	0.00	0	0.00	
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	8.36000	91.64000		0.00	0.00	0.00	0	0.00	
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	8.35700	91.64300		0.00	0.00	0.00	0	0.00	
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.37700	91.62300	8.37700	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	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00	
R186	On 01/08/2024		Bond Future	0.00	8.68042	105.12857	8.69087	105.10602		2.17	0.00	88,623,384.51	843	87,310.00	
R186	On 07/11/2024		Bond Future	0.00	8.65375	107.59947	8.66574	107.57629		2.28	0.00	0.00	0	37,087.00	
R186	On 06/02/2025		Bond Future	0.00	8.62478	104.63311	8.63869	104.60918		2.23	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.59655	106.90777	8.61302	106.88304		1.97	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.59508	103.86274	8.61512	103.83710		1.75	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,332.53000	1.33253	0.00000	1,317.06000	1.31706	1,332.530	2.01	0.65	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	276.26000	0.27626	0.00000	282.19000	0.28219	276.260	2.28	(0.20)	0.00	0	1,983.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	261.11999	261.11999	0.00000	261.07788	261.07788		0.00	0.00	4,439,039.83	17	481.00
R202	On 07/11/2024		Bond Future	0.00	267.32608	267.32608	0.00000	267.28255	267.28255		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025		Bond Future	0.00	268.00342	268.00342	0.00000	267.95741	267.95741		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	273.89341	273.89341	0.00000	273.84579	273.84579		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	274.43389	274.43389	0.00000	274.37879	274.37879		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	9.84154	92.46450	0.00000	9.82687	92.52262		6.95	0.00	574,666,867.50	6,215	119,390.00
R2030	On 01/08/2024		Bond Future	10.21 Call	1,816.63000	1.81663	0.00000	1,869.81000	1.86981	1,816.630	7.89	0.74	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	3,459.14000	3.45914	0.00000	3,517.58000	3.51758	3,459.140	8.53	0.92	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	16.37000	0.01637	0.00000	16.92000	0.01692	16.370	9.27	(0.02)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.89998	94.63760	0.00000	9.88441	94.69695		6.62	0.00	0.00	0	39,772.00
R2030	On 07/11/2024		Bond Future	10.21 Call	2,227.86000	2.22786	0.00000	2,270.65000	2.27065	2,227.860	6.89	0.62	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	3,576.87000	3.57687	0.00000	3,627.61000	3.62761	3,576.870	7.26	0.78	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	98.00000	0.09800	0.00000	96.84000	0.09684	98.000	8.10	(0.05)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.96141	92.69357	0.00000	9.94492	92.75402		6.56	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.04050	94.70819	0.00000	10.02300	94.76972		6.29	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	2,827.56000	2.82756	0.00000	2,866.76000	2.86676	2,827.560	6.64	0.58	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	3,692.69000	3.69269	0.00000	3,736.77000	3.73677	3,692.690	6.91	0.66	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	608.08000	0.60808	0.00000	600.64000	0.60064	608.080	7.64	(0.16)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	398.05000	0.39805	0.00000	392.97000	0.39297	398.050	7.64	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	10.14240	92.70879	0.00000	10.12380	92.77124		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	3,172.13000	3.17213	0.00000	3,211.75000	3.21175	3,172.130	6.62	0.58	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	708.36000	0.70836	0.00000	699.86000	0.69986	708.360	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		10.58956	90.80245	0.00000	10.61088	90.70132		8.64	0.00	147,826,388.60	1,628	100,428.00
R2032	On 01/08/2024	Bond Future	10.95	Put	523.86000	0.52386	0.00000	566.36000	0.56636	523.860	10.34	(0.28)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,796.78000	2.79678	0.00000	2,729.48000	2.72948	2,796.780	10.70	0.79	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,340.18000	4.34018	0.00000	4,256.96000	4.25696	4,340.180	11.51	0.90	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,793.87000	4.79387	0.00000	4,707.46000	4.70746	4,793.870	11.73	0.92	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	103.72000	0.10372	0.00000	117.16000	0.11716	103.720	11.83	(0.07)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	20.64000	0.02064	0.00000	24.34000	0.02434	20.640	12.99	(0.02)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	9.03000	0.00903	0.00000	10.91000	0.01091	9.030	12.99	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.67759	88.76901	0.00000	10.70003	88.66542		8.75	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,178.52000	3.17852	0.00000	3,117.58000	3.11758	3,178.520	9.60	0.66	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,838.14000	4.83814	0.00000	4,762.30000	4.76230	4,838.140	10.14	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,944.10000	4.94410	0.00000	4,867.50000	4.86750	4,944.100	10.17	0.80	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	85.68000	0.08568	0.00000	91.25000	0.09125	85.680	10.82	(0.04)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	37.50000	0.03750	0.00000	40.31000	0.04031	37.500	10.82	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.76643	90.70695	0.00000	10.79002	90.60091		8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.86272	88.51137	0.00000	10.88756	88.40277		8.89	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.97537	90.38992	0.00000	11.00158	90.27866		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		11.28385	89.16794	0.00000	11.32049	88.96836		10.49	0.00	1,070,015.28	12	72,238.00
R2035	On 01/08/2024	Bond Future	11.65	Put	529.86000	0.52986	0.00000	599.36000	0.59936	529.860	11.43	(0.26)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	4,919.43000	4.91943	0.00000	4,742.67000	4.74267	4,919.430	12.20	0.93	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	7.32000	0.00732	0.00000	9.62000	0.00962	7.320	13.29	(0.01)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	6.43000	0.00643	0.00000	8.49000	0.00849	6.430	13.29	(0.01)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	3.78000	0.00378	0.00000	5.09000	0.00509	3.780	13.29	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.38762	86.74837	0.00000	11.42591	86.54401		10.81	0.00	0.00	0	85,743.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,124.95000	5.12495	0.00000	4,977.88000	4.97788	5,124.950	12.10	0.76	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	270.06000	0.27006	0.00000	291.17000	0.29117	270.060	13.44	(0.08)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.49312	88.64240	0.00000	11.53309	88.43340		10.64	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.59841	86.05255	0.00000	11.64012	85.83875		11.37	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,293.54000	3.29354	0.00000	3,195.50000	3.19550	3,293.540	11.34	0.49	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,781.83000	1.78183	0.00000	1,845.77000	1.84577	1,781.830	12.61	(0.27)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,160.31000	1.16031	0.00000	1,205.49000	1.20549	1,160.310	13.29	(0.19)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.71847	87.87934	0.00000	11.76208	87.66064		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		11.67947	79.51168	0.00000	11.73150	79.22629		12.09	0.00	693,182,826.24	8,718	186,373.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,745.32000	2.74532	0.00000	2,542.06000	2.54206	2,745.320	12.68	0.77	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	17.21000	0.01721	0.00000	23.44000	0.02344	17.210	14.42	(0.01)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1.73000	0.00173	0.00000	2.57000	0.00257	1.730	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.78466	81.38032	0.00000	11.83885	81.08815		11.88	0.00	0.00	0	16,440.00
R2037	On 06/02/2025	Bond Future	0.00		11.88980	78.89607	0.00000	11.94619	78.59730		12.36	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.00606	80.61024	0.00000	12.06476	80.30476		12.63	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,435.52000	5.43552	0.00000	5,249.28000	5.24928	5,435.520	13.24	0.63	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,006.19000	8.00619	0.00000	7,782.31000	7.78231	8,006.190	14.12	0.75	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,184.93000	8.18493	0.00000	7,958.95000	7.95895	8,184.930	14.18	0.76	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.13755	78.05970	0.00000	12.19877	77.74743		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	11.89994	79.84277	0.00000	11.94688	79.56707		12.88	0.00	43,594,152.42	546	38,554.00	
R2040	On 01/08/2024			Bond Future	12.28	Call	2,745.22000	2.74522	0.00000	2,559.71000	2.55971	2,745.220	13.82	0.74	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.88	Put	108.20000	0.10820	0.00000	134.46000	0.13446	108.200	14.89	(0.06)	0.00	0	680.00
R2040	On 01/08/2024			Bond Future	12.95	Call	5,919.74000	5.91974	0.00000	5,666.26000	5.66626	5,919.740	15.01	0.95	0.00	0	7,500.00
R2040	On 01/08/2024			Bond Future	13.48	Put	17.13000	0.01713	0.00000	22.80000	0.02280	17.130	15.90	(0.01)	0.00	0	680.00
R2040	On 07/11/2024			Bond Future	0.00	12.00619	81.71919	0.00000	12.05502	81.43690		12.67	0.00	0.00	0	95,017.00	
R2040	On 07/11/2024			Bond Future	12.10	Call	2,814.38000	2.81438	0.00000	2,671.12000	2.67112	2,814.380	12.83	0.55	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60	Put	1,308.00000	1.30800	0.00000	1,401.66000	1.40166	1,308.000	13.63	(0.29)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15	Put	698.60000	0.69860	0.00000	755.96000	0.75596	698.600	14.51	(0.17)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	12.11196	78.99163	0.00000	12.16270	78.70302		13.23	0.00	0.00	0	14.00	
R2040	On 08/05/2025			Bond Future	0.00	12.22776	80.70768	0.00000	12.28050	80.41261		13.55	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025			Bond Future	12.75	Call	5,745.64000	5.74564	0.00000	5,566.92000	5.56692	5,745.640	14.15	0.63	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43	Call	8,199.71000	8.19971	0.00000	7,987.47000	7.98747	8,199.710	15.01	0.74	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50	Call	8,462.04000	8.46204	0.00000	8,246.88000	8.24688	8,462.040	15.10	0.75	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	12.35773	77.90827	0.00000	12.41267	77.60658		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	11.96807	76.04255	0.00000	12.01494	75.76274		13.69	0.00	1,041,098,552.05	13,691	115,545.00	
R2044	On 01/08/2024			Bond Future	13.00	Put	85.68000	0.08568	0.00000	107.84000	0.10784	85.680	15.60	(0.05)	0.00	0	5,000.00
R2044	On 01/08/2024			Bond Future	13.25	Put	39.65000	0.03965	0.00000	51.40000	0.05140	39.650	16.05	(0.03)	0.00	0	15,000.00
R2044	On 07/11/2024			Bond Future	0.00	12.06967	77.82966	0.00000	12.11836	77.54321		13.50	0.00	0.00	0	234.00	
R2044	On 07/11/2024			Bond Future	12.50	Put	1,610.25000	1.61025	0.00000	1,719.10000	1.71910	1,610.250	14.35	(0.34)	0.00	0	11,405.00
R2044	On 06/02/2025			Bond Future	0.00	12.17045	75.14250	0.00000	12.22099	74.84959		14.14	0.00	0.00	0	0.00	
R2044	On 06/02/2025			Bond Future	12.00	Call	2,878.72000	2.87872	0.00000	2,749.02000	2.74902	2,878.720	14.14	0.47	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	12.50	Call	4,487.15000	4.48715	0.00000	4,318.43000	4.31843	4,487.150	14.90	0.61	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	13.75	Put	968.13000	0.96813	0.00000	1,024.93000	1.02493	968.130	16.86	(0.17)	0.00	0	449.00
R2044	On 08/05/2025			Bond Future	0.00	12.28019	76.77491	0.00000	12.33266	76.47545		14.50	0.00	0.00	0	0.00	
R2044	On 07/08/2025			Bond Future	0.00	12.40283	74.01726	0.00000	12.45742	73.71111		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	11.86279	79.26449	0.00000	11.90440	79.00753		13.46	0.00	22,035,528.22	278	224,894.00	
R2048	On 07/11/2024			Bond Future	0.00	11.96182	76.67576	0.00000	12.00505	76.41271		14.04	0.00	0.00	0	41,084.00	
R2048	On 06/02/2025			Bond Future	0.00	12.06063	78.34980	0.00000	12.10550	78.08084		13.89	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025			Bond Future	0.00	12.15784	75.59960	0.00000	12.20438	75.32454		14.75	0.00	0.00	0	0.00	
R2048	On 07/08/2025			Bond Future	0.00	12.26578	77.20394	0.00000	12.31413	76.92272		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	11.83908	102.28906	0.00000	11.89090	101.87570		13.54	0.00	0.00	0	0.00	
R2053	On 07/11/2024			Bond Future	0.00	11.93776	98.82063	0.00000	11.99166	98.39745		14.12	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025			Bond Future	0.00	12.03360	100.97775	0.00000	12.08955	100.54510		13.98	0.00	0.00	0	0.00	
R2053	On 08/05/2025			Bond Future	0.00	12.13367	97.29999	0.00000	12.19178	96.85766		14.58	0.00	0.00	0	0.00	
R2053	On 07/08/2025			Bond Future	0.00	12.24305	99.36322	0.00000	12.30346	98.91109		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	11.38219	69.49353	0.00000	11.42379	69.29152		11.89	0.00	11,466,432.45	165	11,452.00	
R209	On 07/11/2024			Bond Future	0.00	11.47645	67.96959	0.00000	11.51972	67.76273		12.24	0.00	0.00	0	5,237.00	
R209	On 06/02/2025			Bond Future	0.00	11.56908	69.45344	0.00000	11.61399	69.24195		12.11	0.00	0.00	0	0.00	
R209	On 08/05/2025			Bond Future	0.00	11.66679	67.80618	0.00000	11.71345	67.58986		12.94	0.00	0.00	0	0.00	
R209	On 07/08/2025			Bond Future	0.00	11.77561	69.24532	0.00000	11.82412	69.02414		12.84	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	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
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	239.79094	239.79094	0.00000	239.75597	239.75597		0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.15012	242.15012	0.00000	242.11387	242.11387		0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.49466	247.49466	0.00000	247.45708	247.45708		0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.51534	249.51534	0.00000	249.47500	249.47500		0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.87588	254.87588	0.00000	254.83367	254.83367		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	10.25313	87.74171	0.00000	10.27942	87.63047	7.99	0.00	13,248,998.21	151	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.33134	86.24253	0.00000	10.35910	86.12862	7.98	0.00	595,332,184.59	6,903	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.41368	88.12567	0.00000	10.44299	88.00906	7.69	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.49679	86.47928	0.00000	10.52775	86.35991	7.92	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.59807	88.31626	0.00000	10.63089	88.19398	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	11.76166	64.79905	0.00000	11.80321	64.58993	13.37	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.85806	63.01508	0.00000	11.90116	62.80097	13.88	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.95427	64.39091	0.00000	11.99893	64.17198	13.74	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,318.87000	2.31887	0.00000	2,224.76000	2.22476	2,318.870	13.74	0.46	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,664.40000	3.66440	0.00000	3,540.57000	3.54057	3,664.400	14.49	0.60	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	730.33000	0.73033	0.00000	769.82000	0.76982	730.330	16.58	(0.16)	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.04910	62.48256	0.00000	12.09534	62.25870	14.84	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.15451	63.80898	0.00000	12.20246	63.58009	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 :											3,355,703,175.47	39,213	1,723,895.00	
Grand Total:											3,355,703,175.47	39,213	1,723,895.00	