

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2024

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	990.95300	990.95300	0.00000	990.77900	990.77900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,014.24700	1,014.24700	0.00000	1,014.06800	1,014.06800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,036.40500	1,036.40500	0.00000	1,036.22000	1,036.22000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,058.96900	1,058.96900	0.00000	1,058.77700	1,058.77700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,081.52500	1,081.52500	0.00000	1,081.32600	1,081.32600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,168.30900	1,168.30900	0.00000	1,165.20900	1,165.20900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,195.77200	1,195.77200	0.00000	1,192.59800	1,192.59800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,221.89600	1,221.89600	0.00000	1,218.65100	1,218.65100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,248.49800	1,248.49800	0.00000	1,245.17900	1,245.17900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,275.09100	1,275.09100	0.00000	1,271.69700	1,271.69700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,011.63200	1,011.63200	0.00000	1,009.54300	1,009.54300	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,035.41200	1,035.41200	0.00000	1,033.27300	1,033.27300	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,058.03300	1,058.03300	0.00000	1,055.84500	1,055.84500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,081.06700	1,081.06700	0.00000	1,078.82900	1,078.82900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,104.09400	1,104.09400	0.00000	1,101.80400	1,101.80400	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	12.00875	78.34905	0.00000	12.06889	78.07788	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.14742	76.40862	0.00000	12.21049	76.13074	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.28856	78.09513	0.00000	12.35465	77.81055	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.43403	76.00698	0.00000	12.50330	75.71552	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.59614	77.63729	0.00000	12.66890	77.33863	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	12.44971	74.36787	0.00000	12.49413	74.12582	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.57393	71.86706	0.00000	12.62025	71.61900	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.69394	73.45283	0.00000	12.74214	73.19879	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.82225	70.79798	0.00000	12.87250	70.53770	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.95936	72.31422	0.00000	13.01177	72.04749	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	996.45800	996.45800	0.00000	994.41800	994.41800	0.00	0.00	39,858,320.00	4	734.00
GOVI	On 07/11/2024		GOVI	0.00	1,019.88100	1,019.88100	0.00000	1,017.79300	1,017.79300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,042.16300	1,042.16300	0.00000	1,040.02600	1,040.02600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,064.85200	1,064.85200	0.00000	1,062.66600	1,062.66600	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,087.53300	1,087.53300	0.00000	1,085.29700	1,085.29700	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	181.95369	181.95369	0.00000	181.91985	181.91985	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.27878	186.27878	0.00000	186.24348	186.24348	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	132.27052	132.27052	0.00000	132.03630	132.03630	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	134.01256	134.01256	0.00000	133.77227	133.77227	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.97134	136.97134	0.00000	136.72490	136.72490	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	138.54796	138.54796	0.00000	138.29492	138.29492		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.52674	141.52674	0.00000	141.26663	141.26663		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	124.64682	124.64682	0.00000	124.39627	124.39627		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	126.10929	126.10929	0.00000	125.85240	125.85240		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.89370	128.89370	0.00000	128.63023	128.63023		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.19216	130.19216	0.00000	129.92177	129.92177		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.99138	132.99138	0.00000	132.71370	132.71370		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	133.62601	133.62601	0.00000	133.41086	133.41086		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.80225	136.80225	0.00000	136.58164	136.58164		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.70206	137.70206	0.00000	137.47556	137.47556		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.72939	140.72939	0.00000	140.49668	140.49668		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.58736	141.58736	0.00000	141.34792	141.34792		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	117.15071	117.15071	0.00000	116.91792	116.91792		0.00	0.00	0.00	0	12,779.00
I2046	On 07/11/2024	Bond Future	0.00	117.73230	117.73230	0.00000	117.49349	117.49349		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	120.33149	120.33149	0.00000	120.08654	120.08654		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.72171	120.72171	0.00000	120.47022	120.47022		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.31572	123.31572	0.00000	123.05756	123.05756		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	116.36666	116.36666	0.00000	115.72123	115.72123		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	119.13292	119.13292	0.00000	118.47162	118.47162		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	119.40118	119.40118	0.00000	118.72440	118.72440		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.02598	122.02598	0.00000	121.33336	121.33336		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.23301	122.23301	0.00000	121.52379	121.52379		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	358.09900	358.09900	0.00000	356.31200	356.31200		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	366.61200	366.61200	0.00000	364.78100	364.78100		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	374.70700	374.70700	0.00000	372.83500	372.83500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	382.94800	382.94800	0.00000	381.03400	381.03400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.18700	391.18700	0.00000	389.23000	389.23000		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	8.66494	105.16199	0.00000	8.68042	105.12857		2.17	0.00	25,975,011.53	247	87,310.00
R186	On 07/11/2024	Bond Future	0.00	8.63589	107.63401	0.00000	8.65375	107.59947		2.28	0.00	0.00	0	37,087.00
R186	On 06/02/2025	Bond Future	0.00	8.60388	104.66907	0.00000	8.62478	104.63311		2.23	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.57152	106.94537	0.00000	8.59655	106.90777		1.97	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.56415	103.90235	0.00000	8.59508	103.86274		1.75	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,357.21000	1.35721	0.00000	1,332.53000	1.33253	1,357.210	2.01	0.65	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	267.73000	0.26773	0.00000	276.26000	0.27626	267.730	2.28	(0.19)	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	262.06418	262.06418	0.00000	261.11999	261.11999		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	268.29350	268.29350	0.00000	267.32608	267.32608		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.99407	268.99407	0.00000	268.00342	268.00342		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.90825	274.90825	0.00000	273.89341	273.89341		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.47384	275.47384	0.00000	274.43389	274.43389		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	9.83427	92.49330	0.00000	9.84154	92.46450		6.95	0.00	15,631,367.70	169	119,417.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,827.81000	1.82781	0.00000	1,816.63000	1.81663	1,827.810	7.89	0.75	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,480.41000	3.48041	0.00000	3,459.14000	3.45914	3,480.410	8.53	0.92	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	14.45000	0.01445	0.00000	16.37000	0.01637	14.450	9.27	(0.02)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.89216	94.66740	0.00000	9.89998	94.63760		6.62	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,240.95000	2.24095	0.00000	2,227.86000	2.22786	2,240.950	6.89	0.63	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,595.40000	3.59540	0.00000	3,576.87000	3.57687	3,595.400	7.26	0.78	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	94.80000	0.09480	0.00000	98.00000	0.09800	94.800	8.10	(0.05)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.95293	92.72465	0.00000	9.96141	92.69357		6.56	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.03125	94.74070	0.00000	10.04050	94.70819		6.29	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,842.71000	2.84271	0.00000	2,827.56000	2.82756	2,842.710	6.64	0.58	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,710.56000	3.71056	0.00000	3,692.69000	3.69269	3,710.560	6.91	0.66	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	600.13000	0.60013	0.00000	608.08000	0.60808	600.130	7.64	(0.16)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	392.18000	0.39218	0.00000	398.05000	0.39805	392.180	7.64	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.13218	92.74310	0.00000	10.14240	92.70879		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	3,189.06000	3.18906	0.00000	3,172.13000	3.17213	3,189.060	6.62	0.59	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	700.13000	0.70013	0.00000	708.36000	0.70836	700.130	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		10.56648	90.91211	0.00000	10.58956	90.80245		8.64	0.00	473,015,708.33	5,203	97,799.00
R2032	On 01/08/2024	Bond Future	10.95	Put	480.64000	0.48064	0.00000	523.86000	0.52386	480.640	10.34	(0.26)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,872.45000	2.87245	0.00000	2,796.78000	2.79678	2,872.450	10.70	0.80	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,432.37000	4.43237	0.00000	4,340.18000	4.34018	4,432.370	11.51	0.91	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,889.29000	4.88929	0.00000	4,793.87000	4.79387	4,889.290	11.73	0.93	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	90.77000	0.09077	0.00000	103.72000	0.10372	90.770	11.83	(0.06)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	17.24000	0.01724	0.00000	20.64000	0.02064	17.240	12.99	(0.01)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	7.35000	0.00735	0.00000	9.03000	0.00903	7.350	12.99	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.65325	88.88154	0.00000	10.67759	88.76901		8.75	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,246.28000	3.24628	0.00000	3,178.52000	3.17852	3,246.280	9.60	0.67	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,921.84000	4.92184	0.00000	4,838.14000	4.83814	4,921.840	10.14	0.80	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,028.60000	5.02860	0.00000	4,944.10000	4.94410	5,028.600	10.17	0.80	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	80.06000	0.08006	0.00000	85.68000	0.08568	80.060	10.82	(0.03)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	34.70000	0.03470	0.00000	37.50000	0.03750	34.700	10.82	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.74076	90.82254	0.00000	10.76643	90.70695		8.47	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.83558	88.63023	0.00000	10.86272	88.51137		8.89	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.94658	90.51233	0.00000	10.97537	90.38992		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		11.21985	89.51811	0.00000	11.28385	89.16794		10.49	0.00	316,804,591.29	3,539	68,699.00
R2035	On 01/08/2024	Bond Future	11.65	Put	430.03000	0.43003	0.00000	529.86000	0.52986	430.030	11.43	(0.23)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	5,240.32000	5.24032	0.00000	4,919.43000	4.91943	5,240.320	12.20	0.94	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	4.83000	0.00483	0.00000	7.32000	0.00732	4.830	13.29	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	4.22000	0.00422	0.00000	6.43000	0.00643	4.220	13.29	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	2.42000	0.00242	0.00000	3.78000	0.00378	2.420	13.29	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.32072	87.10705	0.00000	11.38762	86.74837		10.81	0.00	1,480,819.85	17	85,743.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,393.99000	5.39399	0.00000	5,124.95000	5.12495	5,393.990	12.10	0.78	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	238.64000	0.23864	0.00000	270.06000	0.27006	238.640	13.44	(0.07)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.42324	89.00950	0.00000	11.49312	88.64240		10.64	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.52545	86.42831	0.00000	11.59841	86.05255		11.37	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,474.95000	3.47495	0.00000	3,293.54000	3.29354	3,474.950	11.34	0.51	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,677.25000	1.67725	0.00000	1,781.83000	1.78183	1,677.250	12.61	(0.26)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,087.34000	1.08734	0.00000	1,160.31000	1.16031	1,087.340	13.29	(0.18)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.64211	88.26415	0.00000	11.71847	87.87934		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		11.61503	79.86720	0.00000	11.67947	79.51168		12.09	0.00	1,397,915,601.60	17,503	186,401.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,014.29000	3.01429	0.00000	2,745.32000	2.74532	3,014.290	12.68	0.81	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	11.72000	0.01172	0.00000	17.21000	0.01721	11.720	14.42	(0.01)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1.07000	0.00107	0.00000	1.73000	0.00173	1.070	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.71751	81.74452	0.00000	11.78466	81.38032		11.88	0.00	0.00	0	16,440.00
R2037	On 06/02/2025	Bond Future	0.00		11.81989	79.26873	0.00000	11.88980	78.89607		12.36	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.93322	80.99168	0.00000	12.00606	80.61024		12.63	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,674.57000	5.67457	0.00000	5,435.52000	5.43552	5,674.570	13.24	0.65	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,291.13000	8.29113	0.00000	8,006.19000	8.00619	8,291.130	14.12	0.77	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,472.41000	8.47241	0.00000	8,184.93000	8.18493	8,472.410	14.18	0.77	0.00	0	7,500.00

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 07/08/2025	Bond Future	0.00	12.06147	78.45026	0.00000	12.13755	78.05970		13.20	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	11.85579	80.10344	0.00000	11.89994	79.84277		12.88	0.00	29,958,686.56	374	38,180.00
R2040	On 01/08/2024	Bond Future	12.28 Call	2,927.46000	2.92746	0.00000	2,745.22000	2.74522	2,927.460	13.82	0.77	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	86.76000	0.08676	0.00000	108.20000	0.10820	86.760	14.89	(0.05)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	6,162.40000	6.16240	0.00000	5,919.74000	5.91974	6,162.400	15.01	0.96	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	12.80000	0.01280	0.00000	17.13000	0.01713	12.800	15.90	(0.01)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	11.96024	81.98624	0.00000	12.00619	81.71919		12.67	0.00	0.00	0	95,017.00
R2040	On 07/11/2024	Bond Future	12.10 Call	2,953.96000	2.95396	0.00000	2,814.38000	2.81438	2,953.960	12.83	0.57	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	1,222.95000	1.22295	0.00000	1,308.00000	1.30800	1,222.950	13.63	(0.28)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	646.99000	0.64699	0.00000	698.60000	0.69860	646.990	14.51	(0.16)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	12.06415	79.26507	0.00000	12.11196	78.99163		13.23	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	12.17797	80.98781	0.00000	12.22776	80.70768		13.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	5,917.91000	5.91791	0.00000	5,745.64000	5.74564	5,917.910	14.15	0.64	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	8,403.35000	8.40335	0.00000	8,199.71000	8.19971	8,403.350	15.01	0.75	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	8,668.41000	8.66841	0.00000	8,462.04000	8.46204	8,668.410	15.10	0.76	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	12.30576	78.19529	0.00000	12.35773	77.90827		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	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	11.94437	76.18469	0.00000	11.96807	76.04255		13.69	0.00	784,930,861.07	10,303	118,757.00
R2044	On 01/08/2024	Bond Future	13.00 Put	73.34000	0.07334	0.00000	85.68000	0.08568	73.340	15.60	(0.05)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	33.13000	0.03313	0.00000	39.65000	0.03965	33.130	16.05	(0.02)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.04502	77.97537	0.00000	12.06967	77.82966		13.50	0.00	0.00	0	234.00
R2044	On 07/11/2024	Bond Future	12.50 Put	1,552.17000	1.55217	0.00000	1,610.25000	1.61025	1,552.170	14.35	(0.33)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	12.14479	75.29194	0.00000	12.17045	75.14250		14.14	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	2,942.80000	2.94280	0.00000	2,878.72000	2.87872	2,942.800	14.14	0.48	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	4,571.03000	4.57103	0.00000	4,487.15000	4.48715	4,571.030	14.90	0.61	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	937.40000	0.93740	0.00000	968.13000	0.96813	937.400	16.86	(0.17)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	12.25346	76.92823	0.00000	12.28019	76.77491		14.50	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	12.37489	74.17476	0.00000	12.40283	74.01726		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	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	11.80914	79.59807	0.00000	11.86279	79.26449		13.46	0.00	0.00	0	224,894.00
R2048	On 07/11/2024	Bond Future	0.00	11.90607	77.01738	0.00000	11.96182	76.67576		14.04	0.00	0.00	0	41,084.00
R2048	On 06/02/2025	Bond Future	0.00	12.00272	78.69943	0.00000	12.06063	78.34980		13.89	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	12.09774	75.95744	0.00000	12.15784	75.59960		14.75	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	12.20327	77.57030	0.00000	12.26578	77.20394		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	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	11.80053	102.59864	0.00000	11.83908	102.28906		13.54	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.89763	99.13788	0.00000	11.93776	98.82063		14.12	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.99189	101.30259	0.00000	12.03360	100.97775		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.09029	97.63263	0.00000	12.13367	97.29999		14.58	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	12.19784	99.70416	0.00000	12.24305	99.36322		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	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.32350	69.77994	0.00000	11.38219	69.49353		11.89	0.00	0.00	0	11,452.00
R209	On 07/11/2024	Bond Future	0.00	11.41539	68.26297	0.00000	11.47645	67.96959		12.24	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.50565	69.75369	0.00000	11.56908	69.45344		12.11	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.60085	68.11349	0.00000	11.66679	67.80618		12.94	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.70697	69.55995	0.00000	11.77561	69.24532		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	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.81217	239.81217	0.00000	239.79094	239.79094		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.17279	242.17279	0.00000	242.15012	242.15012		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.51943	247.51943	0.00000	247.49466	247.49466		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.54293	249.54293	0.00000	249.51534	249.51534		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.90682	254.90682	0.00000	254.87588	254.87588		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.25091	87.75111	0.00000	10.25313	87.74171		7.99	0.00	0.00	0	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.32892	86.25247	0.00000	10.33134	86.24253		7.98	0.00	0.00	0	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.41099	88.13638	0.00000	10.41368	88.12567		7.69	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.49377	86.49093	0.00000	10.49679	86.47928		7.92	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.59462	88.32913	0.00000	10.59807	88.31626		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	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	11.71826	65.01864	0.00000	11.76166	64.79905		13.37	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.81303	63.23999	0.00000	11.85806	63.01508		13.88	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.90756	64.62116	0.00000	11.95427	64.39091		13.74	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,421.01000	2.42101	0.00000	2,318.87000	2.31887	2,421.010	13.74	0.48	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,797.72000	3.79772	0.00000	3,664.40000	3.66440	3,797.720	14.49	0.61	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	690.71000	0.69071	0.00000	730.33000	0.73033	690.710	16.58	(0.15)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.00067	62.71836	0.00000	12.04910	62.48256		14.84	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.10420	64.05053	0.00000	12.15451	63.80898		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	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,085,570,967.93	37,359	1,720,624.00		
Grand Total:											3,085,570,967.93	37,359	1,720,624.00		