

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2024

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 02/05/2024		Index Future	0.00	931.39300	931.39300	0.00000	931.39300	931.39300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.11200	959.11200	0.00000	954.46300	954.46300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	981.96700	981.96700	0.00000	977.20700	977.20700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,003.53600	1,003.53600	0.00000	998.66900	998.66900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,025.54300	1,025.54300	0.00000	1,020.56600	1,020.56600	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,046.86400	1,046.86400	0.00000	1,041.77900	1,041.77900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,078.16800	1,078.16800	0.00000	1,078.16800	1,078.16800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,110.10600	1,110.10600	0.00000	1,104.20700	1,104.20700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,136.56000	1,136.56000	0.00000	1,130.51900	1,130.51900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,161.52400	1,161.52400	0.00000	1,155.34800	1,155.34800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,186.99500	1,186.99500	0.00000	1,180.68000	1,180.68000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,211.67300	1,211.67300	0.00000	1,205.22100	1,205.22100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.20000	939.20000	0.00000	939.20000	939.20000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	965.37300	965.37300	0.00000	960.94700	960.94700	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	988.37700	988.37700	0.00000	983.84500	983.84500	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.08700	1,010.08700	0.00000	1,005.45300	1,005.45300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,032.23700	1,032.23700	0.00000	1,027.49900	1,027.49900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,053.69800	1,053.69800	0.00000	1,048.85600	1,048.85600	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 02/05/2024		Bond Future	0.00	12.26000	74.98557	0.00000	12.26000	74.98557	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.92083	74.37202	0.00000	13.00087	74.03649	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.09824	72.35962	0.00000	13.18224	72.01595	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.28191	73.96378	0.00000	13.36994	73.61232	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.47126	71.79429	0.00000	13.56353	71.43482	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.69394	73.29259	0.00000	13.79085	72.92518	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 02/05/2024		Bond Future	0.00	12.65000	71.08546	0.00000	12.65000	71.08546	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.24361	70.23289	0.00000	13.32311	69.84022	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.39761	67.65558	0.00000	13.48067	67.25342	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.54912	69.15475	0.00000	13.63566	68.74347	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.71083	66.41459	0.00000	13.80114	65.99399	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.89310	67.79695	0.00000	13.98739	67.36723	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 02/05/2024		GOVI	0.00	925.02100	925.02100	0.00000	925.02100	925.02100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	950.89800	950.89800	0.00000	946.50000	946.50000	0.00	0.00	0.00	0	727.00
GOVI	On 07/11/2024		GOVI	0.00	973.55800	973.55800	0.00000	969.05400	969.05400	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	994.94200	994.94200	0.00000	990.33700	990.33700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,016.75900	1,016.75900	0.00000	1,012.05100	1,012.05100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,037.89800	1,037.89800	0.00000	1,033.08800	1,033.08800	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

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
I2025	On 02/05/2024	Bond Future	0.00	176.06000	176.06000	0.00000	176.06000	176.06000		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	181.79886	181.79886	0.00000	181.79239	181.79239		0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024	Bond Future	0.00	186.17737	186.17737	0.00000	186.17055	186.17055		0.00	0.00	0.00	0	4,944.00
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 02/05/2024	Bond Future	0.00	127.53000	127.53000	0.00000	127.53000	127.53000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.19914	131.19914	0.00000	131.29303	131.29303		0.00	0.00	0.00	0	8,481.00
I2029	On 07/11/2024	Bond Future	0.00	132.95182	132.95182	0.00000	133.04774	133.04774		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.90114	135.90114	0.00000	135.99886	135.99886		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.46739	137.46739	0.00000	137.56771	137.56771		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.34936	140.34936	0.00000	140.45112	140.45112		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 02/05/2024	Bond Future	0.00	121.07000	121.07000	0.00000	121.07000	121.07000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.31660	123.31660	0.00000	123.09799	123.09799		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.78149	124.78149	0.00000	124.55748	124.55748		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.54965	127.54965	0.00000	127.32035	127.32035		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.83025	128.83025	0.00000	128.59609	128.59609		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	131.53113	131.53113	0.00000	131.29143	131.29143		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 02/05/2024	Bond Future	0.00	132.09000	132.09000	0.00000	132.09000	132.09000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.90362	131.90362	0.00000	132.17212	132.17212		0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00	135.08040	135.08040	0.00000	135.35519	135.35519		0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00	135.94754	135.94754	0.00000	136.22813	136.22813		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.95547	138.95547	0.00000	139.24195	139.24195		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	139.68729	139.68729	0.00000	139.98057	139.98057		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 02/05/2024	Bond Future	0.00	116.83000	116.83000	0.00000	116.83000	116.83000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.01094	115.01094	0.00000	115.16053	115.16053		0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00	115.56963	115.56963	0.00000	115.72265	115.72265		0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00	118.13293	118.13293	0.00000	118.28895	118.28895		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	118.48152	118.48152	0.00000	118.64196	118.64196		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	120.96295	120.96295	0.00000	121.12621	121.12621		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 02/05/2024	Bond Future	0.00	116.87000	116.87000	0.00000	116.87000	116.87000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.89240	113.89240	0.00000	114.25549	114.25549		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	116.63545	116.63545	0.00000	117.00722	117.00722		0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00	116.85036	116.85036	0.00000	117.22987	117.22987		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.43567	119.43567	0.00000	119.82328	119.82328		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	119.50867	119.50867	0.00000	119.90545	119.90545		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 02/05/2024	Index Future	0.00	345.19600	345.19600	0.00000	345.19600	345.19600		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.55300	352.55300	0.00000	352.75400	352.75400		0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00	361.04500	361.04500	0.00000	361.25100	361.25100		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	369.05700	369.05700	0.00000	369.26700	369.26700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	377.23100	377.23100	0.00000	377.44400	377.44400		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	
IGOV	On 07/08/2025		Index Future	0.00	385.15200	385.15200	0.00000	385.36800	385.36800		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
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	0.00	0	0.00
JBAF	On 15/05/2024		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 19/06/2024		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 17/07/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		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 18/09/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		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 18/12/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.00000	109.75117	0.00000	8.00000	109.75117	3.26	0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.21807	103.97634	0.00000	9.30797	103.78528	3.11	0.00	1,247,716.08	0.00	12	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.25067	106.45369	0.00000	9.35350	106.25798	2.83	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.30391	103.47347	0.00000	9.42224	103.27318	2.73	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.38147	105.73811	0.00000	9.52028	105.53314	2.43	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.58216	102.61013	0.00000	9.74915	102.40035	2.19	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	690.98000	0.69098	0.00000	606.75000	0.60675	690.980	1.96	0.42	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	671.00000	0.67100	0.00000	752.72000	0.75272	671.000	2.27	(0.37)	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 02/05/2024		Bond Future	0.00	255.89000	255.89000	0.00000	255.89000	255.89000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	259.20501	259.20501	0.00000	258.73679	258.73679		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	265.44796	265.44796	0.00000	264.96829	264.96829		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	266.09085	266.09085	0.00000	265.59898	265.59898		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.97886	271.97886	0.00000	271.47549	271.47549		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	272.30724	272.30724	0.00000	271.79549	271.79549		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 02/05/2024		Bond Future	0.00	9.82000	94.27115	0.00000	9.82000	94.27115	8.25	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
R2030	On 01/08/2024	Bond Future	0.00		10.55856		89.67825	0.00000	10.67079	89.25163		8.19	0.00	194,063,733.00	2,164	117,441.00
R2030	On 01/08/2024	Bond Future	10.21	Call	858.01000		0.85801	0.00000	720.55000	0.72055	858.010	8.17	0.36	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71	Call	1,776.82000		1.77682	0.00000	1,551.86000	1.55186	1,776.820	8.50	0.57	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31	Put	528.24000		0.52824	0.00000	639.72000	0.63972	528.240	9.03	(0.23)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00		10.65503		91.81482	0.00000	10.77452	91.37794		7.63	0.00	0.00	0	33,476.00
R2030	On 07/11/2024	Bond Future	10.21	Call	1,250.86000		1.25086	0.00000	1,097.52000	1.09752	1,250.860	7.50	0.38	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	2,118.95000		2.11895	0.00000	1,901.75000	1.90175	2,118.950	7.76	0.53	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	660.53000		0.66053	0.00000	758.08000	0.75808	660.530	8.72	(0.20)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		10.76119		89.81936	0.00000	10.88834	89.37265		7.57	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		10.88893		91.78465	0.00000	11.02457	91.32790		7.20	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,749.84000		1.74984	0.00000	1,578.85000	1.57885	1,749.840	7.08	0.40	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	2,372.45000		2.37245	0.00000	2,165.36000	2.16536	2,372.450	7.33	0.47	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,608.85000		1.60885	0.00000	1,762.35000	1.76235	1,608.850	8.16	(0.32)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,278.09000		1.27809	0.00000	1,404.94000	1.40494	1,278.090	8.46	(0.26)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.06578		89.67285	0.00000	11.21116	89.20613		6.95	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,895.31000		1.89531	0.00000	1,715.15000	1.71515	1,895.310	6.79	0.41	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,726.62000		1.72662	0.00000	1,883.70000	1.88370	1,726.620	7.91	(0.32)	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 02/05/2024	Bond Future	0.00		10.55000		88.69404	0.00000	10.55000	88.69404		10.46	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.39821		87.06923	0.00000	11.51986	86.52544		10.15	0.00	2,873,284.59	33	100,522.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,167.55000		1.16755	0.00000	976.53000	0.97653	1,167.550	10.27	0.39	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,324.89000		2.32489	0.00000	2,025.85000	2.02585	2,324.890	10.82	0.59	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	553.60000		0.55360	0.00000	677.88000	0.67788	553.600	11.65	(0.20)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	402.74000		0.40274	0.00000	499.09000	0.49909	402.740	11.93	(0.15)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.52227		84.97562	0.00000	11.65037	84.41886		10.15	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,686.42000		1.68642	0.00000	1,480.07000	1.48007	1,686.420	10.25	0.40	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,778.34000		2.77834	0.00000	2,494.93000	2.49493	2,778.340	10.76	0.54	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,852.85000		2.85285	0.00000	2,565.00000	2.56500	2,852.850	10.79	0.55	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	802.32000		0.80232	0.00000	919.53000	0.91953	802.320	12.23	(0.19)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	517.26000		0.51726	0.00000	600.80000	0.60080	517.260	12.28	(0.13)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.65101		86.84012	0.00000	11.78564	86.27089		9.74	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.78948		84.57312	0.00000	11.93115	83.99117		10.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.96259		86.32064	0.00000	12.11194	85.72619		9.48	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 02/05/2024	Bond Future	0.00		11.20000		87.25681	0.00000	11.20000	87.25681		12.49	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.15150		84.61009	0.00000	12.22576	84.23584		12.19	0.00	53,473,576.88	632	75,476.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,225.84000		2.22584	0.00000	2,044.58000	2.04458	2,225.840	12.85	0.53	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,483.41000		1.48341	0.00000	1,642.23000	1.64223	1,483.410	13.22	(0.38)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,398.01000		1.39801	0.00000	1,550.37000	1.55037	1,398.010	13.30	(0.36)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	707.07000		0.70707	0.00000	798.98000	0.79898	707.070	14.09	(0.21)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	680.34000		0.68034	0.00000	769.55000	0.76955	680.340	14.13	(0.20)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.28943		82.10962	0.00000	12.36714	81.72642		12.38	0.00	0.00	0	90,250.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,729.05000		2.72905	0.00000	2,551.68000	2.55168	2,729.050	12.64	0.49	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,418.96000		1.41896	0.00000	1,532.88000	1.53288	1,418.960	14.00	(0.27)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.43264		83.91145	0.00000	12.51389	83.51959		11.95	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.57601		81.23031	0.00000	12.66089	80.82965		12.61	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		12.74971		82.90903	0.00000	12.83861	82.49960		11.85	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

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 02/05/2024	Bond Future	0.00	11.44000	82.76956	0.00000	11.44000	82.76956		13.54	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.52851	75.03365	0.00000	12.58725	74.73750		13.95	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,122.53000	1.12253	0.00000	1,033.32000	1.03332	1,122.530	13.72	0.35	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17 Put	982.54000	0.98254	0.00000	1,076.99000	1.07699	982.540	15.52	(0.27)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82 Put	429.57000	0.42957	0.00000	479.39000	0.47939	429.570	16.58	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.66468	76.82128	0.00000	12.72598	76.51797		13.48	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00	12.80406	74.24577	0.00000	12.86796	73.93567		13.79	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.95577	75.86943	0.00000	13.02242	75.55232		14.00	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	3,321.94000	3.32194	0.00000	3,185.63000	3.18563	3,321.940	13.81	0.45	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	5,225.91000	5.22591	0.00000	5,047.36000	5.04736	5,225.910	14.59	0.59	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	5,365.79000	5.36579	0.00000	5,184.64000	5.18464	5,365.790	14.64	0.60	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	13.13722	73.17574	0.00000	13.20695	72.85157		13.99	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 02/05/2024	Bond Future	0.00	11.61000	83.69388	0.00000	11.61000	83.69388		14.30	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.78032	74.90745	0.00000	12.86506	74.45763		14.82	0.00	3,295,927.80	44	44,954.00
R2040	On 01/08/2024	Bond Future	12.28 Call	1,034.24000	1.03424	0.00000	909.11000	0.90911	1,034.240	14.43	0.32	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	1,986.78000	1.98678	0.00000	2,208.20000	2.20820	1,986.780	15.51	(0.45)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	2,730.80000	2.73080	0.00000	2,490.83000	2.49083	2,730.800	15.64	0.58	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	979.09000	0.97909	0.00000	1,112.45000	1.11245	979.090	16.61	(0.26)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	12.91824	76.69198	0.00000	13.00659	76.23142		14.33	0.00	0.00	0	80,938.00
R2040	On 06/02/2025	Bond Future	0.00	13.05874	73.86299	0.00000	13.15079	73.39209		14.66	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	13.21045	75.47800	0.00000	13.30638	74.99656		14.06	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	3,141.75000	3.14175	0.00000	2,940.68000	2.94068	3,141.750	13.81	0.44	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	4,922.44000	4.92244	0.00000	4,658.71000	4.65871	4,922.440	14.56	0.57	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	5,124.69000	5.12469	0.00000	4,854.99000	4.85499	5,124.690	14.64	0.58	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	13.39030	72.52491	0.00000	13.49055	72.03307		14.61	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 02/05/2024	Bond Future	0.00	11.66000	80.01034	0.00000	11.66000	80.01034		15.07	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	12.86635	70.96323	0.00000	12.94581	70.54134		15.65	0.00	0.00	0	119,241.00
R2044	On 01/08/2024	Bond Future	13.00 Put	1,869.36000	1.86936	0.00000	2,071.38000	2.07138	1,869.360	16.13	(0.43)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	1,391.46000	1.39146	0.00000	1,556.01000	1.55601	1,391.460	16.62	(0.35)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.99974	72.65381	0.00000	13.08254	72.22182		15.16	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00	13.13522	69.86146	0.00000	13.22144	69.41979		15.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.28085	71.38885	0.00000	13.37065	70.93731		15.04	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	13.45278	68.47644	0.00000	13.54660	68.01512		15.53	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 02/05/2024	Bond Future	0.00	11.47000	79.55473	0.00000	11.47000	79.55473		15.57	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	12.75764	74.05753	0.00000	12.83682	73.62731		15.25	0.00	0.00	0	247,230.00
R2048	On 07/11/2024	Bond Future	0.00	12.88880	71.36925	0.00000	12.97137	70.92870		15.67	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00	13.02249	72.93522	0.00000	13.10851	72.48483		15.18	0.00	729,352,200.00	10,000	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	13.15450	70.07716	0.00000	13.24403	69.61666		16.08	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	13.30996	71.52420	0.00000	13.40339	71.05379		15.36	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 02/05/2024	Bond Future	0.00	13.03000	90.64382	0.00000	13.03000	90.64382		15.59	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	12.74166	95.51837	0.00000	12.80539	95.07275		15.26	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.87389	91.92095	0.00000	12.94045	91.46461		15.69	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.00525	93.93730	0.00000	13.07462	93.47073		15.18	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
R2053	On 08/05/2025	Bond Future	0.00	13.14228	90.11964	0.00000	13.21463	89.64261		15.91	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	13.30089	91.97831	0.00000	13.37650	91.49092		15.32	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 02/05/2024	Bond Future	0.00	11.18000	68.60625	0.00000	11.18000	68.60625		14.09	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.21876	65.58526	0.00000	12.29780	65.23225		13.79	0.00	393,511.56	6	15,303.00
R209	On 07/11/2024	Bond Future	0.00	12.34218	63.99023	0.00000	12.42449	63.62879		14.00	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.46618	65.39427	0.00000	12.55174	65.02474		13.58	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.59636	63.66824	0.00000	12.68536	63.29039		14.46	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	12.75020	64.98374	0.00000	12.84289	64.59770		13.69	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
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 02/05/2024	Bond Future	0.00	234.53000	234.53000	0.00000	234.53000	234.53000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.33242	239.33242	0.00000	239.11243	239.11243		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	241.74462	241.74462	0.00000	241.51885	241.51885		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.10704	247.10704	0.00000	246.87567	246.87567		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.14156	249.14156	0.00000	248.90636	248.90636		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.36268	254.36268	0.00000	254.12134	254.12134		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 02/05/2024	Bond Future	0.00	10.29000	85.45075	0.00000	10.29000	85.45075		9.84	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.07111	84.36427	0.00000	11.18767	83.89675		9.38	0.00	590,549.89	7	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.18821	82.81218	0.00000	11.31136	82.33342		9.17	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.31476	84.62967	0.00000	11.44473	84.14024		8.83	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.44384	82.91941	0.00000	11.58106	82.41899		9.14	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.61234	84.63516	0.00000	11.75767	84.12391		8.44	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 02/05/2024	Bond Future	0.00	11.47000	64.50396	0.00000	11.47000	64.50396		15.58	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.53437	61.08036	0.00000	12.61324	60.72027		15.28	0.00	14,659,286.40	240	9,820.00
R214	On 07/11/2024	Bond Future	0.00	12.65606	59.22789	0.00000	12.73804	58.85919		15.63	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.78005	60.52756	0.00000	12.86518	60.15061		15.12	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.90246	58.54359	0.00000	12.99078	58.15820		15.28	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.04707	59.75333	0.00000	13.13890	59.35961		14.97	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 :											999,949,786.20		13,138	1,607,516.00
Grand Total:											999,949,786.20		13,138	1,607,516.00