

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2024

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	958.35500	958.35500	0.00000	959.11200	959.11200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	981.19300	981.19300	0.00000	981.96700	981.96700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,002.74700	1,002.74700	0.00000	1,003.53600	1,003.53600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.73900	1,024.73900	0.00000	1,025.54300	1,025.54300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,046.04900	1,046.04900	0.00000	1,046.86400	1,046.86400	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	1,107.07000	1,107.07000	0.00000	1,110.10600	1,110.10600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,133.45200	1,133.45200	0.00000	1,136.56000	1,136.56000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,158.35100	1,158.35100	0.00000	1,161.52400	1,161.52400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,183.75500	1,183.75500	0.00000	1,186.99500	1,186.99500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,208.37200	1,208.37200	0.00000	1,211.67300	1,211.67300	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	963.50300	963.50300	0.00000	965.37300	965.37300	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	986.46400	986.46400	0.00000	988.37700	988.37700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,008.13400	1,008.13400	0.00000	1,010.08700	1,010.08700	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,030.24400	1,030.24400	0.00000	1,032.23700	1,032.23700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,051.66800	1,051.66800	0.00000	1,053.69800	1,053.69800	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	12.96243	74.19737	0.00000	12.92083	74.37202	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.14183	72.18101	0.00000	13.09824	72.35962	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.32742	73.78179	0.00000	13.28191	73.96378	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.51877	71.60890	0.00000	13.47126	71.79429	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.74348	73.10446	0.00000	13.69394	73.29259	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	13.28562	70.02493	0.00000	13.24361	70.23289	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.44145	67.44282	0.00000	13.39761	67.65558	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.59465	68.93785	0.00000	13.54912	69.15475	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.75819	66.19347	0.00000	13.71083	66.41459	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.94227	67.57228	0.00000	13.89310	67.79695	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	949.06400	949.06400	0.00000	950.89800	950.89800	0.00	0.00	75,925,120.00	8	735.00
GOVI	On 07/11/2024		GOVI	0.00	971.68100	971.68100	0.00000	973.55800	973.55800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	993.02600	993.02600	0.00000	994.94200	994.94200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,014.80400	1,014.80400	0.00000	1,016.75900	1,016.75900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,035.90700	1,035.90700	0.00000	1,037.89800	1,037.89800	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	181.87061	181.87061	0.00000	181.79886	181.79886	0.00	0.00	0.00	0	5,540.00
I2025	On 07/11/2024		Bond Future	0.00	186.25139	186.25139	0.00000	186.17737	186.17737	0.00	0.00	36,505,272.44	196	5,140.00

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 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		131.21749	131.21749	0.00000	131.19914	131.19914			0.00	0.00	0.00	0	8,481.00
I2029	On 07/11/2024	Bond Future	0.00		132.97103	132.97103	0.00000	132.95182	132.95182			0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.92185	135.92185	0.00000	135.90114	135.90114			0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.48974	137.48974	0.00000	137.46739	137.46739			0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.37419	140.37419	0.00000	140.34936	140.34936			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		123.29817	123.29817	0.00000	123.31660	123.31660			0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.76303	124.76303	0.00000	124.78149	124.78149			0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.53172	127.53172	0.00000	127.54965	127.54965			0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.81310	128.81310	0.00000	128.83025	128.83025			0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		131.51555	131.51555	0.00000	131.53113	131.53113			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		131.84204	131.84204	0.00000	131.90362	131.90362			0.00	0.00	0.00	0	3,564.00
I2038	On 07/11/2024	Bond Future	0.00		135.01777	135.01777	0.00000	135.08040	135.08040			0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00		135.88469	135.88469	0.00000	135.94754	135.94754			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.89237	138.89237	0.00000	138.95547	138.95547			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.62523	139.62523	0.00000	139.68729	139.68729			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		114.91110	114.91110	0.00000	115.01094	115.01094			0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		115.46778	115.46778	0.00000	115.56963	115.56963			0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00		118.02975	118.02975	0.00000	118.13293	118.13293			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.37718	118.37718	0.00000	118.48152	118.48152			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.85819	120.85819	0.00000	120.96295	120.96295			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		113.77416	113.77416	0.00000	113.89240	113.89240			0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		116.51464	116.51464	0.00000	116.63545	116.63545			0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00		116.72793	116.72793	0.00000	116.85036	116.85036			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.31152	119.31152	0.00000	119.43567	119.43567			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		119.38403	119.38403	0.00000	119.50867	119.50867			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		352.26800	352.26800	0.00000	352.55300	352.55300			0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00		360.75300	360.75300	0.00000	361.04500	361.04500			0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		368.76000	368.76000	0.00000	369.05700	369.05700			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		376.92800	376.92800	0.00000	377.23100	377.23100			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		384.84500	384.84500	0.00000	385.15200	385.15200			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

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	
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 01/08/2024		Bond Future	0.00	9.22749	103.95630	0.00000	9.21807	103.97634	3.11	0.00	3,014,732.70	29	82,871.00	
R186	On 07/11/2024		Bond Future	0.00	9.26129	106.43346	0.00000	9.25067	106.45369	2.83	0.00	0.00	0	34,925.00	
R186	On 06/02/2025		Bond Future	0.00	9.31561	103.45364	0.00000	9.30391	103.47347	2.73	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.39458	105.71873	0.00000	9.38147	105.73811	2.43	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	9.59656	102.59202	0.00000	9.58216	102.61013	2.19	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	682.36000	0.68236	0.00000	690.98000	0.69098	682.360	1.96	0.42	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	676.63000	0.67663	0.00000	671.00000	0.67100	676.630	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 01/08/2024		Bond Future	0.00	259.16760	259.16760	0.00000	259.20501	259.20501		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	265.41028	265.41028	0.00000	265.44796	265.44796		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	266.05461	266.05461	0.00000	266.09085	266.09085		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.94399	271.94399	0.00000	271.97886	271.97886		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	272.27637	272.27637	0.00000	272.30724	272.30724		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	10.57100	89.63083	0.00000	10.55856	89.67825	8.19	0.00	188,135,112.17	2,099	117,985.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	833.26000	0.83326	0.00000	858.01000	0.85801	833.260	8.17	0.36	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,741.42000	1.74142	0.00000	1,776.82000	1.77682	1,741.420	8.50	0.57	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	532.14000	0.53214	0.00000	528.24000	0.52824	532.140	9.03	(0.23)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.66821	91.76650	0.00000	10.65503	91.81482	7.63	0.00	2,019,046,533.00	22,002	54,764.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	1,227.60000	1.22760	0.00000	1,250.86000	1.25086	1,227.600	7.50	0.37	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,088.10000	2.08810	0.00000	2,118.95000	2.11895	2,088.100	7.76	0.52	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	665.96000	0.66596	0.00000	660.53000	0.66053	665.960	8.72	(0.20)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.77501	89.77067	0.00000	10.76119	89.81936	7.57	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	10.90343	91.73569	0.00000	10.88893	91.78465	7.20	0.00	0.00	0	0.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
R2030	On 08/05/2025	Bond Future	10.31	Call	1,727.15	0.0000	1.72715	0.00000	1,749.84	0.0000	1,727.150	7.08	0.39	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	2,345.62	0.0000	2.34562	0.00000	2,372.45	0.0000	2,345.620	7.33	0.47	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,620.76	0.0000	1.62076	0.00000	1,608.85	0.0000	1,620.760	8.16	(0.32)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,287.42	0.0000	1.28742	0.00000	1,278.09	0.0000	1,287.420	8.46	(0.26)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.08086	0.0000	89.62430	0.00000	11.06578	0.0000	89.67285	6.95	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,872.82	0.0000	1.87282	0.00000	1,895.31	0.0000	1,872.820	6.79	0.40	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,739.05	0.0000	1.73905	0.00000	1,726.62	0.0000	1,739.050	7.91	(0.32)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.43616	0.0000	86.89910	0.00000	11.39821	0.0000	87.06923	10.15	0.00	6,430,533.40	74	100,476.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,092.54	0.0000	1.09254	0.00000	1,167.55	0.0000	1,092.540	10.27	0.38	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,214.92	0.0000	2.21492	0.00000	2,324.89	0.0000	2,214.920	10.82	0.58	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	579.76	0.0000	0.57976	0.00000	553.60	0.0000	579.760	11.65	(0.21)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	421.91	0.0000	0.42191	0.00000	402.74	0.0000	421.910	11.93	(0.16)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.56217	0.0000	84.80169	0.00000	11.52227	0.0000	84.97562	10.15	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,611.50	0.0000	1.61150	0.00000	1,686.42	0.0000	1,611.500	10.25	0.39	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,678.57	0.0000	2.67857	0.00000	2,778.34	0.0000	2,678.570	10.76	0.53	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,751.68	0.0000	2.75168	0.00000	2,852.85	0.0000	2,751.680	10.79	0.54	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	830.34	0.0000	0.83034	0.00000	802.32	0.0000	830.340	12.23	(0.20)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	536.45	0.0000	0.53645	0.00000	517.26	0.0000	536.450	12.28	(0.14)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.69277	0.0000	86.66302	0.00000	11.65101	0.0000	86.84012	9.74	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.83323	0.0000	84.39285	0.00000	11.78948	0.0000	84.57312	10.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.00835	0.0000	86.13793	0.00000	11.96259	0.0000	86.32064	9.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.20457	0.0000	84.34238	0.00000	12.15150	0.0000	84.61009	12.19	0.00	140,683,089.84	1,668	74,642.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,074.19	0.0000	2.07419	0.00000	2,225.84	0.0000	2,074.190	12.85	0.51	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,575.14	0.0000	1.57514	0.00000	1,483.41	0.0000	1,575.140	13.22	(0.40)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,485.28	0.0000	1.48528	0.00000	1,398.01	0.0000	1,485.280	13.30	(0.38)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	754.84	0.0000	0.75484	0.00000	707.07	0.0000	754.840	14.09	(0.22)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	726.45	0.0000	0.72645	0.00000	680.34	0.0000	726.450	14.13	(0.21)	0.00	0	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.34491	0.0000	81.83578	0.00000	12.28943	0.0000	82.10962	12.38	0.00	204,589,450.00	2,500	91,710.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,587.87	0.0000	2.58787	0.00000	2,729.05	0.0000	2,587.870	12.64	0.48	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,486.94	0.0000	1.48694	0.00000	1,418.96	0.0000	1,486.940	14.00	(0.28)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.49048	0.0000	83.63222	0.00000	12.43264	0.0000	83.91145	11.95	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.63625	0.0000	80.94567	0.00000	12.57601	0.0000	81.23031	12.61	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		12.81246	0.0000	82.61973	0.00000	12.74971	0.0000	82.90903	11.85	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.57591	0.0000	74.79454	0.00000	12.52851	0.0000	75.03365	13.95	0.00	2,543,014.36	34	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,031.10	0.0000	1.03110	0.00000	1,122.53	0.0000	1,031.100	13.72	0.33	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,038.18	0.0000	1.03818	0.00000	982.54	0.0000	1,038.180	15.52	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	455.10	0.0000	0.45510	0.00000	429.57	0.0000	455.100	16.58	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.71410	0.0000	76.57661	0.00000	12.66468	0.0000	76.82128	13.48	0.00	524,549,778.50	6,850	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.85542	0.0000	73.99638	0.00000	12.80406	0.0000	74.24577	13.79	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.00917	0.0000	75.61520	0.00000	12.95577	0.0000	75.86943	14.00	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,202.20	0.0000	3.20220	0.00000	3,321.94	0.0000	3,202.200	13.81	0.44	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,071.85	0.0000	5.07185	0.00000	5,225.91	0.0000	5,071.850	14.59	0.58	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,209.65	0.0000	5.20965	0.00000	5,365.79	0.0000	5,209.650	14.64	0.59	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.19275	0.0000	72.91742	0.00000	13.13722	0.0000	73.17574	13.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	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	
R2040	On 06/10/2015			Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 01/08/2024			Bond Future	0.00	12.81726	74.71084	0.00000	12.78032			14.82	0.00	0	44,954.00	
R2040	On 01/08/2024	12.28	Call	Bond Future	962.74000	0.96274	0.00000	1,034.24000	1.03424	962.740	14.43	0.30	0.00	0	680.00	
R2040	On 01/08/2024	12.88	Put	Bond Future	2,063.12000	2.06312	0.00000	1,986.78000	1.98678	2,063.120	15.51	(0.46)	0.00	0	680.00	
R2040	On 01/08/2024	12.95	Call	Bond Future	2,605.49000	2.60549	0.00000	2,730.80000	2.73080	2,605.490	15.64	0.56	0.00	0	7,500.00	
R2040	On 01/08/2024	13.48	Put	Bond Future	1,019.29000	1.01929	0.00000	979.09000	0.97909	1,019.290	16.61	(0.27)	0.00	0	680.00	
R2040	On 07/11/2024			Bond Future	0.00	12.95670	76.49094	0.00000	12.91824			14.33	0.00	1,510,925,537.82	19,753	91,394.00
R2040	On 06/02/2025			Bond Future	0.00	13.09868	73.65809	0.00000	13.05874			14.66	0.00	0	14.00	
R2040	On 08/05/2025			Bond Future	0.00	13.25192	75.26927	0.00000	13.21045			14.06	0.00	0	3,900.00	
R2040	On 08/05/2025	12.75	Call	Bond Future	3,045.51000	3.04551	0.00000	3,141.75000	3.14175	3,045.510	13.81	0.43	0.00	0	15,000.00	
R2040	On 08/05/2025	13.43	Call	Bond Future	4,798.61000	4.79861	0.00000	4,922.44000	4.92244	4,798.610	14.56	0.56	0.00	0	7,500.00	
R2040	On 08/05/2025	13.50	Call	Bond Future	4,998.27000	4.99827	0.00000	5,124.69000	5.12469	4,998.270	14.64	0.57	0.00	0	7,500.00	
R2040	On 07/08/2025			Bond Future	0.00	13.43335	72.31306	0.00000	13.39030			14.61	0.00	0	0.00	
R2040	On 31/01/2040			Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
R2044	On 01/08/2024			Bond Future	0.00	12.89822	70.79351	0.00000	12.86635			15.65	0.00	0	119,241.00	
R2044	On 01/08/2024	13.00	Put	Bond Future	1,931.21000	1.93121	0.00000	1,869.36000	1.86936	1,931.210	16.13	(0.45)	0.00	0	5,000.00	
R2044	On 01/08/2024	13.25	Put	Bond Future	1,438.80000	1.43880	0.00000	1,391.46000	1.39146	1,438.800	16.62	(0.36)	0.00	0	15,000.00	
R2044	On 07/11/2024			Bond Future	0.00	13.03291	72.48021	0.00000	12.99974			15.16	0.00	0	234.00	
R2044	On 06/02/2025			Bond Future	0.00	13.16962	69.68467	0.00000	13.13522			15.57	0.00	0	0.00	
R2044	On 08/05/2025			Bond Future	0.00	13.31654	71.20880	0.00000	13.28085			15.04	0.00	0	0.00	
R2044	On 07/08/2025			Bond Future	0.00	13.48980	68.29378	0.00000	13.45278			15.53	0.00	0	0.00	
R2044	On 31/01/2044			Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
R2048	On 01/08/2024			Bond Future	0.00	12.78996	73.88136	0.00000	12.75764			15.25	0.00	1,329,864.48	18	247,212.00
R2048	On 07/11/2024			Bond Future	0.00	12.92246	71.18906	0.00000	12.88880			15.67	0.00	0	11,423.00	
R2048	On 06/02/2025			Bond Future	0.00	13.05743	72.75165	0.00000	13.02249			15.18	0.00	0	10,000.00	
R2048	On 08/05/2025			Bond Future	0.00	13.19073	69.89015	0.00000	13.15450			16.08	0.00	0	0.00	
R2048	On 07/08/2025			Bond Future	0.00	13.34751	71.33444	0.00000	13.30996			15.36	0.00	0	0.00	
R2048	On 28/02/2048			Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
R2053	On 01/08/2024			Bond Future	0.00	12.76870	95.32881	0.00000	12.74166			15.26	0.00	0	0.00	
R2053	On 07/11/2024			Bond Future	0.00	12.90209	91.72709	0.00000	12.87389			15.69	0.00	0	0.00	
R2053	On 06/02/2025			Bond Future	0.00	13.03451	93.73995	0.00000	13.00525			15.18	0.00	0	0.00	
R2053	On 08/05/2025			Bond Future	0.00	13.17266	89.91875	0.00000	13.14228			15.91	0.00	0	0.00	
R2053	On 07/08/2025			Bond Future	0.00	13.33238	91.77471	0.00000	13.30089			15.32	0.00	0	0.00	
R2053	On 31/03/2053			Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
R209	On 01/08/2024			Bond Future	0.00	12.26153	65.39391	0.00000	12.21876			13.79	0.00	52,642,097.55	805	14,498.00
R209	On 07/11/2024			Bond Future	0.00	12.38667	63.79451	0.00000	12.34218			14.00	0.00	0	5,237.00	
R209	On 06/02/2025			Bond Future	0.00	12.51229	65.19475	0.00000	12.46618			13.58	0.00	0	0.00	
R209	On 08/05/2025			Bond Future	0.00	12.64417	63.46487	0.00000	12.59636			14.46	0.00	0	0.00	
R209	On 07/08/2025			Bond Future	0.00	12.79971	64.77714	0.00000	12.75020			13.69	0.00	0	0.00	
R209	On 31/03/2036			Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000			0.00	0.00	0	0.00	
R209/R157	On 31/03/2036			Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000			0.00	0.00	0	0.00	
R210	On 01/08/2024			Bond Future	0.00	239.38427	239.38427	0.00000	239.33242			0.00	0.00	0	1,336.00	
R210	On 07/11/2024			Bond Future	0.00	241.79845	241.79845	0.00000	241.74462			0.00	0.00	0	0.00	
R210	On 06/02/2025			Bond Future	0.00	247.16402	247.16402	0.00000	247.10704			0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 08/05/2025	Bond Future	0.00	249.20209	249.20209	0.00000	249.14156	249.14156	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.42821	254.42821	0.00000	254.36268	254.36268	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	11.09386	84.27276	0.00000	11.07111	84.36427	9.38	0.00	2,696,728.32	32	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.21218	82.71872	0.00000	11.18821	82.81218	9.17	0.00	1,985,249.28	24	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.33987	84.53483	0.00000	11.31476	84.62967	8.83	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.47016	82.82313	0.00000	11.44384	82.91941	9.14	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.63982	84.53819	0.00000	11.61234	84.63516	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 01/08/2024	Bond Future	0.00	12.57722	60.88429	0.00000	12.53437	61.08036	15.28	0.00	4,383,668.88	72	9,820.00
R214	On 07/11/2024	Bond Future	0.00	12.70056	59.02730	0.00000	12.65606	59.22789	15.63	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.82613	60.32305	0.00000	12.78005	60.52756	15.12	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.95013	58.33508	0.00000	12.90246	58.54359	15.28	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.09637	59.54143	0.00000	13.04707	59.75333	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 :										4,775,385,782.74		56,164	1,644,815.00
Grand Total:										4,775,385,782.74		56,164	1,644,815.00