

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2024

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	1,002.52400	1,002.52400	0.00000	1,006.56300	1,006.56300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,025.95900	1,025.95900	0.00000	1,030.09200	1,030.09200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,048.27000	1,048.27000	0.00000	1,052.48600	1,052.48600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,070.68300	1,070.68300	0.00000	1,074.97900	1,074.97900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,093.56300	1,093.56300	0.00000	1,097.94000	1,097.94000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,187.40600	1,187.40600	0.00000	1,193.83400	1,193.83400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,215.16400	1,215.16400	0.00000	1,221.74000	1,221.74000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,241.58900	1,241.58900	0.00000	1,248.30100	1,248.30100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,268.13600	1,268.13600	0.00000	1,274.97800	1,274.97800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,295.23400	1,295.23400	0.00000	1,302.21200	1,302.21200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,024.94900	1,024.94900	0.00000	1,030.38600	1,030.38600	0.00	0.00	0.00	0	120.00
ALBI	On 07/11/2024		Index Future	0.00	1,048.90900	1,048.90900	0.00000	1,054.47200	1,054.47200	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,071.71900	1,071.71900	0.00000	1,077.39600	1,077.39600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,094.63300	1,094.63300	0.00000	1,100.42100	1,100.42100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,118.02500	1,118.02500	0.00000	1,123.92600	1,123.92600	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	11.66345	79.93133	0.00000	11.57385	80.34906	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.78796	78.01856	0.00000	11.69415	78.44617	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.91454	79.73273	0.00000	11.81654	80.16954	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.05009	77.64976	0.00000	11.94773	78.09567	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.19278	79.32166	0.00000	12.08574	79.77693	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	12.22750	75.59870	0.00000	12.08252	76.42008	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.34430	73.11758	0.00000	12.19345	73.95830	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.45693	74.72357	0.00000	12.30045	75.58263	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.58141	72.06723	0.00000	12.41889	72.94451	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.70789	73.61706	0.00000	12.53917	74.51303	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	1,009.63200	1,009.63200	0.00000	1,014.94600	1,014.94600	0.00	0.00	10,096,320.00	1	712.00
GOVI	On 07/11/2024		GOVI	0.00	1,033.23400	1,033.23400	0.00000	1,038.67100	1,038.67100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,055.70200	1,055.70200	0.00000	1,061.25100	1,061.25100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,078.27500	1,078.27500	0.00000	1,083.93100	1,083.93100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,101.31700	1,101.31700	0.00000	1,107.08400	1,107.08400	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	181.49520	181.49520	0.00000	181.50152	181.50152	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.78607	185.78607	0.00000	185.79246	185.79246	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	130.98573	130.98573	0.00000	131.04611	131.04611	0.00	0.00	0.00	0	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	132.68056	132.68056	0.00000	132.74236	132.74236	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	135.59636	135.59636	0.00000	135.65921	135.65921	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	137.09220	137.09220	0.00000	137.15595	137.15595		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.04902	140.04902	0.00000	140.11369	140.11369		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	124.31508	124.31508	0.00000	124.31716	124.31716		0.00	0.00	0.00	0	6,716.00
I2033	On 07/11/2024	Bond Future	0.00	125.75386	125.75386	0.00000	125.75601	125.75601		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.51755	128.51755	0.00000	128.51940	128.51940		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.76013	129.76013	0.00000	129.76160	129.76160		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.55899	132.55899	0.00000	132.56003	132.56003		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	134.03164	134.03164	0.00000	134.18208	134.18208		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.20026	137.20026	0.00000	137.35433	137.35433		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.09799	138.09799	0.00000	138.25514	138.25514		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.07930	141.07930	0.00000	141.23920	141.23920		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.96022	141.96022	0.00000	142.12309	142.12309		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.93801	116.93801	0.00000	116.93959	116.93959		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.49984	117.49984	0.00000	117.50144	117.50144		0.00	0.00	0.00	0	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	120.08179	120.08179	0.00000	120.08322	120.08322		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.42395	120.42395	0.00000	120.42483	120.42483		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.02019	123.02019	0.00000	123.02082	123.02082		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	116.13202	116.13202	0.00000	115.93799	115.93799		0.00	0.00	0.00	0	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.87751	118.87751	0.00000	118.67879	118.67879		0.00	0.00	0.00	0	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	119.13020	119.13020	0.00000	118.92699	118.92699		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.70207	121.70207	0.00000	121.49389	121.49389		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.91593	121.91593	0.00000	121.70304	121.70304		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	356.41900	356.41900	0.00000	356.41400	356.41400		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.84600	364.84600	0.00000	364.84000	364.84000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.86600	372.86600	0.00000	372.85700	372.85700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.92200	380.92200	0.00000	380.91000	380.91000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.14500	389.14500	0.00000	389.12800	389.12800		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 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	8.45392	105.61895	0.00000	8.36646	105.80910		1.81	0.00	3,168,568.50	30	70,045.00
R186	On 07/11/2024	Bond Future	0.00	8.40190	108.08789	0.00000	8.30201	108.28244		1.90	0.00	3,566,900.37	33	76,610.00
R186	On 06/02/2025	Bond Future	0.00	8.34151	105.12196	0.00000	8.22696	105.32051		1.84	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.29242	107.36589	0.00000	8.15861	107.56832		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.22342	104.34003	0.00000	8.06343	104.54644		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,535.74000	1.53574	0.00000	1,698.07000	1.69807	1,535.740	1.71	0.76	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	64.89000	0.06489	0.00000	51.33000	0.05133	64.890	1.71	(0.08)	0.00	0	1,983.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.36508	261.36508	0.00000	261.36894	261.36894		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024	Bond Future	0.00	267.54417	267.54417	0.00000	267.54795	267.54795		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	268.20421	268.20421	0.00000	268.20759	268.20759		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.99471	273.99471	0.00000	273.99707	273.99707		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.57126	274.57126	0.00000	274.57286	274.57286		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	9.57035	93.54628	0.00000	9.47473	93.93144		7.05	0.00	1,126,297,211.20	12,040	83,813.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,567.08000	2.56708	0.00000	2,946.95000	2.94695	2,567.080	8.09	0.94	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,445.89000	4.44589	0.00000	4,831.29000	4.83129	4,445.890	8.78	1.00	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.08000	0.00008	0.00000	0.12000	0.00012	0.080	9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.61462	95.73299	0.00000	9.51296	96.12710		6.68	0.00	4,860,651,101.27	50,773	118,784.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,907.99000	2.90799	0.00000	3,218.35000	3.21835	2,907.990	7.14	0.73	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,423.26000	4.42326	0.00000	4,775.67000	4.77567	4,423.260	7.52	0.86	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	35.62000	0.03562	0.00000	30.49000	0.03049	35.620	8.16	(0.02)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.66070	93.80365	0.00000	9.55275	94.20615		6.64	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.73051	95.80562	0.00000	9.61564	96.21635		6.34	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,447.85000	3.44785	0.00000	3,730.81000	3.73081	3,447.850	6.70	0.65	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,397.87000	4.39787	0.00000	4,709.98000	4.70998	4,397.870	6.96	0.73	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	413.96000	0.41396	0.00000	372.64000	0.37264	413.960	7.70	(0.12)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	259.92000	0.25992	0.00000	232.40000	0.23240	259.920	7.70	(0.08)	0.00	0	2,280.00

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 07/08/2025	Bond Future	0.00		9.80848		93.83787	0.00000	9.68576	94.25708		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,845.62000		3.84562	0.00000	4,132.17000	4.13217	3,845.620	6.72	0.65	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	516.53000		0.51653	0.00000	468.33000	0.46833	516.530	7.57	(0.13)	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		10.28975		92.24060	0.00000	10.19962	92.67883		8.71	0.00	113,548,178.60	1,231	68,169.00
R2032	On 01/08/2024	Bond Future	10.95	Put	76.66000		0.07666	0.00000	71.35000	0.07135	76.660	11.24	(0.08)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,904.95000		3.90495	0.00000	4,342.48000	4.34248	3,904.950	11.59	0.96	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,634.33000		5.63433	0.00000	6,073.74000	6.07374	5,634.330	12.43	0.99	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,119.89000		6.11989	0.00000	6,559.13000	6.55913	6,119.890	12.66	0.99	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	3.79000		0.00379	0.00000	4.72000	0.00472	3.790	12.77	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.11000		0.00011	0.00000	0.19000	0.00019	0.110	13.49	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.02000		0.00002	0.00000	0.04000	0.00004	0.020	13.49	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.36476		90.22952	0.00000	10.27002	90.67795		8.82	0.00	112,335,752.40	1,245	100,348.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,140.80000		4.14080	0.00000	4,508.74000	4.50874	4,140.800	9.94	0.77	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,989.40000		5.98940	0.00000	6,396.82000	6.39682	5,989.400	10.47	0.87	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,104.50000		6.10450	0.00000	6,513.63000	6.51363	6,104.500	10.50	0.87	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	27.44000		0.02744	0.00000	24.01000	0.02401	27.440	10.88	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	10.04000		0.01004	0.00000	8.77000	0.00877	10.040	10.88	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.44015		92.19064	0.00000	10.34083	92.64862		8.54	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.52795		89.99188	0.00000	10.42371	90.45935		8.78	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.62143		91.91007	0.00000	10.51191	92.38722		8.76	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		10.95185		91.00612	0.00000	10.85187	91.57034		10.58	0.00	145,518,785.88	1,599	36,212.00
R2035	On 01/08/2024	Bond Future	11.65	Put	45.00000		0.04500	0.00000	39.04000	0.03904	45.000	11.86	(0.05)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,642.65000		6.64265	0.00000	7,207.09000	7.20709	6,642.650	12.61	1.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.00000		0.00000	0.00000	0.01000	0.00001		13.35	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.00000		0.00000	0.00000	0.01000	0.00001		13.35	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.35	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.04296		88.61866	0.00000	10.93860	89.19607		10.92	0.00	141,701,237.34	1,599	106,965.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,560.64000		6.56064	0.00000	7,075.33000	7.07533	6,560.640	12.55	0.85	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	106.34000		0.10634	0.00000	92.65000	0.09265	106.340	13.59	(0.04)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.13536		90.54498	0.00000	11.02664	91.13471		10.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.23212		87.96227	0.00000	11.11893	88.56428		11.24	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,304.37000		4.30437	0.00000	4,674.77000	4.67477	4,304.370	11.70	0.57	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,318.30000		1.31830	0.00000	1,210.00000	1.21000	1,318.300	13.01	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	774.87000		0.77487	0.00000	707.17000	0.70717	774.870	13.33	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.33472		89.83765	0.00000	11.21673	90.45219		11.28	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		11.35945		81.29995	0.00000	11.26473	81.84031		12.20	0.00	136,665,215.95	1,681	110,058.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,142.40000		4.14240	0.00000	4,679.55000	4.67955	4,142.400	13.62	0.96	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.06000		0.00006	0.00000	0.10000	0.00010	0.060	15.29	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.41	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.45342		83.20036	0.00000	11.35487	83.75338		12.02	0.00	199,264,862.20	2,395	81,858.00
R2037	On 06/02/2025	Bond Future	0.00		11.54697		80.74787	0.00000	11.44462	81.31272		12.47	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.65547		82.47061	0.00000	11.54914	83.04720		12.50	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,687.87000		6.68787	0.00000	7,115.35000	7.11535	6,687.870	13.71	0.70	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,460.51000		9.46051	0.00000	9,943.83000	9.94383	9,460.510	14.59	0.81	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,650.19000		9.65019	0.00000	10,136.44000	10.13644	9,650.190	14.65	0.81	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	11.77101	79.96710	0.00000	11.66038	80.55575		13.32	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	11.63514	81.42600	0.00000	11.53039	82.06562		13.06	0.00	172,134,564.00	2,114	12,570.00
R2040	On 01/08/2024	Bond Future	12.28 Call	3,843.07000	3.84307	0.00000	4,471.40000	4.47140	3,843.070	14.45	0.94	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	2.67000	0.00267	0.00000	2.86000	0.00286	2.670	15.48	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	7,416.78000	7.41678	0.00000	8,056.60000	8.05660	7,416.780	15.60	1.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	0.06000	0.00006	0.00000	0.10000	0.00010	0.060	16.49	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	11.73267	83.32936	0.00000	11.62385	83.98389		12.88	0.00	191,824,186.72	2,302	110,780.00
R2040	On 07/11/2024	Bond Future	12.10 Call	3,699.94000	3.69994	0.00000	4,166.65000	4.16665	3,699.940	13.45	0.65	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	830.26000	0.83026	0.00000	724.45000	0.72445	830.260	14.27	(0.21)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	408.62000	0.40862	0.00000	355.55000	0.35555	408.620	15.14	(0.11)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.82939	80.62900	0.00000	11.71651	81.29762		13.42	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	11.93983	82.34897	0.00000	11.82272	83.03152		13.48	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	6,775.44000	6.77544	0.00000	7,272.64000	7.27264	6,775.440	14.41	0.69	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	9,407.94000	9.40794	0.00000	9,968.89000	9.96889	9,407.940	15.28	0.79	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	9,685.68000	9.68568	0.00000	10,251.87000	10.25187	9,685.680	15.37	0.80	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	12.05696	79.59195	0.00000	11.93528	80.28886		14.45	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	11.73450	77.46269	0.00000	11.63982	78.05082		13.95	0.00	12,394,030.40	160	99,564.00
R2044	On 01/08/2024	Bond Future	13.00 Put	2.16000	0.00216	0.00000	2.50000	0.00250	2.160	16.31	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	0.47000	0.00047	0.00000	0.63000	0.00063	0.470	16.77	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	11.82880	79.27347	0.00000	11.73057	79.87531		13.79	0.00	14,982,685.83	189	36,355.00
R2044	On 07/11/2024	Bond Future	12.50 Put	1,109.67000	1.10967	0.00000	987.97000	0.98797	1,109.670	15.11	(0.26)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.92199	76.61026	0.00000	11.82023	77.22502		14.41	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	3,624.13000	3.62413	0.00000	3,991.72000	3.99172	3,624.130	14.80	0.54	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	5,425.45000	5.42545	0.00000	5,867.79000	5.86779	5,425.450	15.61	0.67	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	733.50000	0.73350	0.00000	669.43000	0.66943	733.500	17.58	(0.14)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	12.02763	78.24443	0.00000	11.92219	78.87200		14.48	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	12.13926	75.52518	0.00000	12.02985	76.16594		15.56	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	11.64235	80.65162	0.00000	11.54755	81.26180		13.73	0.00	42,342,100.50	525	27,222.00
R2048	On 07/11/2024	Bond Future	0.00	11.73452	78.08570	0.00000	11.63616	78.71011		14.34	0.00	43,181,392.10	553	240,719.00
R2048	On 06/02/2025	Bond Future	0.00	11.82618	79.78307	0.00000	11.72430	80.42085		14.19	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.91993	77.03389	0.00000	11.81448	77.68507		14.90	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	12.01785	78.67587	0.00000	11.90861	79.34069		14.86	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	11.62298	104.04763	0.00000	11.51811	104.92174		13.84	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.71475	100.60773	0.00000	11.60584	101.50222		14.46	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.80357	102.79425	0.00000	11.69075	103.70793		14.31	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.90004	99.11655	0.00000	11.78310	100.04939		14.89	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.99932	101.22790	0.00000	11.87808	102.18033		14.54	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	11.05630	71.10504	0.00000	10.96646	71.55849		12.00	0.00	130,264,433.28	1,832	7,379.00
R209	On 07/11/2024	Bond Future	0.00	11.13955	69.61014	0.00000	11.04622	70.07416		12.37	0.00	86,455,793.88	1,242	9,638.00
R209	On 06/02/2025	Bond Future	0.00	11.22110	71.12309	0.00000	11.12438	71.59706		12.22	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.31145	69.48480	0.00000	11.21119	69.96859		12.80	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.40540	70.96595	0.00000	11.30141	71.45987		12.96	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0	0.00	
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R210	On 01/08/2024		Bond Future	0.00	238.11132	238.11132	0.00000	238.11722	238.11722		0.00	0.00	0	1,254.00	
R210	On 07/11/2024		Bond Future	0.00	240.40139	240.40139	0.00000	240.40735	240.40735		0.00	0.00	0	192.00	
R210	On 06/02/2025		Bond Future	0.00	245.68428	245.68428	0.00000	245.68990	245.68990		0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	247.57758	247.57758	0.00000	247.58240	247.58240		0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	252.91646	252.91646	0.00000	252.92059	252.92059		0.00	0.00	0	0.00	
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R213	On 01/08/2024		Bond Future	0.00	9.98176	88.90058	0.00000	9.89142	89.29074	8.04	0.00	55,296,160.76	622	23,895.00	
R213	On 07/11/2024		Bond Future	0.00	10.04760	87.41777	0.00000	9.95230	87.81701	8.00	0.00	66,524,922.97	761	72,389.00	
R213	On 06/02/2025		Bond Future	0.00	10.11678	89.31805	0.00000	10.01641	89.72581	7.64	0.00	0.00	0	0.00	
R213	On 08/05/2025		Bond Future	0.00	10.19248	87.66365	0.00000	10.08678	88.07978	7.85	0.00	0.00	0	0.00	
R213	On 07/08/2025		Bond Future	0.00	10.27451	89.53342	0.00000	10.16292	89.95815	7.70	0.00	0.00	0	0.00	
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R214	On 01/08/2024		Bond Future	0.00	11.53180	65.97569	0.00000	11.42693	66.52383	13.59	0.00	13,195,138.00	200	8,133.00	
R214	On 07/11/2024		Bond Future	0.00	11.62137	64.21130	0.00000	11.51271	64.77227	14.13	0.00	12,842,260.00	200	13,958.00	
R214	On 06/02/2025		Bond Future	0.00	11.71049	65.60712	0.00000	11.59810	66.18011	13.98	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	11.75 Call	2,917.09000	2.91709	0.00000	3,251.89000	3.25189	2,917.090	14.35	0.53	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,423.88000	4.42388	0.00000	4,830.58000	4.83058	4,423.880	15.13	0.66	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	527.41000	0.52741	0.00000	473.57000	0.47357	527.410	17.04	(0.12)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.80194	63.70043	0.00000	11.68578	64.28544	14.78	0.00	0.00	0	0.00	
R214	On 07/08/2025		Bond Future	0.00	11.89745	65.05847	0.00000	11.77729	65.65577	15.03	0.00	0.00	0	0.00	
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
Total for Derivatives :											7,694,251,802.15	83,327	1,808,798.00		
Grand Total:											7,694,251,802.15	83,327	1,808,798.00		