

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2024

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
Derivatives																
AL37	On 01/08/2024	Index Future	0.00		999.80000		999.80000	0.00000	1,000.81700	1,000.81700		0.00	0.00	0	0.00	
AL37	On 07/11/2024	Index Future	0.00		1,023.17300		1,023.17300	0.00000	1,024.21300	1,024.21300		0.00	0.00	0	0.00	
AL37	On 06/02/2025	Index Future	0.00		1,045.42900		1,045.42900	0.00000	1,046.49000	1,046.49000		0.00	0.00	0	0.00	
AL37	On 08/05/2025	Index Future	0.00		1,067.79200		1,067.79200	0.00000	1,068.87300	1,068.87300		0.00	0.00	0	0.00	
AL37	On 07/08/2025	Index Future	0.00		1,090.62000		1,090.62000	0.00000	1,091.72000	1,091.72000		0.00	0.00	0	0.00	
AL7T	On 01/08/2024	Index Future	0.00		1,182.82800		1,182.82800	0.00000	1,184.97400	1,184.97400		0.00	0.00	0	0.00	
AL7T	On 07/11/2024	Index Future	0.00		1,210.47900		1,210.47900	0.00000	1,212.67600	1,212.67600		0.00	0.00	0	0.00	
AL7T	On 06/02/2025	Index Future	0.00		1,236.81000		1,236.81000	0.00000	1,239.05200	1,239.05200		0.00	0.00	0	0.00	
AL7T	On 08/05/2025	Index Future	0.00		1,263.26700		1,263.26700	0.00000	1,265.55300	1,265.55300		0.00	0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,290.27400		1,290.27400	0.00000	1,292.60400	1,292.60400		0.00	0.00	0	0.00	
ALBI	On 01/08/2024	Index Future	0.00		1,026.26400		1,026.26400	0.00000	1,027.92100	1,027.92100		0.00	0.00	0	119.00	
ALBI	On 07/11/2024	Index Future	0.00		1,050.25500		1,050.25500	0.00000	1,051.95100	1,051.95100		0.00	0.00	0	16.00	
ALBI	On 06/02/2025	Index Future	0.00		1,073.10100		1,073.10100	0.00000	1,074.83100	1,074.83100		0.00	0.00	0	0.00	
ALBI	On 08/05/2025	Index Future	0.00		1,096.05600		1,096.05600	0.00000	1,097.82000	1,097.82000		0.00	0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,119.48800		1,119.48800	0.00000	1,121.28600	1,121.28600		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	0.00	
ES33	On 01/08/2024	Bond Future	0.00		11.70757		79.72672	0.00000	11.67862	79.86090		0.00	0.00	0	0.00	
ES33	On 07/11/2024	Bond Future	0.00		11.83412		77.80930	0.00000	11.80381	77.94662		0.00	0.00	0	0.00	
ES33	On 06/02/2025	Bond Future	0.00		11.96258		79.51979	0.00000	11.93095	79.65990		0.00	0.00	0	0.00	
ES33	On 08/05/2025	Bond Future	0.00		12.09998		77.43365	0.00000	12.06698	77.57651		0.00	0.00	0	0.00	
ES33	On 07/08/2025	Bond Future	0.00		12.24467		79.10222	0.00000	12.21020	79.24790		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	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	0.00	
ES42	On 01/08/2024	Bond Future	0.00		12.06568		76.51644	0.00000	12.03662	76.68320		0.00	0.00	0	0.00	
ES42	On 07/11/2024	Bond Future	0.00		12.17589		74.05718	0.00000	12.14567	74.22784		0.00	0.00	0	0.00	
ES42	On 06/02/2025	Bond Future	0.00		12.28205		75.68472	0.00000	12.25075	75.85889		0.00	0.00	0	0.00	
ES42	On 08/05/2025	Bond Future	0.00		12.39946		73.05054	0.00000	12.36700	73.22822		0.00	0.00	0	0.00	
ES42	On 07/08/2025	Bond Future	0.00		12.51872		74.62284	0.00000	12.48507	74.80412		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	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	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	0.00	
GOVI	On 01/08/2024	GOVI	0.00		1,010.57800		1,010.57800	0.00000	1,012.22900	1,012.22900		0.00	0.00	3,324,801,620.00	329	381.00
GOVI	On 07/11/2024	GOVI	0.00		1,034.20300		1,034.20300	0.00000	1,035.89200	1,035.89200		0.00	0.00	3,381,843,810.00	327	327.00
GOVI	On 06/02/2025	GOVI	0.00		1,056.69900		1,056.69900	0.00000	1,058.42300	1,058.42300		0.00	0.00	0	0.00	
GOVI	On 08/05/2025	GOVI	0.00		1,079.30400		1,079.30400	0.00000	1,081.06100	1,081.06100		0.00	0.00	0	0.00	
GOVI	On 07/08/2025	GOVI	0.00		1,102.37700		1,102.37700	0.00000	1,104.16900	1,104.16900		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	0.00	
I2025	On 01/08/2024	Bond Future	0.00		181.47328		181.47328	0.00000	181.47481	181.47481		0.00	0.00	0	4,600.00	
I2025	On 07/11/2024	Bond Future	0.00		185.76408		185.76408	0.00000	185.76557	185.76557		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	0.00	
I2029	On 01/08/2024	Bond Future	0.00		130.91322		130.91322	0.00000	130.91627	130.91627		0.00	0.00	0	2,768.00	
I2029	On 07/11/2024	Bond Future	0.00		132.60678		132.60678	0.00000	132.60985	132.60985		0.00	0.00	0	7,605.00	

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 06/02/2025	Bond Future	0.00	135.52242	135.52242	0.00000	135.52519	135.52519		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.01975	137.01975	0.00000	137.02216	137.02216		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.97716	139.97716	0.00000	139.97920	139.97920		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	124.39911	124.39911	0.00000	124.40128	124.40128		0.00	0.00	41,549,302.74	334	1,778.00
I2033	On 07/11/2024	Bond Future	0.00	125.84020	125.84020	0.00000	125.84246	125.84246		0.00	0.00	42,030,626.80	334	6,190.00
I2033	On 06/02/2025	Bond Future	0.00	128.60718	128.60718	0.00000	128.60912	128.60912		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.85454	129.85454	0.00000	129.85609	129.85609		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.65743	132.65743	0.00000	132.65851	132.65851		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	134.17053	134.17053	0.00000	134.17230	134.17230		0.00	0.00	56,351,622.60	420	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.34280	137.34280	0.00000	137.34474	137.34474		0.00	0.00	57,683,976.00	420	2,088.00
I2038	On 06/02/2025	Bond Future	0.00	138.24581	138.24581	0.00000	138.24728	138.24728		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.23280	141.23280	0.00000	141.23398	141.23398		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.12185	142.12185	0.00000	142.12247	142.12247		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	116.92963	116.92963	0.00000	116.75634	116.75634		0.00	0.00	529,808,153.53	4,531	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.49160	117.49160	0.00000	117.31409	117.31409		0.00	0.00	532,354,439.60	4,531	17,994.00
I2046	On 06/02/2025	Bond Future	0.00	120.07477	120.07477	0.00000	119.89305	119.89305		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.41984	120.41984	0.00000	120.23394	120.23394		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.01788	123.01788	0.00000	122.82753	122.82753		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	116.12322	116.12322	0.00000	115.73406	115.73406		0.00	0.00	255,587,207.22	2,201	6,618.00
I2050	On 07/11/2024	Bond Future	0.00	118.86881	118.86881	0.00000	118.47062	118.47062		0.00	0.00	261,630,250.81	2,201	14,356.00
I2050	On 06/02/2025	Bond Future	0.00	119.12315	119.12315	0.00000	118.71580	118.71580		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.69699	121.69699	0.00000	121.28040	121.28040		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.91524	121.91524	0.00000	121.48912	121.48912		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	356.48400	356.48400	0.00000	356.19100	356.19100		0.00	0.00	0.00	0	579.00
IGOV	On 07/11/2024	Index Future	0.00	364.91300	364.91300	0.00000	364.61200	364.61200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.93700	372.93700	0.00000	372.62900	372.62900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.99900	380.99900	0.00000	380.68300	380.68300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.22700	389.22700	0.00000	388.90300	388.90300		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

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 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 17/07/2024		Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.32500	8.32500		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.32500	91.67500	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	8.33500	91.66500	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	8.33000	91.67000	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	8.36000	91.64000	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	8.35700	91.64300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.00000	92.00000		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	8.51649	105.48319	0.00000	8.49588	105.52788	1.81	0.00	0.00	0	68,935.00	
R186	On 07/11/2024		Bond Future	0.00	8.47330	107.94912	0.00000	8.44977	107.99483	1.90	0.00	175,201,421.76	1,623	121,352.00	
R186	On 06/02/2025		Bond Future	0.00	8.42284	104.98129	0.00000	8.39595	105.02777	1.84	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.38633	107.22413	0.00000	8.35511	107.27123	1.56	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.33461	104.19691	0.00000	8.29748	104.24467	1.32	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,426.47000	1.42647	0.00000	1,462.56000	1.46256	1,426.470	1.71	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	75.70000	0.07570	0.00000	71.93000	0.07193	75.700	1.71	(0.09)	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	261.34512	261.34512	0.00000	261.34917	261.34917		0.00	0.00	101,924,596.80	390	538.00
R202	On 07/11/2024		Bond Future	0.00	267.52449	267.52449	0.00000	267.52851	267.52851		0.00	0.00	104,334,551.10	390	973.00
R202	On 06/02/2025		Bond Future	0.00	268.18794	268.18794	0.00000	268.19149	268.19149		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	273.98308	273.98308	0.00000	273.98562	273.98562		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	274.56849	274.56849	0.00000	274.57020	274.57020		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	9.62777	93.31592	0.00000	9.60818	93.39443	7.05	0.00	0.00	0.00	0	28,761.00
R2030	On 01/08/2024		Bond Future	10.21 Call	2,332.59000	2.33259	0.00000	2,412.56000	2.41256	2,332.590	8.09	0.94	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	4,214.47000	4.21447	0.00000	4,293.31000	4.29331	4,214.470	8.78	1.00	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.67563	95.49745	0.00000	9.65481	95.57775	6.68	0.00	29,508,712.05	309	149,014.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	2,720.89000	2.72089	0.00000	2,784.14000	2.78414	2,720.890	7.14	0.71	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,210.53000	4.21053	0.00000	4,282.76000	4.28276	4,210.530	7.52	0.85	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	37.82000	0.03782	0.00000	37.03000	0.03703	37.820	8.16	(0.02)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.72522	93.56409	0.00000	9.70315	93.64595	6.64	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.79871	95.56280	0.00000	9.77530	95.64606	6.34	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,280.85000	3.28085	0.00000	3,337.62000	3.33762	3,280.850	6.70	0.64	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,213.12000	4.21312	0.00000	4,276.05000	4.27605	4,213.120	6.96	0.71	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	437.46000	0.43746	0.00000	429.19000	0.42919	437.460	7.70	(0.13)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	275.42000	0.27542	0.00000	269.95000	0.26995	275.420	7.70	(0.09)	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	ContractsTraded	Open Interest
												Option				
R2030	On 07/08/2025	Bond Future	0.00		9.88091		93.59153	0.00000	9.85596	93.67630		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,677.80000		3.67780	0.00000	3,735.08000	3.73508	3,677.800	6.72	0.64	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	544.31000		0.54431	0.00000	534.53000	0.53453	544.310	7.57	(0.14)	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		10.36640		91.87006	0.00000	10.32691	92.06072		8.71	0.00	0.00	0	65,219.00
R2032	On 01/08/2024	Bond Future	10.95	Put	75.48000		0.07548	0.00000	70.96000	0.07096	75.480	11.24	(0.08)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,530.87000		3.53087	0.00000	3,720.13000	3.72013	3,530.870	11.59	0.96	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,261.70000		5.26170	0.00000	5,452.56000	5.45256	5,261.700	12.43	0.99	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,747.81000		5.74781	0.00000	5,938.67000	5.93867	5,747.810	12.66	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	2.47000		0.00247	0.00000	2.65000	0.00265	2.470	12.77	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.04000		0.00004	0.00000	0.05000	0.00005	0.040	13.49	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	13.49	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.44532		89.85045	0.00000	10.40381	90.04551		8.82	0.00	1,867,451,752.80	20,784	98,614.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,834.03000		3.83403	0.00000	3,987.27000	3.98727	3,834.030	9.94	0.74	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,646.76000		5.64676	0.00000	5,819.86000	5.81986	5,646.760	10.47	0.86	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,760.31000		5.76031	0.00000	5,934.29000	5.93429	5,760.310	10.50	0.86	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	30.31000		0.03031	0.00000	28.31000	0.02831	30.310	10.88	(0.02)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	11.06000		0.01106	0.00000	10.30000	0.01030	11.060	10.88	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.52444		91.80431	0.00000	10.48094	92.00342		8.54	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.61610		89.59897	0.00000	10.57049	89.80199		8.78	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.71378		91.51022	0.00000	10.66589	91.71729		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		11.01279		90.66466	0.00000	10.98854	90.80032		10.58	0.00	218,229,836.62	2,407	33,647.00
R2035	On 01/08/2024	Bond Future	11.65	Put	39.96000		0.03996	0.00000	40.86000	0.04086	39.960	11.86	(0.05)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,300.39000		6.30039	0.00000	6,436.26000	6.43626	6,300.390	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	0.00000	0.00000		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	0.00000	0.00000		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		11.10654		88.26943	0.00000	11.08124	88.40817		10.92	0.00	100,538,880.77	1,139	124,831.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,245.77000		6.24577	0.00000	6,369.30000	6.36930	6,245.770	12.55	0.84	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	112.57000		0.11257	0.00000	109.56000	0.10956	112.570	13.59	(0.04)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.20146		90.18909	0.00000	11.17512	90.33067		10.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.30067		87.60043	0.00000	11.27329	87.74471		11.24	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,081.57000		4.08157	0.00000	4,168.55000	4.16855	4,081.570	11.70	0.56	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,381.47000		1.38147	0.00000	1,354.92000	1.35492	1,381.470	13.01	(0.22)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	813.69000		0.81369	0.00000	797.19000	0.79719	813.690	13.33	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.40595		89.46951	0.00000	11.37745	89.61655		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		11.36378		81.27537	0.00000	11.33964	81.41254		12.20	0.00	0.00	0	78,562.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,102.88000		4.10288	0.00000	4,241.08000	4.24108	4,102.880	13.62	0.97	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	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		11.45789		83.17540	0.00000	11.43278	83.31574		12.02	0.00	0.00	0	180,286.00
R2037	On 06/02/2025	Bond Future	0.00		11.55144		80.72333	0.00000	11.52538	80.86656		12.47	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.65981		82.44720	0.00000	11.63278	82.59316		12.50	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,653.53000		6.65353	0.00000	6,762.23000	6.76223	6,653.530	13.71	0.70	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,426.54000		9.42654	0.00000	9,549.50000	9.54950	9,426.540	14.59	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 08/05/2025	Bond Future	13.35	Call	9,616.30000	9.61630	0.00000	9,740.00000	9.74000	9,616.300	14.65	0.81	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.77526	79.94461	0.00000	11.74716	80.09349		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		11.55379	81.92207	0.00000	11.52463	82.10102		13.06	0.00	0.00	0	12,450.00	
R2040	On 01/08/2024	Bond Future	12.28	Call	4,295.53000	4.29553	0.00000	4,474.70000	4.47470	4,295.530	14.45	0.97	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	0.46000	0.00046	0.00000	0.55000	0.00055	0.460	15.48	0.00	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	7,911.37000	7.91137	0.00000	8,090.38000	8.09038	7,911.370	15.60	1.00	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	0.00000	0.00000	0.00000	0.01000	0.00001		16.49	0.00	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		11.64812	83.83721	0.00000	11.61783	84.02033		12.88	0.00	0.00	0	110,756.00	
R2040	On 07/11/2024	Bond Future	12.10	Call	4,007.58000	4.00758	0.00000	4,143.02000	4.14302	4,007.580	13.45	0.68	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	12.60	Put	704.75000	0.70475	0.00000	678.96000	0.67896	704.750	14.27	(0.19)	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	13.15	Put	337.64000	0.33764	0.00000	325.33000	0.32533	337.640	15.14	(0.10)	0.00	0	640.00	
R2040	On 06/02/2025	Bond Future	0.00		11.74150	81.14887	0.00000	11.71010	81.33584		13.42	0.00	0.00	0	14.00	
R2040	On 08/05/2025	Bond Future	0.00		11.84830	82.88168	0.00000	11.81577	83.07230		13.48	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	7,128.98000	7.12898	0.00000	7,270.76000	7.27076	7,128.980	14.41	0.71	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	9,816.41000	9.81641	0.00000	9,975.46000	9.97546	9,816.410	15.28	0.80	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	10,098.8300	10.09883	0.00000	10,259.28000	10.25928	10,098.830	15.37	0.81	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.96157	80.13751	0.00000	11.92780	80.33200		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		11.59303	78.34417	0.00000	11.56884	78.49654		13.95	0.00	0.00	0	92,904.00	
R2044	On 01/08/2024	Bond Future	13.00	Put	0.20000	0.00020	0.00000	0.25000	0.00025	0.200	16.31	0.00	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	16.77	0.00	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00		11.68201	80.17567	0.00000	11.65693	80.33155		13.79	0.00	0.00	0	59,367.00	
R2044	On 07/11/2024	Bond Future	12.50	Put	866.75000	0.86675	0.00000	842.09000	0.84209	866.750	15.11	(0.22)	0.00	0	11,405.00	
R2044	On 06/02/2025	Bond Future	0.00		11.76974	77.53305	0.00000	11.74379	77.69214		14.41	0.00	0.00	0	0.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	4,121.19000	4.12119	0.00000	4,223.28000	4.22328	4,121.190	14.80	0.59	0.00	0	449.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	6,037.50000	6.03750	0.00000	6,158.04000	6.15804	6,037.500	15.61	0.71	0.00	0	449.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	602.96000	0.60296	0.00000	589.70000	0.58970	602.960	17.58	(0.11)	0.00	0	449.00	
R2044	On 08/05/2025	Bond Future	0.00		11.86953	79.18859	0.00000	11.84269	79.35077		14.48	0.00	0.00	0	0.00	
R2044	On 07/08/2025	Bond Future	0.00		11.97493	76.49092	0.00000	11.94712	76.65635		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		11.50707	81.52490	0.00000	11.46771	81.78220		13.73	0.00	0.00	0	26,652.00	
R2048	On 07/11/2024	Bond Future	0.00		11.59414	78.97956	0.00000	11.55333	79.24280		14.34	0.00	0.00	0	240,601.00	
R2048	On 06/02/2025	Bond Future	0.00		11.68061	80.69719	0.00000	11.63837	80.96600		14.19	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025	Bond Future	0.00		11.76898	77.96904	0.00000	11.72531	78.24332		14.90	0.00	0.00	0	0.00	
R2048	On 07/08/2025	Bond Future	0.00		11.86122	79.63226	0.00000	11.81602	79.91217		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		11.46741	105.34931	0.00000	11.45321	105.46965		13.84	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		11.55317	101.94006	0.00000	11.53844	102.06313		14.46	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025	Bond Future	0.00		11.63603	104.15662	0.00000	11.62080	104.28216		14.31	0.00	0.00	0	0.00	
R2053	On 08/05/2025	Bond Future	0.00		11.72610	100.50994	0.00000	11.71036	100.63780		14.89	0.00	0.00	0	0.00	
R2053	On 07/08/2025	Bond Future	0.00		11.81873	102.65275	0.00000	11.80246	102.78298		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		11.10226	70.87462	0.00000	11.07296	71.02140		12.00	0.00	0.00	0	5,689.00	
R209	On 07/11/2024	Bond Future	0.00		11.18728	69.37445	0.00000	11.15684	69.52463		12.37	0.00	62,228,881.65	897	15,408.00	
R209	On 06/02/2025	Bond Future	0.00		11.27042	70.88307	0.00000	11.23890	71.03633		12.22	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 08/05/2025	Bond Future	0.00	11.36235	69.24092	0.00000	11.32971	69.39717		12.80	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.45799	70.71796	0.00000	11.42416	70.87735		12.96	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 01/08/2024	Bond Future	0.00	238.08149	238.08149	0.00000	238.08754	238.08754		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024	Bond Future	0.00	240.37154	240.37154	0.00000	240.37757	240.37757		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.65650	245.65650	0.00000	245.66212	245.66212		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.55523	247.55523	0.00000	247.56011	247.56011		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.89757	252.89757	0.00000	252.90172	252.90172		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.04915	88.61097	0.00000	10.01957	88.73794		8.04	0.00	0.00	0	23,895.00
R213	On 07/11/2024	Bond Future	0.00	10.11867	87.12152	0.00000	10.08747	87.25142		8.00	0.00	286,978,286.88	3,294	74,171.00
R213	On 06/02/2025	Bond Future	0.00	10.19143	89.01631	0.00000	10.15860	89.14885		7.64	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.27077	87.35702	0.00000	10.23624	87.49210		7.85	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.35685	89.22166	0.00000	10.32044	89.35935		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	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	11.41177	66.60367	0.00000	11.38245	66.75850		13.59	0.00	0.00	0	8,133.00
R214	On 07/11/2024	Bond Future	0.00	11.49698	64.85410	0.00000	11.46662	65.01249		14.13	0.00	17,121,482.40	264	13,863.00
R214	On 06/02/2025	Bond Future	0.00	11.58167	66.26454	0.00000	11.55029	66.42626		13.98	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,258.86000	3.25886	0.00000	3,358.53000	3.35853	3,258.860	14.35	0.57	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,850.42000	4.85042	0.00000	4,969.77000	4.96977	4,850.420	15.13	0.69	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	441.89000	0.44189	0.00000	429.00000	0.42900	441.890	17.04	(0.10)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.66851	64.37311	0.00000	11.63612	64.53805		14.78	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.75916	65.74664	0.00000	11.72570	65.91486		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	0.00	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 :											11,447,159,412.13	47,125	1,935,742.00	
Grand Total:											11,447,159,412.13	47,125	1,935,742.00	