

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2024

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	1,002.55100	1,002.55100	0.00000	999.04300	999.04300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,025.92900	1,025.92900	0.00000	1,022.34000	1,022.34000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,048.07900	1,048.07900	0.00000	1,044.40500	1,044.40500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,069.98300	1,069.98300	0.00000	1,066.21800	1,066.21800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,092.10800	1,092.10800	0.00000	1,088.25200	1,088.25200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,185.14000	1,185.14000	0.00000	1,179.90600	1,179.90600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,212.77600	1,212.77600	0.00000	1,207.42100	1,207.42100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,238.96000	1,238.96000	0.00000	1,233.48100	1,233.48100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,264.85400	1,264.85400	0.00000	1,259.24200	1,259.24200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,291.00800	1,291.00800	0.00000	1,285.26500	1,285.26500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,028.60800	1,028.60800	0.00000	1,024.06800	1,024.06800	0.00	0.00	154,291,200.00	15	104.00
ALBI	On 07/11/2024		Index Future	0.00	1,052.59400	1,052.59400	0.00000	1,047.94800	1,047.94800	0.00	0.00	157,889,100.00	15	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,075.32000	1,075.32000	0.00000	1,070.56600	1,070.56600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,097.79300	1,097.79300	0.00000	1,092.92500	1,092.92500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,120.49300	1,120.49300	0.00000	1,115.51100	1,115.51100	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	11.69025	79.80696	0.00000	11.74686	79.54512	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.81697	77.88696	0.00000	11.87625	77.61896	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.94760	79.58610	0.00000	12.00962	79.31202	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.09345	77.46189	0.00000	12.15839	77.18164	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.25111	79.07504	0.00000	12.31918	78.78855	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	12.03853	76.67222	0.00000	12.11505	76.23450	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.14843	74.21222	0.00000	12.22803	73.76421	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.25582	75.83063	0.00000	12.33844	75.37258	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.37920	73.16135	0.00000	12.46512	72.69322	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.50764	74.68245	0.00000	12.59693	74.20429	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	1,012.94100	1,012.94100	0.00000	1,008.46600	1,008.46600	0.00	0.00	972,423,360.00	96	285.00
GOVI	On 07/11/2024		GOVI	0.00	1,036.56100	1,036.56100	0.00000	1,031.98300	1,031.98300	0.00	0.00	995,098,560.00	96	423.00
GOVI	On 06/02/2025		GOVI	0.00	1,058.94100	1,058.94100	0.00000	1,054.25600	1,054.25600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,081.07200	1,081.07200	0.00000	1,076.27500	1,076.27500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,103.42600	1,103.42600	0.00000	1,098.51600	1,098.51600	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	181.43981	181.43981	0.00000	181.46851	181.46851	0.00	0.00	116,121,478.40	640	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.71927	185.71927	0.00000	185.74868	185.74868	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	131.07622	131.07622	0.00000	130.90783	130.90783	0.00	0.00	0.00	0	2,611.00
I2029	On 07/11/2024		Bond Future	0.00	132.76601	132.76601	0.00000	132.59371	132.59371	0.00	0.00	0.00	0	7,762.00
I2029	On 06/02/2025		Bond Future	0.00	135.66297	135.66297	0.00000	135.48654	135.48654	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	137.09541	137.09541	0.00000	136.91461	136.91461		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.95687	139.95687	0.00000	139.77172	139.77172		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	124.48743	124.48743	0.00000	124.39467	124.39467		0.00	0.00	0.00	0	1,778.00
I2033	On 07/11/2024	Bond Future	0.00	125.92344	125.92344	0.00000	125.82855	125.82855		0.00	0.00	0.00	0	6,395.00
I2033	On 06/02/2025	Bond Future	0.00	128.67124	128.67124	0.00000	128.57392	128.57392		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.85566	129.85566	0.00000	129.75581	129.75581		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.56615	132.56615	0.00000	132.46364	132.46364		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	134.16445	134.16445	0.00000	134.16624	134.16624		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.32889	137.32889	0.00000	137.33067	137.33067		0.00	0.00	0.00	0	2,088.00
I2038	On 06/02/2025	Bond Future	0.00	138.20856	138.20856	0.00000	138.21011	138.21011		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.12504	141.12504	0.00000	141.12601	141.12601		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.91119	141.91119	0.00000	141.91171	141.91171		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	117.27495	117.27495	0.00000	116.92579	116.92579		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.83842	117.83842	0.00000	117.48105	117.48105		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	120.40946	120.40946	0.00000	120.04389	120.04389		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.70137	120.70137	0.00000	120.32769	120.32769		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.21927	123.21927	0.00000	122.83735	122.83735		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	115.92218	115.92218	0.00000	116.31533	116.31533		0.00	0.00	0.00	0	6,618.00
I2050	On 07/11/2024	Bond Future	0.00	118.65627	118.65627	0.00000	119.05870	119.05870		0.00	0.00	0.00	0	14,356.00
I2050	On 06/02/2025	Bond Future	0.00	118.88618	118.88618	0.00000	119.29731	119.29731		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.39486	121.39486	0.00000	121.81393	121.81393		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.52051	121.52051	0.00000	121.94782	121.94782		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	356.62500	356.62500	0.00000	356.57900	356.57900		0.00	0.00	1,340,910,000.00	376	7.00
IGOV	On 07/11/2024	Index Future	0.00	365.03700	365.03700	0.00000	364.98900	364.98900		0.00	0.00	1,372,539,120.00	376	588.00
IGOV	On 06/02/2025	Index Future	0.00	373.00400	373.00400	0.00000	372.95300	372.95300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.88500	380.88500	0.00000	380.82700	380.82700		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.84300	388.84300	0.00000	388.78000	388.78000		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

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 20/06/2028		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	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	8.32500	91.67500		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	8.33500	91.66500		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	8.33000	91.67000		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	8.36000	91.64000		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	8.35700	91.64300		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	8.37700	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	8.44670	105.63463	0.00000	8.51760	105.48078		1.78	0.00	0.00	0	68,935.00
R186	On 07/11/2024		Bond Future	0.00	8.39673	108.09795	0.00000	8.47771	107.94056		1.87	0.00	486,548,872.95	4,501	121,746.00
R186	On 06/02/2025		Bond Future	0.00	8.34515	105.11566	0.00000	8.43829	104.95460		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.33097	107.30767	0.00000	8.44035	107.14271		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.32724	104.20639	0.00000	8.45866	104.03757		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,437.29000	1.43729	0.00000	1,318.13000	1.31813	1,437.290	1.73	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	76.75000	0.07675	0.00000	94.46000	0.09446	76.750	1.73	(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	261.33282	261.33282	0.00000	261.33647	261.33647		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024		Bond Future	0.00	267.49657	267.49657	0.00000	267.50056	267.50056		0.00	0.00	0.00	0	973.00
R202	On 06/02/2025		Bond Future	0.00	268.11527	268.11527	0.00000	268.11853	268.11853		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	273.77340	273.77340	0.00000	273.77553	273.77553		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	274.16076	274.16076	0.00000	274.16189	274.16189		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	9.55646	93.60211	0.00000	9.63767	93.27628		7.00	0.00	409,790,037.58	4,378	28,630.00
R2030	On 01/08/2024		Bond Future	10.21 Call	2,590.60000	2.59060	0.00000	2,288.45000	2.28845	2,590.600	8.05	0.98	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	4,499.04000	4.49904	0.00000	4,174.36000	4.17436	4,499.040	8.75	1.00	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.01000	0.00001		9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.60122	95.78482	0.00000	9.68757	95.45144		6.62	0.00	501,720,887.16	5,238	150,200.00
R2030	On 07/11/2024		Bond Future	10.21 Call	2,867.28000	2.86728	0.00000	2,639.18000	2.63918	2,867.280	6.89	0.75	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,411.64000	4.41164	0.00000	4,135.22000	4.13522	4,411.640	7.26	0.87	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	26.96000	0.02696	0.00000	36.40000	0.03640	26.960	8.11	(0.02)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.65043	93.84185	0.00000	9.74225	93.50098		6.58	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.73253	95.79841	0.00000	9.83047	95.44999		6.26	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,392.82000	3.39282	0.00000	3,180.38000	3.18038	3,392.820	6.62	0.65	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,348.75000	4.34875	0.00000	4,108.76000	4.10876	4,348.750	6.89	0.73	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	387.10000	0.38710	0.00000	437.06000	0.43706	387.100	7.63	(0.12)	0.00	0	1,640.00

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 08/05/2025	Bond Future	12.28	Put	239.67000	0.23967	0.00000	273.99000	0.27399	239.670	7.63	(0.08)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.83029	93.76361	0.00000	9.93515	93.40758		6.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,762.80000	3.76280	0.00000	3,545.49000	3.54549	3,762.800	6.69	0.65	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	505.93000	0.50593	0.00000	562.09000	0.56209	505.930	7.54	(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		10.32986	92.04646	0.00000	10.40115	91.70273		8.65	0.00	238,676,470.78	2,593	62,626.00
R2032	On 01/08/2024	Bond Future	10.95	Put	19.99000	0.01999	0.00000	61.33000	0.06133	19.990	10.58	(0.03)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,677.74000	3.67774	0.00000	3,354.67000	3.35467	3,677.740	10.99	0.99	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,433.04000	5.43304	0.00000	5,092.29000	5.09229	5,433.040	11.88	1.00	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,921.24000	5.92124	0.00000	5,579.16000	5.57916	5,921.240	12.12	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	0.15000	0.00015	0.00000	1.40000	0.00140	0.150	12.23	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.00000	0.00000	0.00000	0.03000	0.00003		13.50	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.50	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.40802	90.02571	0.00000	10.48297	89.67400		8.71	0.00	227,134,866.33	2,523	100,603.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,883.07000	3.88307	0.00000	3,638.56000	3.63856	3,883.070	9.58	0.77	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,741.95000	5.74195	0.00000	5,451.42000	5.45142	5,741.950	10.12	0.88	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,857.93000	5.85793	0.00000	5,565.25000	5.56525	5,857.930	10.15	0.88	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	23.21000	0.02321	0.00000	30.76000	0.03076	23.210	10.81	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	8.05000	0.00805	0.00000	11.13000	0.01113	8.050	10.81	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.48862	91.96822	0.00000	10.56730	91.60868		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.58880	89.72042	0.00000	10.67156	89.35290		8.66	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.70012	91.56922	0.00000	10.78726	91.19371		8.72	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		10.98608	90.81410	0.00000	11.06244	90.38782		10.48	0.00	562,048,464.90	6,189	27,232.00
R2035	On 01/08/2024	Bond Future	11.65	Put	9.50000	0.00950	0.00000	37.99000	0.03799	9.500	11.41	(0.02)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,448.77000	6.44877	0.00000	6,023.20000	6.02320	6,448.770	12.17	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		13.21	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		13.21	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		13.21	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.07959	88.41722	0.00000	11.15931	87.98104		10.76	0.00	585,764,082.50	6,625	119,501.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,329.57000	6.32957	0.00000	5,981.66000	5.98166	6,329.570	12.42	0.85	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	92.72000	0.09272	0.00000	117.19000	0.11719	92.720	13.48	(0.04)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.17612	90.32529	0.00000	11.25927	89.87947		10.56	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.28273	87.69493	0.00000	11.36947	87.23934		11.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,959.27000	3.95927	0.00000	3,725.71000	3.72571	3,959.270	11.21	0.56	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,230.54000	1.23054	0.00000	1,344.41000	1.34441	1,230.540	12.53	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	747.99000	0.74799	0.00000	824.61000	0.82461	747.990	13.12	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.39953	89.50261	0.00000	11.49013	89.03720		11.20	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		11.33186	81.45682	0.00000	11.40826	81.02350		12.06	0.00	68,505,185.62	841	78,003.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,267.52000	4.26752	0.00000	3,851.57000	3.85157	4,267.520	13.48	0.99	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.10	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		15.22	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.42553	83.35632	0.00000	11.50503	82.91288		11.82	0.00	57,349,148.16	688	180,844.00
R2037	On 06/02/2025	Bond Future	0.00		11.52033	80.89435	0.00000	11.60297	80.44118		12.24	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.63516	82.58029	0.00000	11.72118	82.11719		12.19	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,575.21000	6.57521	0.00000	6,265.93000	6.26593	6,575.210	13.12	0.71	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,400.43000	9.40043	0.00000	9,038.21000	9.03821	9,400.430	14.02	0.82	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	9,593.38000		9.59338	0.00000	9,228.29000	9.22829	9,593.380	14.07	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.76077		80.02133	0.00000	11.85042	79.54831		13.16	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		11.53190		82.05635	0.00000	11.60829	81.58922		12.86	0.00	0.00	0	11,701.00
R2040	On 01/08/2024	Bond Future	12.28	Call	4,410.47000		4.41047	0.00000	3,964.85000	3.96485	4,410.470	14.25	0.99	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	0.02000		0.00002	0.00000	0.39000	0.00039	0.020	15.26	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	8,045.38000		8.04538	0.00000	7,578.47000	7.57847	8,045.380	15.37	1.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	0.00000		0.00000	0.00000	0.00000	0.00000		16.23	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		11.62617		83.96985	0.00000	11.70554	83.49179		12.62	0.00	53,656,734.15	639	111,623.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,016.82000		4.01682	0.00000	3,721.96000	3.72196	4,016.820	13.19	0.69	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	619.11000		0.61911	0.00000	731.02000	0.73102	619.110	14.02	(0.17)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	285.49000		0.28549	0.00000	346.81000	0.34681	285.490	14.90	(0.09)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.72107		81.27045	0.00000	11.80345	80.78191		13.13	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		11.83424		82.96399	0.00000	11.91985	82.46480		13.09	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,149.75000		7.14975	0.00000	6,817.27000	6.81727	7,149.750	14.36	0.71	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,852.75000		9.85275	0.00000	9,468.70000	9.46870	9,852.750	15.24	0.81	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,136.66000		10.13666	0.00000	9,748.24000	9.74824	10,136.660	15.33	0.82	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.95731		80.16200	0.00000	12.04638	79.65219		14.21	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		11.56622		78.51308	0.00000	11.65259	77.97107		13.71	0.00	0.00	0	92,897.00
R2044	On 01/08/2024	Bond Future	13.00	Put	0.01000		0.00001	0.00000	0.24000	0.00024	0.010	16.47	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	0.00000		0.00000	0.00000	0.03000	0.00003		16.91	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		11.65494		80.34394	0.00000	11.74453	79.78931		13.48	0.00	15,426,036.48	192	59,386.00
R2044	On 07/11/2024	Bond Future	12.00	Put	1,487.54000		1.48754	0.00000	1,722.39000	1.72239	1,487.540	13.91	(0.35)	(113,817,796.88)	27,750	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	1,064.70000		1.06470	0.00000	1,251.04000	1.25104	1,064.700	14.35	(0.27)	(59,959,987.52)	19,080	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	757.80000		0.75780	0.00000	903.20000	0.90320	757.800	14.80	(0.20)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.74387		77.69165	0.00000	11.83672	77.12485		14.06	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,104.06000		4.10406	0.00000	3,798.35000	3.79835	4,104.060	14.45	0.60	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,051.63000		6.05163	0.00000	5,673.79000	5.67379	6,051.630	15.26	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	530.78000		0.53078	0.00000	608.46000	0.60846	530.780	17.25	(0.11)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.84934		79.31054	0.00000	11.94567	78.73152		14.03	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.96355		76.55854	0.00000	12.06362	75.96722		15.27	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		11.46034		81.83054	0.00000	11.53658	81.33294		13.51	0.00	795,965,662.58	9,727	24,856.00
R2048	On 07/11/2024	Bond Future	0.00		11.54638		79.28779	0.00000	11.62545	78.77864		14.03	0.00	780,271,141.39	9,841	250,222.00
R2048	On 06/02/2025	Bond Future	0.00		11.63323		80.99882	0.00000	11.71517	80.47845		13.86	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.72628		78.23721	0.00000	11.81118	77.70561		14.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.82612		79.84947	0.00000	11.91419	79.30648		14.51	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		11.45076		105.49044	0.00000	11.52704	104.84677		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.53661		102.07843	0.00000	11.61580	101.41981		14.15	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.62096		104.28084	0.00000	11.70303	103.60774		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.71689		100.58472	0.00000	11.80206	99.89705		14.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.81836		102.65571	0.00000	11.90678	101.95335		14.10	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

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 01/08/2024	Bond Future	0.00	11.06557	71.05848	0.00000	11.14183	70.67707		11.88	0.00	26,646,930.00	375	5,314.00
R209	On 07/11/2024	Bond Future	0.00	11.14997	69.55859	0.00000	11.22922	69.16825		12.18	0.00	0.00	0	15,845.00
R209	On 06/02/2025	Bond Future	0.00	11.23415	71.05947	0.00000	11.31635	70.66056		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.33213	69.38557	0.00000	11.41751	68.97793		12.50	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.43730	70.81538	0.00000	11.52599	70.39907		12.82	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	238.14698	238.14698	0.00000	238.07124	238.07124		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024	Bond Future	0.00	240.42483	240.42483	0.00000	240.34737	240.34737		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.67077	245.67077	0.00000	245.59096	245.59096		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.44665	247.44665	0.00000	247.36410	247.36410		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.61020	252.61020	0.00000	252.52487	252.52487		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	10.00288	88.80969	0.00000	10.07908	88.48273		7.98	0.00	0.00	0	23,895.00
R213	On 07/11/2024	Bond Future	0.00	10.07105	87.31988	0.00000	10.15144	86.98535		7.91	0.00	30,561,958.00	350	74,521.00
R213	On 06/02/2025	Bond Future	0.00	10.14486	89.20440	0.00000	10.22963	88.86241		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.23296	87.50494	0.00000	10.32244	87.15538		7.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.33356	89.30970	0.00000	10.42823	88.95252		7.66	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	11.38518	66.74406	0.00000	11.46139	66.34292		13.36	0.00	0.00	0	6,879.00
R214	On 07/11/2024	Bond Future	0.00	11.47015	64.99405	0.00000	11.54910	64.58356		13.81	0.00	0.00	0	21,682.00
R214	On 06/02/2025	Bond Future	0.00	11.55602	66.39668	0.00000	11.63773	65.97717		13.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,243.74000	3.24374	0.00000	3,026.59000	3.02659	3,243.740	14.02	0.58	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,861.84000	4.86184	0.00000	4,589.33000	4.58933	4,861.840	14.80	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	387.45000	0.38745	0.00000	440.58000	0.44058	387.450	16.73	(0.10)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.64844	64.47524	0.00000	11.73299	64.04669		14.33	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.74767	65.80433	0.00000	11.83525	65.36659		14.76	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											9,775,561,512.58	103,144	1,963,515.00	
Grand Total:											9,775,561,512.58	103,144	1,963,515.00	