

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2024

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	1,007.11600	1,007.11600	0.00000	1,007.49900	1,007.49900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,030.60000	1,030.60000	0.00000	1,030.99200	1,030.99200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,052.85600	1,052.85600	0.00000	1,053.25500	1,053.25500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,074.87000	1,074.87000	0.00000	1,075.27200	1,075.27200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,097.10400	1,097.10400	0.00000	1,097.51000	1,097.51000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,190.36500	1,190.36500	0.00000	1,191.49400	1,191.49400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,218.12100	1,218.12100	0.00000	1,219.27800	1,219.27800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,244.42700	1,244.42700	0.00000	1,245.60600	1,245.60600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,270.44700	1,270.44700	0.00000	1,271.64400	1,271.64400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,296.72700	1,296.72700	0.00000	1,297.94400	1,297.94400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,032.33700	1,032.33700	0.00000	1,033.24600	1,033.24600	0.00	0.00	0.00	0	104.00
ALBI	On 07/11/2024		Index Future	0.00	1,056.40800	1,056.40800	0.00000	1,057.33900	1,057.33900	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,079.22200	1,079.22200	0.00000	1,080.17100	1,080.17100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,101.78800	1,101.78800	0.00000	1,102.75100	1,102.75100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,124.57800	1,124.57800	0.00000	1,125.55700	1,125.55700	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	11.57976	80.32141	0.00000	11.59851	80.23379	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.70130	78.41347	0.00000	11.72091	78.32387	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.82651	80.12496	0.00000	11.84716	80.03271	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.96647	78.01378	0.00000	11.98834	77.91835	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.11788	79.63986	0.00000	12.14102	79.54137	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	11.98886	76.95858	0.00000	11.97713	77.02646	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.09679	74.50521	0.00000	12.08458	74.57476	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.20211	76.13088	0.00000	12.18956	76.20131	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.32313	73.46945	0.00000	12.31031	73.54019	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.44915	74.99843	0.00000	12.43603	75.06960	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	1,016.65900	1,016.65900	0.00000	1,017.56000	1,017.56000	0.00	0.00	304,997,700.00	30	16.00
GOVI	On 07/11/2024		GOVI	0.00	1,040.36600	1,040.36600	0.00000	1,041.28800	1,041.28800	0.00	0.00	312,109,800.00	30	687.00
GOVI	On 06/02/2025		GOVI	0.00	1,062.83300	1,062.83300	0.00000	1,063.77300	1,063.77300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,085.05600	1,085.05600	0.00000	1,086.01000	1,086.01000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,107.50100	1,107.50100	0.00000	1,108.47000	1,108.47000	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	181.47087	181.47087	0.00000	181.43865	181.43865	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.75088	185.75088	0.00000	185.71805	185.71805	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	130.83644	130.83644	0.00000	130.95910	130.95910	0.00	0.00	0.00	0	2,611.00
I2029	On 07/11/2024		Bond Future	0.00	132.52363	132.52363	0.00000	132.64612	132.64612	0.00	0.00	0.00	0	7,762.00
I2029	On 06/02/2025		Bond Future	0.00	135.41674	135.41674	0.00000	135.54079	135.54079	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	136.85067	136.85067	0.00000	136.97160	136.97160		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.70940	139.70940	0.00000	139.83105	139.83105		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	124.76345	124.76345	0.00000	124.39062	124.39062		0.00	0.00	0.00	0	1,778.00
I2033	On 07/11/2024	Bond Future	0.00	126.20591	126.20591	0.00000	125.82434	125.82434		0.00	0.00	0.00	0	6,395.00
I2033	On 06/02/2025	Bond Future	0.00	128.96121	128.96121	0.00000	128.57032	128.57032		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.15868	130.15868	0.00000	129.75346	129.75346		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.87771	132.87771	0.00000	132.46244	132.46244		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	134.00932	134.00932	0.00000	134.01449	134.01449		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.17006	137.17006	0.00000	137.17543	137.17543		0.00	0.00	0.00	0	2,088.00
I2038	On 06/02/2025	Bond Future	0.00	138.05382	138.05382	0.00000	138.05219	138.05219		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.96976	140.96976	0.00000	140.96616	140.96616		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.76091	141.76091	0.00000	141.75044	141.75044		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	117.26845	117.26845	0.00000	116.74780	116.74780		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.83652	117.83652	0.00000	117.29878	117.29878		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	120.40886	120.40886	0.00000	119.85840	119.85840		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.70972	120.70972	0.00000	120.13991	120.13991		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.22989	123.22989	0.00000	122.64660	122.64660		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	116.50334	116.50334	0.00000	115.92063	115.92063		0.00	0.00	0.00	0	6,618.00
I2050	On 07/11/2024	Bond Future	0.00	119.25095	119.25095	0.00000	118.65477	118.65477		0.00	0.00	0.00	0	14,356.00
I2050	On 06/02/2025	Bond Future	0.00	119.50192	119.50192	0.00000	118.88514	118.88514		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.02583	122.02583	0.00000	121.39438	121.39438		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.17334	122.17334	0.00000	121.52119	121.52119		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	356.94400	356.94400	0.00000	356.29700	356.29700		0.00	0.00	0.00	0	7.00
IGOV	On 07/11/2024	Index Future	0.00	365.36300	365.36300	0.00000	364.70000	364.70000		0.00	0.00	0.00	0	588.00
IGOV	On 06/02/2025	Index Future	0.00	373.33900	373.33900	0.00000	372.66100	372.66100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.23000	381.23000	0.00000	380.53600	380.53600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.19900	389.19900	0.00000	388.48900	388.48900		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	8.32500	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	8.36189	105.81904	0.00000	8.35063	105.84356		1.78	0.00	0.00	0	68,935.00
R186	On 07/11/2024	Bond Future	0.00	8.29993	108.28650	0.00000	8.28700	108.31172		1.87	0.00	401,418,055.50	3,707	120,505.00
R186	On 06/02/2025	Bond Future	0.00	8.23336	105.30940	0.00000	8.21900	105.33433		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.19876	107.50752	0.00000	8.18298	107.53141		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.16740	104.41224	0.00000	8.14958	104.43522		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,590.97000	1.59097	0.00000	1,609.47000	1.60947	1,590.970	1.73	0.77	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	59.45000	0.05945	0.00000	58.14000	0.05814	59.450	1.73	(0.07)	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	261.72275	261.72275	0.00000	261.73425	261.73425		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024	Bond Future	0.00	267.89539	267.89539	0.00000	267.90762	267.90762		0.00	0.00	0.00	0	973.00
R202	On 06/02/2025	Bond Future	0.00	268.54012	268.54012	0.00000	268.53629	268.53629		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.21257	274.21257	0.00000	274.20462	274.20462		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.62903	274.62903	0.00000	274.60432	274.60432		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	9.45869	93.99625	0.00000	9.44514	94.05103		7.00	0.00	14,099,437.50	150	27,497.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,977.94000	2.97794	0.00000	3,033.31000	3.03331	2,977.940	8.05	1.00	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,893.07000	4.89307	0.00000	4,947.86000	4.94786	4,893.070	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	0.00000	0.00000		9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.49730	96.18799	0.00000	9.48286	96.24418		6.62	0.00	113,886,580.16	1,184	159,483.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,166.58000	3.16658	0.00000	3,215.70000	3.21570	3,166.580	6.89	0.79	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,762.03000	4.76203	0.00000	4,815.64000	4.81564	4,762.030	7.26	0.90	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	19.36000	0.01936	0.00000	19.29000	0.01929	19.360	8.11	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.53977	94.25469	0.00000	9.52463	94.31135		6.58	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.61413	96.22176	0.00000	9.59839	96.27822		6.26	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,667.91000	3.66791	0.00000	3,709.92000	3.70992	3,667.910	6.62	0.68	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,655.70000	4.65570	0.00000	4,701.48000	4.70148	4,655.700	6.89	0.75	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	335.78000	0.33578	0.00000	331.95000	0.33195	335.780	7.63	(0.10)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	205.12000	0.20512	0.00000	202.73000	0.20273	205.120	7.63	(0.07)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.70321	94.19733	0.00000	9.68674	94.25373		6.21	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,042.90000	4.04290	0.00000	4,083.97000	4.08397	4,042.900	6.69	0.67	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	446.64000	0.44664	0.00000	441.76000	0.44176	446.640	7.54	(0.12)	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		10.20607	92.64738	0.00000	10.20836	92.63622		8.65	0.00	0.00	0	58,109.00
R2032	On 01/08/2024	Bond Future	10.95	Put	3.01000	0.00301	0.00000	5.01000	0.00501	3.010	10.58	(0.01)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	4,272.26000	4.27226	0.00000	4,261.81000	4.26181	4,272.260	10.99	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	6,033.50000	6.03350	0.00000	6,022.38000	6.02238	6,033.500	11.88	1.00	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,521.96000	6.52196	0.00000	6,510.82000	6.51082	6,521.960	12.12	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	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	0.00000	0.00000		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		10.27791	90.64049	0.00000	10.28029	90.62920		8.71	0.00	32,086,733.46	354	104,826.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,353.92000	4.35392	0.00000	4,350.89000	4.35089	4,353.920	9.58	0.81	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,280.18000	6.28018	0.00000	6,274.05000	6.27405	6,280.180	10.12	0.90	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,399.17000	6.39917	0.00000	6,392.87000	6.39287	6,399.170	10.15	0.91	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	15.44000	0.01544	0.00000	16.13000	0.01613	15.440	10.81	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	5.08000	0.00508	0.00000	5.36000	0.00536	5.080	10.81	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.35193	92.59729	0.00000	10.35460	92.58495		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.44482	90.36443	0.00000	10.44792	90.35050		8.66	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.54834	92.22814	0.00000	10.55188	92.21271		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		10.94725	91.03197	0.00000	10.91482	91.21451		10.48	0.00	0.00	0	27,232.00
R2035	On 01/08/2024	Bond Future	11.65	Put	2.63000	0.00263	0.00000	3.10000	0.00310	2.630	11.41	(0.01)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,666.59000	6.66659	0.00000	6,849.14000	6.84914	6,666.590	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		11.03908	88.64003	0.00000	11.00520	88.82698		10.76	0.00	75,609,945.59	853	126,599.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,508.34000	6.50834	0.00000	6,676.35000	6.67635	6,508.340	12.42	0.86	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	80.84000	0.08084	0.00000	77.21000	0.07721	80.840	13.48	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.13371	90.55389	0.00000	11.09853	90.74414		10.56	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.23820	87.93009	0.00000	11.20180	88.12297		11.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,080.79000	4.08079	0.00000	4,198.05000	4.19805	4,080.790	11.21	0.57	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,172.35000	1.17235	0.00000	1,138.54000	1.13854	1,172.350	12.53	(0.20)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	708.89000	0.70889	0.00000	687.73000	0.68773	708.890	13.12	(0.13)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.35276	89.74421	0.00000	11.31501	89.93990		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		11.28767	81.70897	0.00000	11.26054	81.86433		12.06	0.00	0.00	0	78,313.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,516.01000	4.51601	0.00000	4,671.74000	4.67174	4,516.010	13.48	1.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.00000	0.00000	0.00000	0.00000	0.00000		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		11.37958	83.61422	0.00000	11.35133	83.77335		11.82	0.00	0.00	0	180,844.00
R2037	On 06/02/2025	Bond Future	0.00		11.47243	81.15869	0.00000	11.44320	81.32060		12.24	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.58507	82.85171	0.00000	11.55490	83.01581		12.19	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,758.95000	6.75895	0.00000	6,883.70000	6.88370	6,758.950	13.12	0.72	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,614.62000	9.61462	0.00000	9,755.19000	9.75519	9,614.620	14.02	0.83	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,809.21000	9.80921	0.00000	9,950.59000	9.95059	9,809.210	14.07	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.70834	80.29981	0.00000	11.67714	80.46618		13.16	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 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	11.48270	82.35938	0.00000	11.46561	82.46504		12.86	0.00	0.00	0	8,754.00
R2040	On 01/08/2024		Bond Future	12.28 Call	4,708.69000	4.70869	0.00000	4,814.99000	4.81499	4,708.690	14.25	1.00	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.26	0.00	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	8,348.40000	8.34840	0.00000	8,454.06000	8.45406	8,348.400	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	11.57508	84.27985	0.00000	11.55732	84.38803		12.62	0.00	1,264,197.75	15	114,532.00
R2040	On 07/11/2024		Bond Future	12.10 Call	4,215.52000	4.21552	0.00000	4,302.54000	4.30254	4,215.520	13.19	0.71	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	552.60000	0.55260	0.00000	542.75000	0.54275	552.600	14.02	(0.16)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	249.89000	0.24989	0.00000	246.08000	0.24608	249.890	14.90	(0.08)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.66792	81.58803	0.00000	11.64961	81.69788		13.13	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	11.77880	83.28977	0.00000	11.75999	83.40076		13.09	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	7,371.16000	7.37116	0.00000	7,457.76000	7.45776	7,371.160	14.36	0.72	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	10,106.98000	10.10698	0.00000	10,202.93000	10.20293	10,106.980	15.24	0.82	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	10,393.66000	10.39366	0.00000	10,490.35000	10.49035	10,393.660	15.33	0.82	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	11.89942	80.49601	0.00000	11.88006	80.60818		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	11.52227	78.79125	0.00000	11.51505	78.83710		13.71	0.00	0.00	0	73,853.00
R2044	On 01/08/2024		Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		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	0.00000	0.00000		16.91	0.00	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.60938	80.62848	0.00000	11.60188	80.67548		13.48	0.00	0.00	0	79,542.00
R2044	On 07/11/2024		Bond Future	12.00 Put	1,370.11000	1.37011	0.00000	1,364.92000	1.36492	1,370.110	13.91	(0.33)	0.00	0	13,875.00
R2044	On 07/11/2024		Bond Future	12.25 Put	972.04000	0.97204	0.00000	969.61000	0.96961	972.040	14.35	(0.25)	0.00	0	9,540.00
R2044	On 07/11/2024		Bond Future	12.50 Put	685.90000	0.68590	0.00000	685.24000	0.68524	685.900	14.80	(0.19)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.69654	77.98319	0.00000	11.68888	78.03054		14.06	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	4,263.58000	4.26358	0.00000	4,300.54000	4.30054	4,263.580	14.45	0.61	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	6,247.95000	6.24795	0.00000	6,289.87000	6.28987	6,247.950	15.26	0.73	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	491.86000	0.49186	0.00000	491.53000	0.49153	491.860	17.25	(0.10)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.80003	79.60970	0.00000	11.79228	79.65689		14.03	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	11.91214	76.86525	0.00000	11.90427	76.91237		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	11.40673	82.18374	0.00000	11.39421	82.26662		13.51	0.00	410,918.70	5	24,851.00
R2048	On 07/11/2024		Bond Future	0.00	11.49081	79.64909	0.00000	11.47781	79.73403		14.03	0.00	0.00	0	250,252.00
R2048	On 06/02/2025		Bond Future	0.00	11.57555	81.36878	0.00000	11.56219	81.45490		13.86	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	11.66632	78.61650	0.00000	11.65268	78.70324		14.48	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	11.76376	80.23802	0.00000	11.74980	80.32547		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	11.42209	105.73429	0.00000	11.39463	105.96884		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.50687	102.32781	0.00000	11.47835	102.56800		14.15	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.59002	104.53673	0.00000	11.56059	104.78124		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.68456	100.84802	0.00000	11.65424	101.09611		14.49	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.78459	102.92637	0.00000	11.75333	103.17811		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
R209	On 01/08/2024		Bond Future	0.00	11.00686	71.35408	0.00000	10.99438	71.41714		11.88	0.00	0.00	0	4,689.00
R209	On 07/11/2024		Bond Future	0.00	11.08900	69.86094	0.00000	11.07602	69.92554		12.18	0.00	0.00	0	15,845.00

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
R209	On 06/02/2025	Bond Future	0.00	11.17079	71.36909	0.00000	11.15744	71.43456		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.26610	69.70307	0.00000	11.25248	69.76880		12.50	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.36849	71.14072	0.00000	11.35455	71.20688		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	237.88043	237.88043	0.00000	238.14116	238.14116		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024	Bond Future	0.00	240.15932	240.15932	0.00000	240.41886	240.41886		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.40212	245.40212	0.00000	245.66539	245.66539		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.18690	247.18690	0.00000	247.44309	247.44309		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.34923	252.34923	0.00000	252.60764	252.60764		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	9.88474	89.31967	0.00000	9.88654	89.31187		7.98	0.00	0.00	0	23,895.00
R213	On 07/11/2024	Bond Future	0.00	9.94644	87.84163	0.00000	9.94832	87.83373		7.91	0.00	0.00	0	75,341.00
R213	On 06/02/2025	Bond Future	0.00	10.01334	89.73832	0.00000	10.01548	89.72960		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.09387	88.05179	0.00000	10.09646	88.04157		7.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.18618	89.86941	0.00000	10.18923	89.85778		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	11.33664	67.00156	0.00000	11.32409	67.06839		13.36	0.00	0.00	0	6,879.00
R214	On 07/11/2024	Bond Future	0.00	11.41990	65.25741	0.00000	11.40688	65.32591		13.81	0.00	0.00	0	21,682.00
R214	On 06/02/2025	Bond Future	0.00	11.50391	66.66642	0.00000	11.49055	66.73585		13.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,388.22000	3.38822	0.00000	3,436.30000	3.43630	3,388.220	14.02	0.59	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,041.48000	5.04148	0.00000	5,097.68000	5.09768	5,041.480	14.80	0.72	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	355.70000	0.35570	0.00000	352.87000	0.35287	355.700	16.73	(0.09)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.59430	64.75196	0.00000	11.58068	64.82187		14.33	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.69142	66.08790	0.00000	11.67750	66.15837		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 :											1,255,883,368.66		6,328	1,978,827.00
Grand Total:											1,255,883,368.66		6,328	1,978,827.00