

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2024

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	1,005.95500	1,005.95500	0.00000	1,006.39800	1,006.39800		0.00	0.00	0	0.00	
AL37	On 07/11/2024		Index Future	0.00	1,029.27000	1,029.27000	0.00000	1,029.86500	1,029.86500		0.00	0.00	0	0.00	
AL37	On 06/02/2025		Index Future	0.00	1,051.15100	1,051.15100	0.00000	1,052.10800	1,052.10800		0.00	0.00	0	0.00	
AL37	On 08/05/2025		Index Future	0.00	1,072.98700	1,072.98700	0.00000	1,074.11100	1,074.11100		0.00	0.00	0	0.00	
AL37	On 07/08/2025		Index Future	0.00	1,094.82900	1,094.82900	0.00000	1,096.33400	1,096.33400		0.00	0.00	0	0.00	
AL7T	On 01/08/2024		Index Future	0.00	1,190.07300	1,190.07300	0.00000	1,188.76800	1,188.76800		0.00	0.00	0	0.00	
AL7T	On 07/11/2024		Index Future	0.00	1,217.65700	1,217.65700	0.00000	1,216.48700	1,216.48700		0.00	0.00	0	0.00	
AL7T	On 06/02/2025		Index Future	0.00	1,243.54200	1,243.54200	0.00000	1,242.76100	1,242.76100		0.00	0.00	0	0.00	
AL7T	On 08/05/2025		Index Future	0.00	1,269.37500	1,269.37500	0.00000	1,268.75200	1,268.75200		0.00	0.00	0	0.00	
AL7T	On 07/08/2025		Index Future	0.00	1,295.21500	1,295.21500	0.00000	1,295.00100	1,295.00100		0.00	0.00	0	0.00	
ALBI	On 01/08/2024		Index Future	0.00	1,030.27900	1,030.27900	0.00000	1,030.13800	1,030.13800		0.00	0.00	133,936,270.00	13	91.00
ALBI	On 07/11/2024		Index Future	0.00	1,054.15800	1,054.15800	0.00000	1,054.15800	1,054.15800		0.00	0.00	137,040,540.00	13	31.00
ALBI	On 06/02/2025		Index Future	0.00	1,076.56800	1,076.56800	0.00000	1,076.92600	1,076.92600		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,098.93200	1,098.93200	0.00000	1,099.44800	1,099.44800		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,121.30200	1,121.30200	0.00000	1,122.19500	1,122.19500		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	11.59743	80.23883	0.00000	11.61866	80.13977		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.72219	78.31803	0.00000	11.74204	78.22749		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.85430	80.00085	0.00000	11.86904	79.93513		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.99786	77.87686	0.00000	12.01084	77.82034		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.15681	79.47426	0.00000	12.16423	79.44275		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	12.02177	76.76865	0.00000	12.04290	76.64711		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.13289	74.30020	0.00000	12.15300	74.18638		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.24411	75.89593	0.00000	12.26037	75.80529		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.36856	73.21966	0.00000	12.38358	73.13737		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.50086	74.71897	0.00000	12.51186	74.65974		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	1,014.58400	1,014.58400	0.00000	1,014.53000	1,014.53000		0.00	0.00	0.00	0	16.00
GOVI	On 07/11/2024		GOVI	0.00	1,038.09900	1,038.09900	0.00000	1,038.18600	1,038.18600		0.00	0.00	0.00	0	687.00
GOVI	On 06/02/2025		GOVI	0.00	1,060.16700	1,060.16700	0.00000	1,060.60900	1,060.60900		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,082.19100	1,082.19100	0.00000	1,082.79000	1,082.79000		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,104.22100	1,104.22100	0.00000	1,105.19300	1,105.19300		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	181.42920	181.42920	0.00000	181.46947	181.46947		0.00	0.00	0.00	0	1,130.00
I2025	On 07/11/2024		Bond Future	0.00	185.68288	185.68288	0.00000	185.74940	185.74940		0.00	0.00	0.00	0	9,240.00
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	130.88700	130.88700	0.00000	130.94731	130.94731		0.00	0.00	0.00	0	1,970.00
I2029	On 07/11/2024		Bond Future	0.00	132.55721	132.55721	0.00000	132.63705	132.63705		0.00	0.00	0.00	0	7,852.00
I2029	On 06/02/2025		Bond Future	0.00	135.40626	135.40626	0.00000	135.53302	135.53302		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	136.82193	136.82193	0.00000	136.97002	136.97002		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.63497	139.63497	0.00000	139.83180	139.83180		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	124.66384	124.66384	0.00000	124.47705	124.47705		0.00	0.00	0.00	0	1,618.00
I2033	On 07/11/2024	Bond Future	0.00	126.08659	126.08659	0.00000	125.91262	125.91262		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	128.79675	128.79675	0.00000	128.66192	128.66192		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.97379	129.97379	0.00000	129.85365	129.85365		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.64617	132.64617	0.00000	132.56692	132.56692		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	134.30187	134.30187	0.00000	134.00770	134.00770		0.00	0.00	0.00	0	869.00
I2038	On 07/11/2024	Bond Future	0.00	137.45059	137.45059	0.00000	137.16820	137.16820		0.00	0.00	0.00	0	3,108.00
I2038	On 06/02/2025	Bond Future	0.00	138.29427	138.29427	0.00000	138.05240	138.05240		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.19684	141.19684	0.00000	140.96885	140.96885		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.94649	141.94649	0.00000	141.76050	141.76050		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	117.44044	117.44044	0.00000	117.79492	117.79492		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.99628	117.99628	0.00000	118.37548	118.37548		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	120.53218	120.53218	0.00000	120.95982	120.95982		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.81972	120.81972	0.00000	121.27280	121.27280		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.30229	123.30229	0.00000	123.80516	123.80516		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	116.89322	116.89322	0.00000	116.50158	116.50158		0.00	0.00	124,841,958.96	1,068	5,700.00
I2050	On 07/11/2024	Bond Future	0.00	119.63369	119.63369	0.00000	119.24932	119.24932		0.00	0.00	127,768,780.92	1,068	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	119.85287	119.85287	0.00000	119.50021	119.50021		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.36830	122.36830	0.00000	122.02478	122.02478		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.48305	122.48305	0.00000	122.17273	122.17273		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	358.13600	358.13600	0.00000	357.20900	357.20900		0.00	0.00	25,069,520.00	7	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.53300	366.53300	0.00000	365.63400	365.63400		0.00	0.00	25,657,310.00	7	595.00
IGOV	On 06/02/2025	Index Future	0.00	374.41200	374.41200	0.00000	373.61800	373.61800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	382.27500	382.27500	0.00000	381.51700	381.51700		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.14000	390.14000	0.00000	389.49300	389.49300		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	8.33764	105.87185	0.00000	8.37236	105.79625		1.78	0.00	0.00	0	68,935.00
R186	On 07/11/2024	Bond Future	0.00	8.27982	108.32573	0.00000	8.31191	108.26314		1.85	0.00	312,628,056.78	2,886	123,505.00
R186	On 06/02/2025	Bond Future	0.00	8.23095	105.31359	0.00000	8.24695	105.28582		1.82	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.20512	107.49790	0.00000	8.21432	107.48398		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.20204	104.36758	0.00000	8.18569	104.38865		1.34	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,561.72000	1.56172	0.00000	1,572.07000	1.57207	1,561.720	1.75	0.76	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	65.10000	0.06510	0.00000	60.84000	0.06084	65.100	1.75	(0.08)	0.00	0	1,983.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	262.11921	262.11921	0.00000	262.12406	262.12406		0.00	0.00	0.00	0	435.00
R202	On 07/11/2024	Bond Future	0.00	268.26458	268.26458	0.00000	268.30634	268.30634		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	268.82780	268.82780	0.00000	268.96055	268.96055		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.47045	274.47045	0.00000	274.64324	274.64324		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.80317	274.80317	0.00000	275.06963	275.06963		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	9.45273	94.02034	0.00000	9.47324	93.93746		7.00	0.00	21,624,678.20	230	27,367.00
R2030	On 01/08/2024	Bond Future	10.21 Call	3,001.07000	3.00107	0.00000	2,918.69000	2.91869	3,001.070	8.03	1.00	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,917.16000	4.91716	0.00000	4,834.28000	4.83428	4,917.160	8.17	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		8.17	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.49434	96.19950	0.00000	9.51278	96.12780		6.62	0.00	22,125,885.00	230	159,763.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,191.39000	3.19139	0.00000	3,114.45000	3.11445	3,191.390	7.07	0.78	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,783.55000	4.78355	0.00000	4,704.88000	4.70488	4,783.550	7.45	0.89	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	17.59000	0.01759	0.00000	19.48000	0.01948	17.590	8.09	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.54528	94.23408	0.00000	9.55615	94.19344		6.59	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.62347	96.18828	0.00000	9.63144	96.15972		6.25	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,632.02000	3.63202	0.00000	3,622.29000	3.62229	3,632.020	6.60	0.68	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,618.65000	4.61865	0.00000	4,605.87000	4.60587	4,618.650	6.87	0.75	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	330.54000	0.33054	0.00000	340.25000	0.34025	330.540	7.60	(0.10)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	201.02000	0.20102	0.00000	207.93000	0.20793	201.020	7.60	(0.07)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.72247	94.13144	0.00000	9.72160	94.13442		6.22	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	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	10.48	Call	3,996.04000	3.99604	0.00000	3,997.64000	3.99764	3,996.040	6.70	0.67	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	450.80000	0.45080	0.00000	452.37000	0.45237	450.800	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		10.21966	92.58116	0.00000	10.23040	92.52887		8.66	0.00	100,265,396.28	1,083	57,208.00	
R2032	On 01/08/2024	Bond Future	10.95	Put	1.55000	0.00155	0.00000	2.16000	0.00216	1.550	11.18	0.00	0.00	0	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11	Call	4,205.55000	4.20555	0.00000	4,153.45000	4.15345	4,205.550	11.53	1.00	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50	Call	5,967.26000	5.96726	0.00000	5,914.98000	5.91498	5,967.260	12.37	1.00	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61	Call	6,455.73000	6.45573	0.00000	6,403.44000	6.40344	6,455.730	12.60	1.00	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.71	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		13.43	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		13.43	0.00	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00		10.29487	90.56005	0.00000	10.30349	90.51920		8.71	0.00	98,076,534.15	1,083	105,108.00	
R2032	On 07/11/2024	Bond Future	10.60	Put	1,153.44000	1.15344	0.00000	1,129.72000	1.12972	1,153.440	9.30	(0.36)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	4,312.19000	4.31219	0.00000	4,250.37000	4.25037	4,312.190	9.84	0.80	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61	Call	6,221.83000	6.22183	0.00000	6,166.88000	6.16688	6,221.830	10.38	0.90	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	6,340.03000	6.34003	0.00000	6,285.48000	6.28548	6,340.030	10.41	0.90	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95	Put	14.86000	0.01486	0.00000	15.91000	0.01591	14.860	10.80	(0.01)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	4.82000	0.00482	0.00000	5.23000	0.00523	4.820	10.80	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.37640	92.48426	0.00000	10.37871	92.47360		8.45	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		10.47319	90.23707	0.00000	10.47284	90.23864		8.64	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00		10.58507	92.06812	0.00000	10.57772	92.10011		8.77	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		10.94048	91.07003	0.00000	10.96640	90.92443		10.58	0.00	27,321,009.00	300	26,761.00	
R2035	On 01/08/2024	Bond Future	11.65	Put	5.36000	0.00536	0.00000	1.78000	0.00178	5.360	14.46	(0.01)	0.00	0	9,500.00	
R2035	On 01/08/2024	Bond Future	12.20	Call	6,704.66000	6.70466	0.00000	6,559.05000	6.55905	6,704.660	14.46	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		14.46	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		14.46	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		14.46	0.00	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00		11.03424	88.66670	0.00000	11.05908	88.52993		10.76	0.00	19,506,674.00	220	126,899.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	6,520.24000	6.52024	0.00000	6,407.26000	6.40726	6,520.240	12.43	0.87	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23	Put	76.12000	0.07612	0.00000	82.16000	0.08216	76.120	13.49	(0.03)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		11.13423	90.55108	0.00000	11.15451	90.44167		10.57	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		11.24089	87.91586	0.00000	11.25979	87.81596		11.02	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	4,066.80000	4.06680	0.00000	4,009.74000	4.00974	4,066.800	11.23	0.57	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	1,175.52000	1.17552	0.00000	1,190.83000	1.19083	1,175.520	12.58	(0.20)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	711.45000	0.71145	0.00000	720.14000	0.72014	711.450	13.17	(0.13)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		11.36122	89.70044	0.00000	11.37521	89.62813		11.36	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		11.30077	81.63410	0.00000	11.33180	81.45716		12.18	0.00	389,068,120.60	4,766	73,547.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	4,442.41000	4.44241	0.00000	4,264.04000	4.26404	4,442.410	16.62	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		16.62	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		16.62	0.00	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		11.39523	83.52625	0.00000	11.42549	83.35655		11.82	0.00	426,067,401.25	5,101	185,610.00	
R2037	On 06/02/2025	Bond Future	0.00		11.49378	81.04072	0.00000	11.52009	80.89568		12.26	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		11.60923	82.72063	0.00000	11.63455	82.58359		12.22	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	6,664.46000	6.66446	0.00000	6,560.53000	6.56053	6,664.460	13.17	0.72	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	9,507.58000	9.50758	0.00000	9,389.10000	9.38910	9,507.580	14.07	0.82	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	9,701.58000	9.70158	0.00000	9,582.28000	9.58228	9,701.580	14.13	0.83	0.00	0	7,500.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	0.00	11.73864	80.13871	0.00000	11.75980	80.02647		13.38	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	11.51082	82.18597	0.00000	11.53684	82.02602		13.00	0.00	20,793,050.41	253	8,354.00
R2040	On 01/08/2024	Bond Future	12.28 Call	4,537.40000	4.53740	0.00000	4,375.29000	4.37529	4,537.400	17.60	0.99	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		17.60	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	8,174.99000	8.17499	0.00000	8,015.04000	8.01504	8,174.990	17.60	1.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.60	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	11.60619	84.09087	0.00000	11.63134	83.93858		12.63	0.00	31,197,712.77	371	114,832.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,064.32000	4.06432	0.00000	3,965.56000	3.96556	4,064.320	13.21	0.70	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	570.66000	0.57066	0.00000	601.62000	0.60162	570.660	14.04	(0.16)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	257.40000	0.25740	0.00000	273.16000	0.27316	257.400	14.93	(0.08)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.70492	81.36675	0.00000	11.72624	81.23965		13.16	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	11.81902	83.05323	0.00000	11.83927	82.93453		13.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,203.45000	7.20345	0.00000	7,109.99000	7.10999	7,203.450	14.42	0.72	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	9,917.18000	9.91718	0.00000	9,813.00000	9.81300	9,917.180	15.30	0.81	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	10,201.8800	10.20188	0.00000	10,097.00000	10.09700	10,201.880	15.40	0.82	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.94600	80.22709	0.00000	11.96222	80.13377		14.46	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	11.57054	78.48582	0.00000	11.58148	78.41686		13.86	0.00	0.00	0	73,397.00
R2044	On 01/08/2024	Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.66	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		18.66	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	11.66120	80.30497	0.00000	11.67079	80.24534		13.49	0.00	0.00	0	79,873.00
R2044	On 07/11/2024	Bond Future	12.00 Put	1,460.69000	1.46069	0.00000	1,490.66000	1.49066	1,460.690	13.92	(0.35)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	1,039.40000	1.03940	0.00000	1,062.28000	1.06228	1,039.400	14.37	(0.27)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	734.13000	0.73413	0.00000	752.26000	0.75226	734.130	14.82	(0.20)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.75462	77.62568	0.00000	11.76012	77.59196		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,039.01000	4.03901	0.00000	4,020.59000	4.02059	4,039.010	14.48	0.59	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	5,983.07000	5.98307	0.00000	5,957.78000	5.95778	5,983.070	15.30	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	525.71000	0.52571	0.00000	527.65000	0.52765	525.710	17.31	(0.11)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.86192	79.23452	0.00000	11.86587	79.21067		14.08	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.98078	76.45620	0.00000	11.98042	76.45833		15.53	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	11.45520	81.86428	0.00000	11.46103	81.82601		13.65	0.00	0.00	0	24,851.00
R2048	On 07/11/2024	Bond Future	0.00	11.54277	79.31117	0.00000	11.54712	79.28299		14.03	0.00	3,489,691.48	44	250,234.00
R2048	On 06/02/2025	Bond Future	0.00	11.63357	80.99665	0.00000	11.63383	80.99499		13.88	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.72797	78.22656	0.00000	11.72658	78.23532		14.56	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.83184	79.81400	0.00000	11.82615	79.84929		14.68	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	11.46546	105.36582	0.00000	11.48136	105.23134		13.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.55361	101.93639	0.00000	11.56840	101.81310		14.16	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.64266	104.10207	0.00000	11.65372	104.01117		14.01	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.74078	100.39095	0.00000	11.75054	100.31199		14.62	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.84711	102.42633	0.00000	11.85297	102.37970		14.22	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	11.02524	71.26135	0.00000	11.04611	71.15627		11.98	0.00	0.00	0	4,689.00
R209	On 07/11/2024	Bond Future	0.00	11.11007	69.75625	0.00000	11.12979	69.65846		12.17	0.00	0.00	0	15,765.00

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	11.19748	71.23843	0.00000	11.21303	71.16247		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.29571	69.56045	0.00000	11.30985	69.49248		12.52	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.40412	70.97201	0.00000	11.41384	70.92607		13.02	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	237.82782	237.82782	0.00000	237.95584	237.95584		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024	Bond Future	0.00	240.07249	240.07249	0.00000	240.23646	240.23646		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.23219	245.23219	0.00000	245.48159	245.48159		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	246.98085	246.98085	0.00000	247.26905	247.26905		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.05752	252.05752	0.00000	252.43422	252.43422		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	9.89366	89.28104	0.00000	9.90422	89.23532		8.00	0.00	0.00	0	23,895.00
R213	On 07/11/2024	Bond Future	0.00	9.95874	87.78996	0.00000	9.96700	87.75528		7.93	0.00	0.00	0	75,167.00
R213	On 06/02/2025	Bond Future	0.00	10.03360	89.65581	0.00000	10.03494	89.65036		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.11813	87.95610	0.00000	10.11653	87.96241		7.70	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.21947	89.74259	0.00000	10.21002	89.77857		7.69	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	11.37010	66.82389	0.00000	11.39095	66.71355		13.51	0.00	0.00	0	6,879.00
R214	On 07/11/2024	Bond Future	0.00	11.45627	65.06663	0.00000	11.47615	64.96271		13.82	0.00	7,482,662.45	115	21,313.00
R214	On 06/02/2025	Bond Future	0.00	11.54580	66.44945	0.00000	11.56206	66.36553		13.67	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,252.86000	3.25286	0.00000	3,205.40000	3.20540	3,252.860	14.05	0.58	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,879.80000	4.87980	0.00000	4,820.93000	4.82093	4,879.800	14.84	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	373.43000	0.37343	0.00000	379.92000	0.37992	373.430	16.79	(0.09)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.63925	64.52208	0.00000	11.65436	64.44509		14.37	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.74220	65.83182	0.00000	11.75351	65.77499		15.01	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 :											2,053,961,252.25	18,858	1,981,403.00	
Grand Total:											2,053,961,252.25	18,858	1,981,403.00	