

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2024

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	1,005.19200	1,005.19200	0.00000	1,005.95500	1,005.95500		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,028.49100	1,028.49100	0.00000	1,029.27000	1,029.27000		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,050.36600	1,050.36600	0.00000	1,051.15100	1,051.15100		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,072.20000	1,072.20000	0.00000	1,072.98700	1,072.98700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,094.04000	1,094.04000	0.00000	1,094.82900	1,094.82900		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,187.56800	1,187.56800	0.00000	1,190.07300	1,190.07300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,215.09500	1,215.09500	0.00000	1,217.65700	1,217.65700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,240.93900	1,240.93900	0.00000	1,243.54200	1,243.54200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,266.73400	1,266.73400	0.00000	1,269.37500	1,269.37500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,292.53700	1,292.53700	0.00000	1,295.21500	1,295.21500		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,028.37400	1,028.37400	0.00000	1,030.27900	1,030.27900		0.00	0.00	843,266,680.00	82	50.00
ALBI	On 07/11/2024		Index Future	0.00	1,052.21100	1,052.21100	0.00000	1,054.15800	1,054.15800		0.00	0.00	925,945,680.00	88	75.00
ALBI	On 06/02/2025		Index Future	0.00	1,074.59000	1,074.59000	0.00000	1,076.56800	1,076.56800		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,096.92800	1,096.92800	0.00000	1,098.93200	1,098.93200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,119.27200	1,119.27200	0.00000	1,121.30200	1,121.30200		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	11.64130	80.03432	0.00000	11.59743	80.23883		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.76811	78.10878	0.00000	11.72219	78.31803		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.90223	79.78742	0.00000	11.85430	80.00085		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.04789	77.65931	0.00000	11.99786	77.87686		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.20908	79.25264	0.00000	12.15681	79.47426		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	12.08076	76.43014	0.00000	12.02177	76.76865		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.19425	73.95380	0.00000	12.13289	74.30020		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.30772	75.54236	0.00000	12.24411	75.89593		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.43458	72.85907	0.00000	12.36856	73.21966		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.56938	74.35129	0.00000	12.50086	74.71897		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	1,012.83300	1,012.83300	0.00000	1,014.58400	1,014.58400		0.00	0.00	0.00	0	16.00
GOVI	On 07/11/2024		GOVI	0.00	1,036.30900	1,036.30900	0.00000	1,038.09900	1,038.09900		0.00	0.00	0.00	0	687.00
GOVI	On 06/02/2025		GOVI	0.00	1,058.35000	1,058.35000	0.00000	1,060.16700	1,060.16700		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,080.35000	1,080.35000	0.00000	1,082.19100	1,082.19100		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,102.35600	1,102.35600	0.00000	1,104.22100	1,104.22100		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	181.36545	181.36545	0.00000	181.42920	181.42920		0.00	0.00	0.00	0	1,130.00
I2025	On 07/11/2024		Bond Future	0.00	185.61773	185.61773	0.00000	185.68288	185.68288		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	130.88417	130.88417	0.00000	130.88700	130.88700		0.00	0.00	45,809,459.50	350	1,970.00
I2029	On 07/11/2024		Bond Future	0.00	132.55431	132.55431	0.00000	132.55721	132.55721		0.00	0.00	46,394,008.50	350	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	135.40385	135.40385	0.00000	135.40626	135.40626		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	136.82011	136.82011	0.00000	136.82193	136.82193		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.63371	139.63371	0.00000	139.63497	139.63497		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	124.75644	124.75644	0.00000	124.66384	124.66384		0.00	0.00	0.00	0	1,618.00
I2033	On 07/11/2024	Bond Future	0.00	126.18152	126.18152	0.00000	126.08659	126.08659		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	128.89410	128.89410	0.00000	128.79675	128.79675		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.07372	130.07372	0.00000	129.97379	129.97379		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.74880	132.74880	0.00000	132.64617	132.64617		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	134.44835	134.44835	0.00000	134.30187	134.30187		0.00	0.00	9,814,729.55	73	796.00
I2038	On 07/11/2024	Bond Future	0.00	137.60060	137.60060	0.00000	137.45059	137.45059		0.00	0.00	20,089,687.60	146	3,108.00
I2038	On 06/02/2025	Bond Future	0.00	138.44802	138.44802	0.00000	138.29427	138.29427		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.35435	141.35435	0.00000	141.19684	141.19684		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.10784	142.10784	0.00000	141.94649	141.94649		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	118.14474	118.14474	0.00000	117.44044	117.44044		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	118.71730	118.71730	0.00000	117.99628	117.99628		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.26909	121.26909	0.00000	120.53218	120.53218		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	121.57260	121.57260	0.00000	120.81972	120.81972		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.07128	124.07128	0.00000	123.30229	123.30229		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	117.08881	117.08881	0.00000	116.89322	116.89322		0.00	0.00	0.00	0	5,700.00
I2050	On 07/11/2024	Bond Future	0.00	119.83418	119.83418	0.00000	119.63369	119.63369		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	120.05801	120.05801	0.00000	119.85287	119.85287		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.57820	122.57820	0.00000	122.36830	122.36830		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.69803	122.69803	0.00000	122.48305	122.48305		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	357.87800	357.87800	0.00000	358.13600	358.13600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.26900	366.26900	0.00000	366.53300	366.53300		0.00	0.00	0.00	0	595.00
IGOV	On 06/02/2025	Index Future	0.00	374.14600	374.14600	0.00000	374.41200	374.41200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	382.00900	382.00900	0.00000	382.27500	382.27500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.87400	389.87400	0.00000	390.14000	390.14000		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	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	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		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		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		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		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		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		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		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		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		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		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		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		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		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		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	8.37828	105.78337	0.00000	8.33764	105.87185	1.78	0.00	4,125,551.43	39	68,896.00
R186	On 07/11/2024		Bond Future	0.00	8.32623	108.23523	0.00000	8.27982	108.32573	1.85	0.00	169,496,370.18	1,566	123,826.00
R186	On 06/02/2025		Bond Future	0.00	8.28401	105.22156	0.00000	8.23095	105.31359	1.82	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.26691	107.40444	0.00000	8.20512	107.49790	1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.27569	104.27271	0.00000	8.20204	104.36758	1.34	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,487.79000	1.48779	0.00000	1,561.72000	1.56172	1,487.790	1.75	0.75	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	71.65000	0.07165	0.00000	65.10000	0.06510	71.650	1.75	(0.08)	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	261.71022	261.71022	0.00000	262.11921	262.11921	0.00	0.00	0.00	0	435.00
R202	On 07/11/2024		Bond Future	0.00	267.84633	267.84633	0.00000	268.26458	268.26458	0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	268.40135	268.40135	0.00000	268.82780	268.82780	0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	274.03626	274.03626	0.00000	274.47045	274.47045	0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	274.36121	274.36121	0.00000	274.80317	274.80317	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	9.49741	93.83991	0.00000	9.45273	94.02034	7.00	0.00	44,010,917.79	469	27,367.00
R2030	On 01/08/2024		Bond Future	10.21 Call	2,820.43000	2.82043	0.00000	3,001.07000	3.00107	2,820.430	8.03	1.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	4,736.73000	4.73673	0.00000	4,917.16000	4.91716	4,736.730	8.17	1.00	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	9.54184	96.01493	0.00000	9.49434	96.19950	6.62	0.00	112,433,483.03	1,171	160,733.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,032.22000	3.03222	0.00000	3,191.39000	3.19139	3,032.220	7.07	0.77	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,608.71000	4.60871	0.00000	4,783.55000	4.78355	4,608.710	7.45	0.89	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	17.93000	0.01793	0.00000	17.59000	0.01759	17.930	8.09	(0.01)	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.59565	94.04594	0.00000	9.54528	94.23408	6.59	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.67700	95.99667	0.00000	9.62347	96.18828	6.25	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,492.33000	3.49233	0.00000	3,632.02000	3.63202	3,492.330	6.60	0.67	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,465.66000	4.46566	0.00000	4,618.65000	4.61865	4,465.660	6.87	0.74	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	344.65000	0.34465	0.00000	330.54000	0.33054	344.650	7.60	(0.11)	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	209.89000	0.20989	0.00000	201.02000	0.20102	209.890	7.60	(0.07)	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.77959	93.93635	0.00000	9.72247	94.13144	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	3,857.25000	3.85725	0.00000	3,996.04000	3.99604	3,857.250	6.70	0.66	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	469.21000	0.46921	0.00000	450.80000	0.45080	469.210	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		10.25397	92.41424	0.00000	10.21966	92.58116		8.66	0.00	410,319,225.60	4,440	52,768.00
R2032	On 01/08/2024	Bond Future	10.95	Put	0.04000	0.00004	0.00000	1.55000	0.00155	0.040	11.18	0.00	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	4,038.33000	4.03833	0.00000	4,205.55000	4.20555	4,038.330	11.53	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,800.34000	5.80034	0.00000	5,967.26000	5.96726	5,800.340	12.37	1.00	1,228,054.80	120	0.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,288.81000	6.28881	0.00000	6,455.73000	6.45573	6,288.810	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		10.33094	90.38927	0.00000	10.29487	90.56005		8.71	0.00	415,519,474.19	4,597	105,073.00
R2032	On 07/11/2024	Bond Future	10.60	Put	1,192.16000	1.19216	0.00000	1,153.44000	1.15344	1,192.160	9.30	(0.38)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,156.89000	4.15689	0.00000	4,312.19000	4.31219	4,156.890	9.84	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,055.80000	6.05580	0.00000	6,221.83000	6.22183	6,055.800	10.38	0.89	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,173.61000	6.17361	0.00000	6,340.03000	6.34003	6,173.610	10.41	0.90	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	14.56000	0.01456	0.00000	14.86000	0.01486	14.560	10.80	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	4.64000	0.00464	0.00000	4.82000	0.00482	4.640	10.80	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.41416	92.31020	0.00000	10.37640	92.48426		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.51275	90.05985	0.00000	10.47319	90.23707		8.64	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.62658	91.88771	0.00000	10.58507	92.06812		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		10.97965	90.85012	0.00000	10.94048	91.07003		10.58	0.00	668,293,482.72	7,356	26,317.00
R2035	On 01/08/2024	Bond Future	11.65	Put	0.28000	0.00028	0.00000	5.36000	0.00536	0.280	14.46	0.00	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,484.74000	6.48474	0.00000	6,704.66000	6.70466	6,484.740	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		11.07513	88.44172	0.00000	11.03424	88.66670		10.76	0.00	685,069,563.12	7,746	127,009.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,307.23000	6.30723	0.00000	6,520.24000	6.52024	6,307.230	12.43	0.86	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	76.58000	0.07658	0.00000	76.12000	0.07612	76.580	13.49	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.17679	90.32168	0.00000	11.13423	90.55108		10.57	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.28517	87.68207	0.00000	11.24089	87.91586		11.02	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,916.20000	3.91620	0.00000	4,066.80000	4.06680	3,916.200	11.23	0.56	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,209.01000	1.20901	0.00000	1,175.52000	1.17552	1,209.010	12.58	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	731.01000	0.73101	0.00000	711.45000	0.71145	731.010	13.17	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.40734	89.46235	0.00000	11.36122	89.70044		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		11.34489	81.38268	0.00000	11.30077	81.63410		12.18	0.00	12,532,932.72	154	73,526.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,188.77000	4.18877	0.00000	4,442.41000	4.44241	4,188.770	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		11.44114	83.26898	0.00000	11.39523	83.52625		11.82	0.00	467,971,667.60	5,620	185,072.00
R2037	On 06/02/2025	Bond Future	0.00		11.54143	80.77830	0.00000	11.49378	81.04072		12.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.65871	82.45313	0.00000	11.60923	82.72063		12.22	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,456.10000	6.45610	0.00000	6,664.46000	6.66446	6,456.100	13.17	0.71	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,273.86000	9.27386	0.00000	9,507.58000	9.50758	9,273.860	14.07	0.82	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,466.59000	9.46659	0.00000	9,701.58000	9.70158	9,466.590	14.13	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 07/08/2025	Bond Future	0.00	11.79010	79.86614	0.00000	11.73864	80.13871		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	11.56495	81.85374	0.00000	11.51082	82.18597		13.00	0.00	6,548,299.20	80	8,354.00
R2040	On 01/08/2024	Bond Future	12.28 Call	4,201.88000	4.20188	0.00000	4,537.40000	4.53740	4,201.880	17.60	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		17.60	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	7,842.76000	7.84276	0.00000	8,174.99000	8.17499	7,842.760	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	11.66242	83.75098	0.00000	11.60619	84.09087		12.63	0.00	202,593,620.62	2,419	114,870.00
R2040	On 07/11/2024	Bond Future	12.10 Call	3,798.03000	3.79803	0.00000	4,064.32000	4.06432	3,798.030	13.21	0.69	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	605.35000	0.60535	0.00000	570.66000	0.57066	605.350	14.04	(0.18)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	271.01000	0.27101	0.00000	257.40000	0.25740	271.010	14.93	(0.09)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.76323	81.01986	0.00000	11.70492	81.36675		13.16	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	11.87949	82.69955	0.00000	11.81902	83.05323		13.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	6,933.21000	6.93321	0.00000	7,203.45000	7.20345	6,933.210	14.42	0.70	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	9,615.52000	9.61552	0.00000	9,917.18000	9.91718	9,615.520	15.30	0.80	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	9,897.70000	9.89770	0.00000	10,201.88000	10.20188	9,897.700	15.40	0.81	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	12.00881	79.86663	0.00000	11.94600	80.22709		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	11.62972	78.11399	0.00000	11.57054	78.48582		13.86	0.00	3,593,243.54	46	73,351.00
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	11.72260	79.92447	0.00000	11.66120	80.30497		13.49	0.00	6,074,259.72	76	79,910.00
R2044	On 07/11/2024	Bond Future	12.00 Put	1,565.47000	1.56547	0.00000	1,460.69000	1.46069	1,565.470	13.92	(0.37)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	1,114.37000	1.11437	0.00000	1,039.40000	1.03940	1,114.370	14.37	(0.28)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	786.44000	0.78644	0.00000	734.13000	0.73413	786.440	14.82	(0.21)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.81820	77.23737	0.00000	11.75462	77.62568		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	3,787.63000	3.78763	0.00000	4,039.01000	4.03901	3,787.630	14.48	0.57	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	5,684.65000	5.68465	0.00000	5,983.07000	5.98307	5,684.650	15.30	0.70	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	553.83000	0.55383	0.00000	525.71000	0.52571	553.830	17.31	(0.11)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.92777	78.83857	0.00000	11.86192	79.23452		14.08	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	12.04911	76.05250	0.00000	11.98078	76.45620		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	11.51946	81.44420	0.00000	11.45520	81.86428		13.65	0.00	7,167,089.60	88	24,851.00
R2048	On 07/11/2024	Bond Future	0.00	11.60942	78.88139	0.00000	11.54277	79.31117		14.03	0.00	42,911,476.16	544	250,266.00
R2048	On 06/02/2025	Bond Future	0.00	11.70257	80.55808	0.00000	11.63357	80.99665		13.88	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.79936	77.77924	0.00000	11.72797	78.22656		14.56	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.90580	79.35792	0.00000	11.83184	79.81400		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	11.53969	104.74074	0.00000	11.46546	105.36582		13.78	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.63069	101.29684	0.00000	11.55361	101.93639		14.16	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.72250	103.44926	0.00000	11.64266	104.10207		14.01	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.82352	99.72514	0.00000	11.74078	100.39095		14.62	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.93293	101.74736	0.00000	11.84711	102.42633		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	11.06945	71.03901	0.00000	11.02524	71.26135		11.98	0.00	2,273,248.32	32	4,689.00
R209	On 07/11/2024	Bond Future	0.00	11.15600	69.52878	0.00000	11.11007	69.75625		12.17	0.00	4,727,957.04	68	15,780.00
R209	On 06/02/2025	Bond Future	0.00	11.24505	71.00639	0.00000	11.19748	71.23843		12.02	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R209	On 08/05/2025		Bond Future	0.00	11.34501	69.32387	0.00000	11.29571	69.56045		12.52	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.45522	70.73099	0.00000	11.40412	70.97201		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	237.82232	237.82232	0.00000	237.82782	237.82782		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024		Bond Future	0.00	240.06693	240.06693	0.00000	240.07249	240.07249		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025		Bond Future	0.00	245.22743	245.22743	0.00000	245.23219	245.23219		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	246.97712	246.97712	0.00000	246.98085	246.98085		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.05489	252.05489	0.00000	252.05752	252.05752		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	9.93817	89.08856	0.00000	9.89366	89.28104		8.00	0.00	4,721,693.68	53	23,842.00
R213	On 07/11/2024		Bond Future	0.00	10.00569	87.59306	0.00000	9.95874	87.78996		7.93	0.00	14,540,447.96	166	75,263.00
R213	On 06/02/2025		Bond Future	0.00	10.08299	89.45506	0.00000	10.03360	89.65581		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.17009	87.75159	0.00000	10.11813	87.95610		7.70	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.27427	89.53433	0.00000	10.21947	89.74259		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	11.42936	66.51105	0.00000	11.37010	66.82389		13.51	0.00	1,064,176.80	16	6,879.00
R214	On 07/11/2024		Bond Future	0.00	11.51766	64.74655	0.00000	11.45627	65.06663		13.82	0.00	2,525,115.45	39	21,352.00
R214	On 06/02/2025		Bond Future	0.00	11.60927	66.12281	0.00000	11.54580	66.44945		13.67	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,045.39000	3.04539	0.00000	3,252.86000	3.25286	3,045.390	14.05	0.56	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,631.27000	4.63127	0.00000	4,879.80000	4.87980	4,631.270	14.84	0.69	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	394.04000	0.39404	0.00000	373.43000	0.37343	394.040	16.79	(0.10)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.70482	64.18898	0.00000	11.63925	64.52208		14.37	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.81001	65.49227	0.00000	11.74220	65.83182		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 :											5,181,061,596.42	37,994	1,977,605.00		
Grand Total:											5,181,061,596.42	37,994	1,977,605.00		