

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2024

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	1,010.01500	1,010.01500	0.00000	1,005.26400	1,005.26400		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,033.42700	1,033.42700	0.00000	1,028.56500	1,028.56500		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,055.41400	1,055.41400	0.00000	1,050.44600	1,050.44600		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,077.36200	1,077.36200	0.00000	1,072.28600	1,072.28600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,099.31700	1,099.31700	0.00000	1,094.13200	1,094.13200		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,193.67700	1,193.67700	0.00000	1,186.31100	1,186.31100		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,221.34600	1,221.34600	0.00000	1,213.80800	1,213.80800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,247.33200	1,247.33200	0.00000	1,239.62900	1,239.62900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,273.27100	1,273.27100	0.00000	1,265.40300	1,265.40300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,299.21800	1,299.21800	0.00000	1,291.18400	1,291.18400		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,032.74900	1,032.74900	0.00000	1,026.34600	1,026.34600		0.00	0.00	516,374,500.00	50	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,056.68700	1,056.68700	0.00000	1,050.13600	1,050.13600		0.00	0.00	528,343,500.00	50	125.00
ALBI	On 06/02/2025		Index Future	0.00	1,079.16900	1,079.16900	0.00000	1,072.47500	1,072.47500		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,101.61200	1,101.61200	0.00000	1,094.77400	1,094.77400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,124.06100	1,124.06100	0.00000	1,117.07800	1,117.07800		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	11.56122	80.40818	0.00000	11.67510	79.87723		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.68424	78.49152	0.00000	11.80350	77.94803		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.81429	80.17961	0.00000	11.93916	79.62350		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.95559	78.06130	0.00000	12.08641	77.49235		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.11212	79.66440	0.00000	12.24932	79.08259		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	12.01613	76.80115	0.00000	12.13470	76.12276		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.12698	74.33370	0.00000	12.25036	73.63931		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.23772	75.93160	0.00000	12.36589	75.22140		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.36159	73.25790	0.00000	12.49497	72.53171		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.49328	74.75983	0.00000	12.63206	74.01754		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	1,017.17800	1,017.17800	0.00000	1,010.91900	1,010.91900		0.00	0.00	0.00	0	16.00
GOVI	On 07/11/2024		GOVI	0.00	1,040.75600	1,040.75600	0.00000	1,034.35200	1,034.35200		0.00	0.00	10,407,560.00	1	686.00
GOVI	On 06/02/2025		GOVI	0.00	1,062.90000	1,062.90000	0.00000	1,056.35500	1,056.35500		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,085.00300	1,085.00300	0.00000	1,078.31800	1,078.31800		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,107.11400	1,107.11400	0.00000	1,100.28700	1,100.28700		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	181.34819	181.34819	0.00000	181.41187	181.41187		0.00	0.00	0.00	0	1,130.00
I2025	On 07/11/2024		Bond Future	0.00	185.60041	185.60041	0.00000	185.66531	185.66531		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	131.05637	131.05637	0.00000	130.87760	130.87760		0.00	0.00	0.00	0	1,970.00
I2029	On 07/11/2024		Bond Future	0.00	132.73084	132.73084	0.00000	132.54768	132.54768		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	135.58614	135.58614	0.00000	135.39755	135.39755		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 08/05/2025	Bond Future	0.00	137.00883	137.00883	0.00000	136.81440	136.81440		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.82882	139.82882	0.00000	139.62856	139.62856		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	124.87594	124.87594	0.00000	124.84564	124.84564		0.00	0.00	0.00	0	1,618.00
I2033	On 07/11/2024	Bond Future	0.00	126.30401	126.30401	0.00000	126.27279	126.27279		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.02113	129.02113	0.00000	128.98788	128.98788		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.20592	130.20592	0.00000	130.17023	130.17023		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.88612	132.88612	0.00000	132.84788	132.84788		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	135.16953	135.16953	0.00000	134.44257	134.44257		0.00	0.00	0.00	0	796.00
I2038	On 07/11/2024	Bond Future	0.00	138.33889	138.33889	0.00000	137.59484	137.59484		0.00	0.00	15,217,277.90	110	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.20458	139.20458	0.00000	138.44282	138.44282		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.12944	142.12944	0.00000	141.34984	141.34984		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.90235	142.90235	0.00000	142.10473	142.10473		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	118.56791	118.56791	0.00000	117.78610	117.78610		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	119.15061	119.15061	0.00000	118.35012	118.35012		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.71355	121.71355	0.00000	120.89454	120.89454		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.02871	122.02871	0.00000	121.19095	121.19095		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.53907	124.53907	0.00000	123.68243	123.68243		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	117.66330	117.66330	0.00000	117.08388	117.08388		0.00	0.00	0.00	0	5,700.00
I2050	On 07/11/2024	Bond Future	0.00	120.42224	120.42224	0.00000	119.82914	119.82914		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	120.66097	120.66097	0.00000	120.05357	120.05357		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	123.19603	123.19603	0.00000	122.57426	122.57426		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.33145	123.33145	0.00000	122.69520	122.69520		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	358.92700	358.92700	0.00000	357.80400	357.80400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.34300	367.34300	0.00000	366.19400	366.19400		0.00	0.00	3,673,430.00	1	596.00
IGOV	On 06/02/2025	Index Future	0.00	375.24600	375.24600	0.00000	374.07100	374.07100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.13600	383.13600	0.00000	381.93300	381.93300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.02700	391.02700	0.00000	389.79800	389.79800		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00	
R186	On 01/08/2024	Bond Future	0.00	8.31957	105.91122	0.00000	8.38867	105.76077		1.81	0.00	0	68,896.00	
R186	On 07/11/2024	Bond Future	0.00	8.25909	108.36618	0.00000	8.33808	108.21214		1.87	0.00	670,895,020.38	6,191	124,024.00
R186	On 06/02/2025	Bond Future	0.00	8.20601	105.35688	0.00000	8.29739	105.19837		1.85	0.00	0	0.00	
R186	On 08/05/2025	Bond Future	0.00	8.17432	107.54453	0.00000	8.28225	107.38125		1.61	0.00	0	0.00	
R186	On 07/08/2025	Bond Future	0.00	8.16322	104.41763	0.00000	8.29368	104.24956		1.39	0.00	0	0.00	
R186	On 07/08/2025	Bond Future	9.22 Call	1,615.62000	1.61562	0.00000	1,469.74000	1.46974	1,615.620	1.81	0.76	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	68.62000	0.06862	0.00000	73.23000	0.07323	68.620	1.81	(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	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	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	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	0.00	
R202	On 01/08/2024	Bond Future	0.00	261.86782	261.86782	0.00000	261.90138	261.90138		0.00	0.00	0	435.00	
R202	On 07/11/2024	Bond Future	0.00	268.00800	268.00800	0.00000	268.04214	268.04214		0.00	0.00	0	1,076.00	
R202	On 06/02/2025	Bond Future	0.00	268.57128	268.57128	0.00000	268.60296	268.60296		0.00	0.00	0	0.00	
R202	On 08/05/2025	Bond Future	0.00	274.21462	274.21462	0.00000	274.24333	274.24333		0.00	0.00	0	0.00	
R202	On 07/08/2025	Bond Future	0.00	274.54937	274.54937	0.00000	274.57505	274.57505		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	0.00	
R2030	On 01/08/2024	Bond Future	0.00	9.38541	94.29301	0.00000	9.49191	93.86210		7.12	0.00	0	27,367.00	
R2030	On 01/08/2024	Bond Future	10.21 Call	3,273.53000	3.27353	0.00000	2,842.62000	2.84262	3,273.530	8.15	1.00	5,664,240.00	600	0.00
R2030	On 01/08/2024	Bond Future	10.71 Call	5,189.83000	5.18983	0.00000	4,758.92000	4.75892	5,189.830	8.34	1.00	5,676,144.00	600	0.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000		8.34	0.00	0	600.00	
R2030	On 07/11/2024	Bond Future	0.00	9.42272	96.47865	0.00000	9.53598	96.03768		6.74	0.00	419,875,084.80	4,352	163,656.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,405.37000	3.40537	0.00000	3,044.46000	3.04446	3,405.370	7.19	0.81	0	600.00	
R2030	On 07/11/2024	Bond Future	10.71 Call	5,029.61000	5.02961	0.00000	4,625.41000	4.62541	5,029.610	7.57	0.91	0	600.00	
R2030	On 07/11/2024	Bond Future	11.91 Put	13.55000	0.01355	0.00000	17.01000	0.01701	13.550	8.22	(0.01)	0	600.00	
R2030	On 06/02/2025	Bond Future	0.00	9.46873	94.52091	0.00000	9.58934	94.06948		6.68	0.00	0	0.00	
R2030	On 08/05/2025	Bond Future	0.00	9.54133	96.48323	0.00000	9.67016	96.02113		6.35	0.00	0	0.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	3,847.07000	3.84707	0.00000	3,505.10000	3.50510	3,847.070	6.70	0.70	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	4,850.58000	4.85058	0.00000	4,480.53000	4.48053	4,850.580	6.96	0.77	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	307.24000	0.30724	0.00000	339.91000	0.33991	307.240	7.71	(0.10)	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	186.14000	0.18614	0.00000	206.60000	0.20660	186.140	7.71	(0.06)	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.63400	94.43459	0.00000	9.77214	93.96177		6.28	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	4,209.93000	4.20993	0.00000	3,870.88000	3.87088	4,209.930	6.77	0.69	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	418.57000	0.41857	0.00000	464.01000	0.46401	418.570	7.61	(0.11)	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		10.16575	92.84423	0.00000	10.26319	92.36946		8.77	0.00	0.00	0	52,768.00
R2032	On 01/08/2024	Bond Future	10.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.30	0.00	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	4,468.32000	4.46832	0.00000	3,993.55000	3.99355	4,468.320	11.66	1.00	6,134,400.00	600	0.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,718.80000	6.71880	0.00000	6,244.03000	6.24403	6,718.800	12.73	1.00	6,144,264.00	600	0.00
R2032	On 01/08/2024	Bond Future	11.66	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.84	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		13.57	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		13.57	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.23817	90.82935	0.00000	10.34063	90.34346		8.82	0.00	90,102,715.20	992	105,038.00
R2032	On 07/11/2024	Bond Future	10.60	Put	992.76000	0.99276	0.00000	1,201.20000	1.20120	992.760	9.15	(0.34)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,479.57000	4.47957	0.00000	4,114.02000	4.11402	4,479.570	9.69	0.82	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,432.73000	6.43273	0.00000	6,010.38000	6.01038	6,432.730	10.23	0.91	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,553.00000	6.55300	0.00000	6,128.12000	6.12812	6,553.000	10.26	0.92	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	11.38000	0.01138	0.00000	14.36000	0.01436	11.380	10.92	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	3.54000	0.00354	0.00000	4.55000	0.00455	3.540	10.92	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.31655	92.76103	0.00000	10.42425	92.26376		8.48	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.40985	90.52174	0.00000	10.52325	90.01289		8.73	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.51796	92.36078	0.00000	10.63753	91.84020		9.00	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		10.88589	91.37779	0.00000	10.99875	90.74317		10.64	0.00	20,651,380.54	226	26,091.00
R2035	On 01/08/2024	Bond Future	11.65	Put	0.00000	0.00000	0.00000	0.02000	0.00002		14.65	0.00	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	7,012.41000	7.01241	0.00000	6,377.79000	6.37779	7,012.410	14.65	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		14.65	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		14.65	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		14.65	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		10.97722	88.98178	0.00000	11.09507	88.33229		10.91	0.00	79,015,820.64	888	127,101.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,781.07000	6.78107	0.00000	6,206.75000	6.20675	6,781.070	12.59	0.88	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	62.22000	0.06222	0.00000	77.79000	0.07779	62.220	13.65	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.07448	90.87454	0.00000	11.19752	90.21025		10.71	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.17824	88.24813	0.00000	11.30669	87.56875		11.02	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,232.12000	4.23212	0.00000	3,846.78000	3.84678	4,232.120	11.24	0.59	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,088.15000	1.08815	0.00000	1,227.88000	1.22788	1,088.150	12.59	(0.19)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	652.09000	0.65209	0.00000	742.51000	0.74251	652.090	13.18	(0.12)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.29543	90.04163	0.00000	11.42972	89.34714		11.27	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		11.26595	81.83332	0.00000	11.37396	81.21763		12.24	0.00	0.00	0	71,430.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,639.34000	4.63934	0.00000	4,023.65000	4.02365	4,639.340	16.71	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		16.71	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		16.71	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.35898	83.73021	0.00000	11.47138	83.10015		11.97	0.00	181,610,825.49	2,169	184,112.00
R2037	On 06/02/2025	Bond Future	0.00		11.45584	81.25053	0.00000	11.57281	80.60615		12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.56944	82.93667	0.00000	11.69127	82.27779		12.24	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,798.67000	6.79867	0.00000	6,326.29000	6.32629	6,798.670	13.19	0.73	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,669.77000	9.66977	0.00000	9,126.01000	9.12601	9,669.770	14.11	0.83	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,865.18000	9.86518	0.00000	9,317.81000	9.31781	9,865.180	14.17	0.84	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.69684	80.36108	0.00000	11.82394	79.68761		13.43	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	11.50097	82.24665	0.00000	11.61904	81.52381		13.09	0.00	0.00	0	8,354.00	
R2040	On 01/08/2024			Bond Future	12.28	Call	4,594.63000	4.59463	0.00000	3,871.81000	3.87181	4,594.630	17.77	1.00	7,864,859.60	680	0.00
R2040	On 01/08/2024			Bond Future	12.88	Put	0.00000	0.00000	0.00000	0.00000		17.77	0.00	0.00	680	0.00	
R2040	On 01/08/2024			Bond Future	12.95	Call	8,235.67000	8.23567	0.00000	7,512.83000	7.51283	8,235.670	17.77	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		17.77	0.00	0.00	680	0.00	
R2040	On 07/11/2024			Bond Future	0.00	11.59593	84.15312	0.00000	11.71863	83.41336		12.81	0.00	94,335,647.52	1,121	115,675.00	
R2040	On 07/11/2024			Bond Future	12.10	Call	4,087.27000	4.08727	0.00000	3,559.55000	3.55955	4,087.270	13.40	0.71	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60	Put	544.04000	0.54404	0.00000	658.73000	0.65873	544.040	14.24	(0.16)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15	Put	241.22000	0.24122	0.00000	296.21000	0.29621	241.220	15.13	(0.08)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	11.69403	81.43178	0.00000	11.82151	80.67540		13.34	0.00	0.00	0	14.00	
R2040	On 06/02/2025			Bond Future	11.00	Call	1,313.43000	1.31343	0.00000	1,107.78000	1.10778	1,313.430	12.43	0.30	2,738,052.40	780	780.00
R2040	On 06/02/2025			Bond Future	11.70	Put	3,090.67000	3.09067	0.00000	3,475.79000	3.47579	3,090.670	13.27	(0.48)	(4,406,452.49)	780	780.00
R2040	On 06/02/2025			Bond Future	12.20	Put	1,964.55000	1.96455	0.00000	2,242.25000	2.24225	1,964.550	14.01	(0.34)	(3,120,662.35)	780	780.00
R2040	On 08/05/2025			Bond Future	0.00	11.80739	83.12152	0.00000	11.93995	82.34827		13.18	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025			Bond Future	12.75	Call	7,153.50000	7.15350	0.00000	6,681.15000	6.68115	7,153.500	14.15	0.72	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43	Call	9,895.49000	9.89549	0.00000	9,329.27000	9.32927	9,895.490	15.04	0.82	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50	Call	10,182.83000	10.18283	0.00000	9,608.64000	9.60864	10,182.830	15.14	0.83	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	11.93356	80.29878	0.00000	12.07162	79.50861		14.72	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	11.57593	78.45183	0.00000	11.69387	77.71418		13.94	0.00	0.00	0	72,201.00	
R2044	On 01/08/2024			Bond Future	13.00	Put	0.00000	0.00000	0.00000	0.00000		18.90	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		18.90	0.00	0.00	0	15,000.00	
R2044	On 07/11/2024			Bond Future	0.00	11.66677	80.27033	0.00000	11.78915	79.51547		13.67	0.00	3,612,164.85	45	79,277.00	
R2044	On 07/11/2024			Bond Future	12.00	Put	1,450.02000	1.45002	0.00000	1,711.84000	1.71184	1,450.020	14.12	(0.35)	0.00	0	13,875.00
R2044	On 07/11/2024			Bond Future	12.25	Put	1,026.87000	1.02687	0.00000	1,225.05000	1.22505	1,026.870	14.57	(0.27)	0.00	0	9,540.00
R2044	On 07/11/2024			Bond Future	12.50	Put	721.82000	0.72182	0.00000	868.42000	0.86842	721.820	15.02	(0.20)	0.00	0	11,405.00
R2044	On 06/02/2025			Bond Future	0.00	11.76016	77.59172	0.00000	11.88713	76.81995		14.28	0.00	0.00	0	0.00	
R2044	On 06/02/2025			Bond Future	12.00	Call	3,934.28000	3.93428	0.00000	3,543.68000	3.54368	3,934.280	14.28	0.59	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	12.50	Call	5,880.95000	5.88095	0.00000	5,387.13000	5.38713	5,880.950	15.09	0.72	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	13.75	Put	487.23000	0.48723	0.00000	597.16000	0.59716	487.230	17.12	(0.10)	0.00	0	449.00
R2044	On 08/05/2025			Bond Future	0.00	11.86735	79.20174	0.00000	11.99921	78.41275		14.12	0.00	0.00	0	0.00	
R2044	On 07/08/2025			Bond Future	0.00	11.98612	76.42452	0.00000	12.12324	75.61845		15.81	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	11.46587	81.79426	0.00000	11.58366	81.02839		13.72	0.00	0.00	0	24,851.00	
R2048	On 07/11/2024			Bond Future	0.00	11.55382	79.23963	0.00000	11.67603	78.45595		14.22	0.00	403,884,394.11	5,097	250,570.00	
R2048	On 06/02/2025			Bond Future	0.00	11.64477	80.92516	0.00000	11.77155	80.12391		14.05	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025			Bond Future	0.00	11.73927	78.15546	0.00000	11.87075	77.33639		14.69	0.00	0.00	0	0.00	
R2048	On 07/08/2025			Bond Future	0.00	11.84325	79.74333	0.00000	11.97977	78.90647		15.56	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	11.47591	105.27740	0.00000	11.60886	104.16452		13.84	0.00	0.00	0	0.00	
R2053	On 07/11/2024			Bond Future	0.00	11.56445	101.84600	0.00000	11.70254	100.70729		14.35	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025			Bond Future	0.00	11.65365	104.01175	0.00000	11.79693	102.84760		14.17	0.00	0.00	0	0.00	
R2053	On 08/05/2025			Bond Future	0.00	11.75187	100.30124	0.00000	11.90069	99.11141		14.82	0.00	0.00	0	0.00	
R2053	On 07/08/2025			Bond Future	0.00	11.85832	102.33716	0.00000	12.01298	101.12165		15.69	0.00	0.00	0	0.00	
R2053	On 31/03/2053			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 01/08/2024		Bond Future	0.00	10.99086	71.43493	0.00000	11.10361	70.86787		12.06	0.00	0.00	0	4,689.00
R209	On 07/11/2024		Bond Future	0.00	11.07432	69.93401	0.00000	11.19150	69.35366		12.35	0.00	0.00	0	15,780.00
R209	On 06/02/2025		Bond Future	0.00	11.16015	71.42126	0.00000	11.28180	70.82785		12.19	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.25664	69.74871	0.00000	11.38307	69.14197		12.54	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.36321	71.16577	0.00000	11.49468	70.54565		12.83	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	237.97520	237.97520	0.00000	238.01227	238.01227		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024		Bond Future	0.00	240.22385	240.22385	0.00000	240.26144	240.26144		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025		Bond Future	0.00	245.39140	245.39140	0.00000	245.42709	245.42709		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.14927	247.14927	0.00000	247.18235	247.18235		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.23507	252.23507	0.00000	252.26543	252.26543		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	9.83558	89.53299	0.00000	9.94254	89.06969		8.15	0.00	0.00	0	23,842.00
R213	On 07/11/2024		Bond Future	0.00	9.89743	88.04792	0.00000	10.01030	87.57376		8.09	0.00	8,276,504.48	94	75,185.00
R213	On 06/02/2025		Bond Future	0.00	9.96859	89.92092	0.00000	10.08777	89.43566		7.65	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.04908	88.22880	0.00000	10.17502	87.73222		7.82	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.14597	90.02289	0.00000	10.27937	89.51498		7.87	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	11.36585	66.84642	0.00000	11.48356	66.22694		13.60	0.00	0.00	0	6,879.00
R214	On 07/11/2024		Bond Future	0.00	11.45185	65.08977	0.00000	11.57383	64.45581		14.03	0.00	7,485,323.55	115	21,222.00
R214	On 06/02/2025		Bond Future	0.00	11.54099	66.47430	0.00000	11.66734	65.82618		13.87	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,270.38000	3.27038	0.00000	2,874.15000	2.87415	3,270.380	14.25	0.58	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,900.06000	4.90006	0.00000	4,420.82000	4.42082	4,900.060	15.05	0.71	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	371.16000	0.37116	0.00000	420.43000	0.42043	371.160	17.01	(0.09)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.63397	64.54902	0.00000	11.76482	63.88648		14.42	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.73642	65.86089	0.00000	11.87207	65.18392		15.28	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 :											3,080,455,994.62	28,282	1,974,629.00		
Grand Total:											3,080,455,994.62	28,282	1,974,629.00		