

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2024

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	985.29900	985.29900	0.00000	986.73100	986.73100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,008.38800	1,008.38800	0.00000	1,009.85200	1,009.85200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,030.20700	1,030.20700	0.00000	1,031.70000	1,031.70000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,052.34200	1,052.34200	0.00000	1,053.86400	1,053.86400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,074.56500	1,074.56500	0.00000	1,076.11500	1,076.11500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,158.78400	1,158.78400	0.00000	1,162.00900	1,162.00900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,185.93700	1,185.93700	0.00000	1,189.23600	1,189.23600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,211.59800	1,211.59800	0.00000	1,214.96500	1,214.96500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,237.63000	1,237.63000	0.00000	1,241.06500	1,241.06500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,263.76600	1,263.76600	0.00000	1,267.27000	1,267.27000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,003.76500	1,003.76500	0.00000	1,006.48400	1,006.48400	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,027.28600	1,027.28600	0.00000	1,030.06800	1,030.06800	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,049.51400	1,049.51400	0.00000	1,052.35300	1,052.35300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,072.06400	1,072.06400	0.00000	1,074.96000	1,074.96000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,094.70300	1,094.70300	0.00000	1,097.65800	1,097.65800	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	12.14559	77.73392	0.00000	12.09624	77.95499	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.29212	75.77309	0.00000	12.24044	75.99925	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.44375	77.42914	0.00000	12.38974	77.66003	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.60166	75.30421	0.00000	12.54522	75.53985	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.77515	76.90531	0.00000	12.71611	77.14569	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	12.59683	73.57121	0.00000	12.54239	73.86434	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.72826	71.04593	0.00000	12.67155	71.34589	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.85725	72.59799	0.00000	12.79837	72.90428	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.99626	69.90320	0.00000	12.93504	70.21591	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.14292	71.38714	0.00000	13.07930	71.70621	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	988.78800	988.78800	0.00000	991.40900	991.40900	0.00	0.00	0.00	0	721.00
GOVI	On 07/11/2024		GOVI	0.00	1,011.95800	1,011.95800	0.00000	1,014.63900	1,014.63900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,033.85400	1,033.85400	0.00000	1,036.59000	1,036.59000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,056.06700	1,056.06700	0.00000	1,058.85900	1,058.85900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,078.36900	1,078.36900	0.00000	1,081.21600	1,081.21600	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	181.58139	181.58139	0.00000	181.70560	181.70560	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.88378	185.88378	0.00000	186.01066	186.01066	0.00	0.00	0.00	0	4,870.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.32212	131.32212	0.00000	131.38347	131.38347	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	133.03177	133.03177	0.00000	133.09447	133.09447	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.94030	135.94030	0.00000	136.00396	136.00396	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	137.45687	137.45687	0.00000	137.52130	137.52130		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.38626	140.38626	0.00000	140.45151	140.45151		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	123.77904	123.77904	0.00000	124.06606	124.06606		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.21161	125.21161	0.00000	125.50517	125.50517		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.94925	127.94925	0.00000	128.24887	128.24887		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.19189	129.19189	0.00000	129.49734	129.49734		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	131.94528	131.94528	0.00000	132.25677	132.25677		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	133.46851	133.46851	0.00000	133.32209	133.32209		0.00	0.00	4,804,866.36	36	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.63088	136.63088	0.00000	136.48081	136.48081		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.49983	137.49983	0.00000	137.34594	137.34594		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.48251	140.48251	0.00000	140.32470	140.32470		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.31276	141.31276	0.00000	141.15154	141.15154		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	116.00487	116.00487	0.00000	116.26756	116.26756		0.00	0.00	4,872,204.54	42	12,779.00
I2046	On 07/11/2024	Bond Future	0.00	116.55049	116.55049	0.00000	116.81954	116.81954		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.09853	119.09853	0.00000	119.37305	119.37305		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.43029	119.43029	0.00000	119.71014	119.71014		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.97416	121.97416	0.00000	122.25946	122.25946		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	115.08734	115.08734	0.00000	115.18606	115.18606		0.00	0.00	4,833,668.28	42	11,298.00
I2050	On 07/11/2024	Bond Future	0.00	117.81427	117.81427	0.00000	117.91523	117.91523		0.00	0.00	35,344,281.00	300	4,451.00
I2050	On 06/02/2025	Bond Future	0.00	118.02989	118.02989	0.00000	118.13267	118.13267		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.59023	120.59023	0.00000	120.69486	120.69486		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.74778	120.74778	0.00000	120.85466	120.85466		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	355.10100	355.10100	0.00000	355.35500	355.35500		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	363.51600	363.51600	0.00000	363.77500	363.77500		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	371.46700	371.46700	0.00000	371.73100	371.73100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.53200	379.53200	0.00000	379.80000	379.80000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	387.62800	387.62800	0.00000	387.90100	387.90100		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 19/06/2024	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	8.35000		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	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 21/08/2024	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 18/09/2024	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 16/10/2024	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 20/11/2024	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 18/12/2024	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	8.73873	105.00281	0.00000	8.70747	105.07021		1.86	0.00	0.00	0	89,368.00
R186	On 07/11/2024	Bond Future	0.00	8.72437	107.46305	0.00000	8.68873	107.53187		1.96	0.00	0.00	0	37,087.00
R186	On 06/02/2025	Bond Future	0.00	8.71873	104.47165	0.00000	8.67797	104.54166		1.89	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.72654	106.71281	0.00000	8.67904	106.78399		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.76522	103.64529	0.00000	8.70861	103.71757		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,105.04000	1.10504	0.00000	1,151.25000	1.15125	1,105.040	1.81	0.62	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	175.10000	0.17510	0.00000	164.00000	0.16400	175.100	1.81	(0.17)	0.00	0	1,983.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.43064	261.43064	0.00000	261.84318	261.84318		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	267.62521	267.62521	0.00000	268.04700	268.04700		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.25655	268.25655	0.00000	268.68741	268.68741		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.07610	274.07610	0.00000	274.51539	274.51539		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.58140	274.58140	0.00000	275.02977	275.02977		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	9.95925	91.99979	0.00000	9.92941	92.11732		7.12	0.00	12,971,970.39	141	121,875.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,364.19000	1.36419	0.00000	1,458.24000	1.45824	1,364.190	7.43	0.70	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,980.49000	2.98049	0.00000	3,093.80000	3.09380	2,980.490	8.17	0.92	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	10.61000	0.01061	0.00000	10.41000	0.01041	10.610	9.01	(0.01)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.02698	94.15519	0.00000	9.99527	94.27535		6.80	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,902.58000	1.90258	0.00000	1,978.77000	1.97877	1,902.580	6.92	0.58	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,178.51000	3.17851	0.00000	3,273.51000	3.27351	3,178.510	7.27	0.74	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	120.93000	0.12093	0.00000	115.99000	0.11599	120.930	8.26	(0.06)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.10176	92.18103	0.00000	10.06814	92.30349		6.76	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.19762	94.15800	0.00000	10.16188	94.28280		6.50	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,459.18000	2.45918	0.00000	2,530.68000	2.53068	2,459.180	6.54	0.54	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,275.55000	3.27555	0.00000	3,357.80000	3.35780	3,275.550	6.79	0.63	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	682.02000	0.68202	0.00000	662.29000	0.66229	682.020	7.63	(0.18)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	501.95000	0.50195	0.00000	487.24000	0.48724	501.950	7.91	(0.14)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.31542	92.13036	0.00000	10.27730	92.25742		6.41	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	2,739.34000	2.73934	0.00000	2,812.61000	2.81261	2,739.340	6.40	0.55	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	817.33000	0.81733	0.00000	795.31000	0.79531	817.330	7.53	(0.20)	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		10.71050	90.23074	0.00000	10.66571	90.44192		8.78	0.00	180,461,480.00	2,000	97,799.00
R2032	On 01/08/2024	Bond Future	10.95	Put	567.04000	0.56704	0.00000	515.94000	0.51594	567.040	10.05	(0.33)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,242.85000	2.24285	0.00000	2,419.13000	2.41913	2,242.850	10.47	0.76	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	3,764.82000	3.76482	0.00000	3,963.65000	3.96365	3,764.820	11.45	0.90	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,216.14000	4.21614	0.00000	4,418.37000	4.41837	4,216.140	11.69	0.92	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	97.14000	0.09714	0.00000	89.42000	0.08942	97.140	11.80	(0.07)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	17.26000	0.01726	0.00000	16.35000	0.01635	17.260	13.21	(0.01)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	8.98000	0.00898	0.00000	8.61000	0.00861	8.980	13.62	(0.01)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.80622	88.17735	0.00000	10.75913	88.39336		8.91	0.00	0.00	0	52,889.00
R2032	On 07/11/2024	Bond Future	11.11	Call	2,680.57000	2.68057	0.00000	2,824.12000	2.82412	2,680.570	9.26	0.62	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,280.98000	4.28098	0.00000	4,454.89000	4.45489	4,280.980	9.80	0.77	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	4,384.66000	4.38466	0.00000	4,560.00000	4.56000	4,384.660	9.83	0.78	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	106.49000	0.10649	0.00000	99.33000	0.09933	106.490	11.05	(0.04)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	47.49000	0.04749	0.00000	44.10000	0.04410	47.490	11.05	(0.02)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.90558	90.08378	0.00000	10.85622	90.30418		8.64	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.01475	87.84936	0.00000	10.96295	88.07421		9.04	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.13899	89.69831	0.00000	11.08457	89.92756		8.90	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		11.36317	88.73669	0.00000	11.31348	89.00649		10.69	0.00	0.00	0	67,611.00
R2035	On 01/08/2024	Bond Future	11.65	Put	496.95000	0.49695	0.00000	439.60000	0.43960	496.950	10.91	(0.28)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	4,455.99000	4.45599	0.00000	4,715.42000	4.71542	4,455.990	11.73	0.94	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	3.16000	0.00316	0.00000	2.86000	0.00286	3.160	12.93	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	2.80000	0.00280	0.00000	2.53000	0.00253	2.800	12.98	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	1.70000	0.00170	0.00000	1.55000	0.00155	1.700	13.14	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.47166	86.30071	0.00000	11.41978	86.57668		11.05	0.00	0.00	0	85,743.00
R2035	On 07/11/2024	Bond Future	12.20	Call	4,723.33000	4.72333	0.00000	4,938.38000	4.93838	4,723.330	12.03	0.75	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	277.58000	0.27758	0.00000	258.86000	0.25886	277.580	13.43	(0.09)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.58427	88.16682	0.00000	11.53020	88.44849		10.87	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.69820	85.54226	0.00000	11.64189	85.82969		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,994.36000	2.99436	0.00000	3,135.96000	3.13596	2,994.360	11.29	0.47	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,871.50000	1.87150	0.00000	1,796.26000	1.79626	1,871.500	12.56	(0.29)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	1,217.30000	1.21730	0.00000	1,166.22000	1.16622	1,217.300	13.25	(0.20)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.82568	87.34308	0.00000	11.76695	87.63626		11.44	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		11.76775	79.02833	0.00000	11.71318	79.32661		12.30	0.00	16,200,807.65	205	186,168.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,264.28000	2.26428	0.00000	2,506.71000	2.50671	2,264.280	12.49	0.75	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	10.92000	0.01092	0.00000	9.50000	0.00950	10.920	14.28	(0.01)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.80000	0.00080	0.00000	0.72000	0.00072	0.800	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.87767	80.87980	0.00000	11.82086	81.18497		12.11	0.00	0.00	0	16,440.00
R2037	On 06/02/2025	Bond Future	0.00		11.98972	78.36777	0.00000	11.93069	78.67926		12.59	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.11438	80.04784	0.00000	12.05301	80.36577		12.79	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,011.22000	5.01122	0.00000	5,214.54000	5.21454	5,011.220	13.13	0.61	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	7,524.20000	7.52420	0.00000	7,766.64000	7.76664	7,524.200	14.02	0.74	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	7,700.08000	7.70008	0.00000	7,944.66000	7.94466	7,700.080	14.08	0.75	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.25318	77.47138	0.00000	12.18928	77.79572		13.46	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	12.00330	79.23762	0.00000	11.94876	79.55605	13.08	0.00	106,178,410.80	1,340	36,860.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	2,136.98000	2.13698	0.00000	2,384.92000	2.38492	2,136.980	13.14	0.71	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	81.78000	0.08178	0.00000	70.43000	0.07043	81.780	14.24	(0.06)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	5,290.64000	5.29064	0.00000	5,600.22000	5.60022	5,290.640	14.37	0.95	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	8.98000	0.00898	0.00000	7.84000	0.00784	8.980	15.31	(0.01)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.11469	81.09403	0.00000	12.05800	81.41972	12.90	0.00	0.00	0	95,017.00	
R2040	On 07/11/2024		Bond Future	12.10 Call	2,385.43000	2.38543	0.00000	2,564.28000	2.56428	2,385.430	12.67	0.51	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	1,409.82000	1.40982	0.00000	1,317.08000	1.31708	1,409.820	13.47	(0.32)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	745.70000	0.74570	0.00000	693.30000	0.69330	745.700	14.39	(0.19)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	12.22765	78.33593	0.00000	12.16880	78.66843	13.46	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	12.35203	80.01513	0.00000	12.29091	80.35457	13.70	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	5,228.69000	5.22869	0.00000	5,443.84000	5.44384	5,228.690	14.00	0.61	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	7,618.43000	7.61843	0.00000	7,872.41000	7.87241	7,618.430	14.88	0.73	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	7,875.58000	7.87558	0.00000	8,132.88000	8.13288	7,875.580	14.97	0.74	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.48962	77.18703	0.00000	12.42607	77.53327	14.50	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	12.07678	75.39616	0.00000	12.02222	75.71943	13.88	0.00	445,591,305.60	5,910	122,533.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	73.32000	0.07332	0.00000	63.24000	0.06324	73.320	15.34	(0.05)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	30.42000	0.03042	0.00000	26.33000	0.02633	30.420	15.82	(0.02)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	12.18354	77.16255	0.00000	12.12689	77.49322	13.71	0.00	0.00	0	216.00	
R2044	On 07/11/2024		Bond Future	12.50 Put	1,745.78000	1.74578	0.00000	1,635.08000	1.63508	1,745.780	14.14	(0.37)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	12.29139	74.44472	0.00000	12.23263	74.78240	14.35	0.00	0.00	0	0.00	
R2044	On 06/02/2025		Bond Future	12.00 Call	2,396.70000	2.39670	0.00000	2,553.99000	2.55399	2,396.700	13.65	0.44	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	3,896.39000	3.89639	0.00000	4,101.91000	4.10191	3,896.390	14.35	0.58	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	972.03000	0.97203	0.00000	918.51000	0.91851	972.030	16.34	(0.18)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	12.40950	76.04047	0.00000	12.34856	76.38510	14.60	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	12.53964	73.25392	0.00000	12.47633	73.60555	15.48	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	11.97251	78.59018	0.00000	11.91782	78.92497	13.57	0.00	0.00	0	194,899.00	
R2048	On 07/11/2024		Bond Future	0.00	12.07673	75.98007	0.00000	12.01992	76.32260	14.19	0.00	0.00	0	71,084.00	
R2048	On 06/02/2025		Bond Future	0.00	12.18254	77.62297	0.00000	12.12363	77.97265	14.02	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	12.28787	74.83554	0.00000	12.22683	75.19250	14.84	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	12.40305	76.41041	0.00000	12.33973	76.77458	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	11.99419	101.06116	0.00000	11.92433	101.61071	13.64	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.10003	97.55669	0.00000	12.02737	98.11893	14.27	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025		Bond Future	0.00	12.20472	99.66554	0.00000	12.12933	100.23963	14.09	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	12.31509	95.93125	0.00000	12.23682	96.51737	14.70	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	12.43384	97.94853	0.00000	12.35254	98.54664	14.32	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	11.46166	69.10834	0.00000	11.41201	69.34864	12.12	0.00	0.00	0	11,452.00	
R209	On 07/11/2024		Bond Future	0.00	11.56012	67.57037	0.00000	11.50852	67.81619	12.52	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	11.65892	69.03126	0.00000	11.60542	69.28224	12.36	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	11.76426	67.35537	0.00000	11.70877	67.61152	13.15	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	11.87945	68.77306	0.00000	11.82188	69.03433	13.12	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	

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/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		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	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	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	0.00
R210	On 01/08/2024		Bond Future	0.00	238.36720	238.36720	0.00000	237.91829	237.91829		0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	240.67579	240.67579	0.00000	240.21605	240.21605		0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.93752	245.93752	0.00000	245.46703	245.46703		0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.85984	247.85984	0.00000	247.37780	247.37780		0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	253.14091	253.14091	0.00000	252.64766	252.64766		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	0.00
R213	On 01/08/2024		Bond Future	0.00	10.40080	87.11925	0.00000	10.36090	87.28687		8.13	0.00	0	29,996.00
R213	On 07/11/2024		Bond Future	0.00	10.48871	85.59928	0.00000	10.44663	85.77069		8.16	0.00	0	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.58412	87.45037	0.00000	10.53982	87.62525		7.86	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.68285	85.76499	0.00000	10.63622	85.94331		8.10	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.79884	87.57161	0.00000	10.74963	87.75338		7.85	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	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	0.00
R214	On 01/08/2024		Bond Future	0.00	11.86645	64.27370	0.00000	11.81177	64.54698		13.56	0.00	161	13,733.00
R214	On 07/11/2024		Bond Future	0.00	11.96767	62.47279	0.00000	11.91097	62.75240		14.11	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.07048	63.82370	0.00000	12.01179	64.10916		13.96	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	1,933.42000	1.93342	0.00000	2,063.36000	2.06336	1,933.420	13.28	0.43	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,185.24000	3.18524	0.00000	3,356.78000	3.35678	3,185.240	13.96	0.57	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	730.36000	0.73036	0.00000	689.23000	0.68923	730.360	16.09	(0.16)	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.17303	61.88537	0.00000	12.11233	62.17676		14.99	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.28521	63.18814	0.00000	12.22237	63.48544		15.00	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	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	0.00
Total for Derivatives :											821,607,060.32	10,177	1,729,260.00	
Grand Total:											821,607,060.32	10,177	1,729,260.00	