

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2024

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	991.21100	991.21100	0.00000	985.29900	985.29900		0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,014.44000	1,014.44000	0.00000	1,008.38800	1,008.38800		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,036.39200	1,036.39200	0.00000	1,030.20700	1,030.20700		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,058.66300	1,058.66300	0.00000	1,052.34200	1,052.34200		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,081.02400	1,081.02400	0.00000	1,074.56500	1,074.56500		0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,169.19800	1,169.19800	0.00000	1,158.78400	1,158.78400		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,196.59700	1,196.59700	0.00000	1,185.93700	1,185.93700		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,222.49200	1,222.49200	0.00000	1,211.59800	1,211.59800		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,248.76200	1,248.76200	0.00000	1,237.63000	1,237.63000		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,275.13800	1,275.13800	0.00000	1,263.76600	1,263.76600		0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,011.88300	1,011.88300	0.00000	1,003.76500	1,003.76500		0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,035.59600	1,035.59600	0.00000	1,027.28600	1,027.28600		0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,058.00600	1,058.00600	0.00000	1,049.51400	1,049.51400		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,080.74200	1,080.74200	0.00000	1,072.06400	1,072.06400		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,103.56900	1,103.56900	0.00000	1,094.70300	1,094.70300		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	0.00
ES33	On 01/08/2024		Bond Future	0.00	11.97907	78.48335	0.00000	12.14559	77.73392		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.11756	76.54065	0.00000	12.29212	75.77309		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.26101	78.21418	0.00000	12.44375	77.42914		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.41032	76.10708	0.00000	12.60166	75.30421		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.57455	77.72622	0.00000	12.77515	76.90531		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	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	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.45624	74.33221	0.00000	12.59683	73.57121		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.58172	71.82524	0.00000	12.72826	71.04593		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.70488	73.39504	0.00000	12.85725	72.59799		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.83761	70.71825	0.00000	12.99626	69.90320		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.97775	72.22044	0.00000	13.14292	71.38714		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	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	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	0.00
GOVI	On 01/08/2024		GOVI	0.00	996.77100	996.77100	0.00000	988.78800	988.78800		0.00	0.00	0	721.00
GOVI	On 07/11/2024		GOVI	0.00	1,020.13000	1,020.13000	0.00000	1,011.95800	1,011.95800		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,042.20600	1,042.20600	0.00000	1,033.85400	1,033.85400		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,064.60100	1,064.60100	0.00000	1,056.06700	1,056.06700		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,087.08700	1,087.08700	0.00000	1,078.36900	1,078.36900		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	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.57526	181.57526	0.00000	181.58139	181.58139		0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.87834	185.87834	0.00000	185.88378	185.88378		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	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.57254	131.57254	0.00000	131.32212	131.32212		0.00	231,830,815.48	1,762	9,550.00
I2029	On 07/11/2024		Bond Future	0.00	133.28872	133.28872	0.00000	133.03177	133.03177		0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.20406	136.20406	0.00000	135.94030	135.94030		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
I2029	On 08/05/2025	Bond Future	0.00		137.72754	137.72754	0.00000	137.45687	137.45687		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.66423	140.66423	0.00000	140.38626	140.38626		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	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	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	0.00
I2033	On 01/08/2024	Bond Future	0.00		124.05741	124.05741	0.00000	123.77904	123.77904		0.00	42,179,519.40	340	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		125.49715	125.49715	0.00000	125.21161	125.21161		0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.24213	128.24213	0.00000	127.94925	127.94925		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		129.49240	129.49240	0.00000	129.19189	129.19189		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		132.25354	132.25354	0.00000	131.94528	131.94528		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	0.00
I2038	On 01/08/2024	Bond Future	0.00		133.61129	133.61129	0.00000	133.46851	133.46851		0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		136.77766	136.77766	0.00000	136.63088	136.63088		0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		137.65094	137.65094	0.00000	137.49983	137.49983		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		140.63825	140.63825	0.00000	140.48251	140.48251		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		141.47310	141.47310	0.00000	141.31276	141.31276		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	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	0.00
I2046	On 01/08/2024	Bond Future	0.00		116.43540	116.43540	0.00000	116.00487	116.00487		0.00	0.00	0	12,779.00
I2046	On 07/11/2024	Bond Future	0.00		116.99198	116.99198	0.00000	116.55049	116.55049		0.00	152,908,517.86	1,307	6,229.00
I2046	On 06/02/2025	Bond Future	0.00		119.55062	119.55062	0.00000	119.09853	119.09853		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.89323	119.89323	0.00000	119.43029	119.43029		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		122.44828	122.44828	0.00000	121.97416	121.97416		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	0.00
I2050	On 01/08/2024	Bond Future	0.00		115.56848	115.56848	0.00000	115.08734	115.08734		0.00	4,969,444.64	43	11,298.00
I2050	On 07/11/2024	Bond Future	0.00		118.30722	118.30722	0.00000	117.81427	117.81427		0.00	0.00	0	4,451.00
I2050	On 06/02/2025	Bond Future	0.00		118.53464	118.53464	0.00000	118.02989	118.02989		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		121.10721	121.10721	0.00000	120.59023	120.59023		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		121.27685	121.27685	0.00000	120.74778	120.74778		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	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	0.00
IGOV	On 01/08/2024	Index Future	0.00		355.73000	355.73000	0.00000	355.10100	355.10100		0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00		364.16000	364.16000	0.00000	363.51600	363.51600		0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		372.12600	372.12600	0.00000	371.46700	371.46700		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		380.20700	380.20700	0.00000	379.53200	379.53200		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		388.31900	388.31900	0.00000	387.62800	387.62800		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	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	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	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	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	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	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	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	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	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	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	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	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	0.00000		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	0.00000		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	8.60911	105.28264	0.00000	8.73873	105.00281			1.86	0.00	2,002,896,943.36	19,024	85,843.00
R186	On 07/11/2024	Bond Future	0.00	8.57604	107.74986	0.00000	8.72437	107.46305			1.96	0.00	1,630,686,381.24	15,134	34,810.00
R186	On 06/02/2025	Bond Future	0.00	8.54785	104.76557	0.00000	8.71873	104.47165			1.89	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.52583	107.01405	0.00000	8.72654	106.71281			1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.52375	103.95410	0.00000	8.76522	103.64529			1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,304.54000	1.30454	0.00000	1,105.04000	1.10504	1,304.540		1.81	0.68	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	129.00000	0.12900	0.00000	175.10000	0.17510	129.000		1.81	(0.13)	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	260.80756	260.80756	0.00000	261.43064	261.43064			0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	266.98844	266.98844	0.00000	267.62521	267.62521			0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	267.60830	267.60830	0.00000	268.25655	268.25655			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.41636	273.41636	0.00000	274.07610	274.07610			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	273.91025	273.91025	0.00000	274.58140	274.58140			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	9.81936	92.55239	0.00000	9.95925	91.99979			7.12	0.00	2,536,861,009.90	27,410	98,477.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,765.08000	1.76508	0.00000	1,364.19000	1.36419	1,765.080		7.43	0.79	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,492.50000	3.49250	0.00000	2,980.49000	2.98049	3,492.500		8.17	0.95	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	4.63000	0.00463	0.00000	10.61000	0.01061	4.630		9.01	(0.01)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.87807	94.72114	0.00000	10.02698	94.15519			6.80	0.00	2,596,306,447.40	27,410	64,326.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,240.72000	2.24072	0.00000	1,902.58000	1.90258	2,240.720		6.92	0.64	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,607.41000	3.60741	0.00000	3,178.51000	3.17851	3,607.410		7.27	0.79	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	89.18000	0.08918	0.00000	120.93000	0.12093	89.180		8.26	(0.05)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.94328	92.76004	0.00000	10.10176	92.18103			6.76	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.02849	94.75041	0.00000	10.19762	94.15800			6.50	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,787.39000	2.78739	0.00000	2,459.18000	2.45918	2,787.390		6.54	0.58	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,654.25000	3.65425	0.00000	3,275.55000	3.27555	3,654.250		6.79	0.66	0.00	0	2,280.00

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 08/05/2025	Bond Future	11.86 Put	577.85000	0.57785	0.00000	682.02000	0.68202	577.850	7.63	(0.16)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	422.76000	0.42276	0.00000	501.95000	0.50195	422.760	7.91	(0.12)	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	10.13418	92.73639	0.00000	10.31542	92.13036	6.41	0.00	0.00	0	0.00		
R2030	On 07/08/2025	Bond Future	10.48 Call	3,080.49000	3.08049	0.00000	2,739.34000	2.73934	3,080.490	6.40	0.59	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	703.52000	0.70352	0.00000	817.33000	0.81733	703.520	7.53	(0.17)	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	10.57059	90.89257	0.00000	10.71050	90.23074	8.78	0.00	1,469,732,856.90	16,170	84,333.00		
R2032	On 01/08/2024	Bond Future	10.95 Put	365.71000	0.36571	0.00000	567.04000	0.56704	365.710	10.05	(0.24)	0.00	0	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	2,758.03000	2.75803	0.00000	2,242.85000	2.24285	2,758.030	10.47	0.83	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50 Call	4,363.77000	4.36377	0.00000	3,764.82000	3.76482	4,363.770	11.45	0.93	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	4,829.48000	4.82948	0.00000	4,216.14000	4.21614	4,829.480	11.69	0.95	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	54.10000	0.05410	0.00000	97.14000	0.09714	54.100	11.80	(0.04)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	8.61000	0.00861	0.00000	17.26000	0.01726	8.610	13.21	(0.01)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	4.31000	0.00431	0.00000	8.98000	0.00898	4.310	13.62	0.00	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	10.65897	88.85508	0.00000	10.80622	88.17735	8.91	0.00	1,436,786,643.60	16,170	55,632.00		
R2032	On 07/11/2024	Bond Future	11.11 Call	3,113.92000	3.11392	0.00000	2,680.57000	2.68057	3,113.920	9.26	0.68	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	4,811.55000	4.81155	0.00000	4,280.98000	4.28098	4,811.550	9.80	0.81	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	4,919.93000	4.91993	0.00000	4,384.66000	4.38466	4,919.930	9.83	0.82	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	78.42000	0.07842	0.00000	106.49000	0.10649	78.420	11.05	(0.03)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	33.77000	0.03377	0.00000	47.49000	0.04749	33.770	11.05	(0.02)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.75088	90.77695	0.00000	10.90558	90.08378	8.64	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	0.00	10.85201	88.55825	0.00000	11.01475	87.84936	9.04	0.00	0.00	0	0.00		
R2032	On 07/08/2025	Bond Future	0.00	10.96753	90.42323	0.00000	11.13899	89.69831	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	11.19796	89.63833	0.00000	11.36317	88.73669	10.69	0.00	1,594,665,890.70	17,790	72,902.00		
R2035	On 01/08/2024	Bond Future	11.65 Put	275.17000	0.27517	0.00000	496.95000	0.49695	275.170	10.91	(0.18)	0.00	0	9,500.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	5,310.56000	5.31056	0.00000	4,455.99000	4.45599	5,310.560	11.73	0.97	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	1.03000	0.00103	0.00000	3.16000	0.00316	1.030	12.93	0.00	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	0.90000	0.00090	0.00000	2.80000	0.00280	0.900	12.98	0.00	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20 Put	0.53000	0.00053	0.00000	1.70000	0.00170	0.530	13.14	0.00	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	11.29901	87.22389	0.00000	11.47166	86.30071	11.05	0.00	1,401,687,912.30	16,070	101,813.00		
R2035	On 07/11/2024	Bond Future	12.20 Call	5,425.49000	5.42549	0.00000	4,723.33000	4.72333	5,425.490	12.03	0.79	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	204.41000	0.20441	0.00000	277.58000	0.27758	204.410	13.43	(0.07)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	11.40404	89.11075	0.00000	11.58427	88.16682	10.87	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	0.00	11.51017	86.50730	0.00000	11.69820	85.54226	11.55	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	11.46 Call	3,459.31000	3.45931	0.00000	2,994.36000	2.99436	3,459.310	11.29	0.51	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	1,606.66000	1.60666	0.00000	1,871.50000	1.87150	1,606.660	12.56	(0.25)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	1,034.39000	1.03439	0.00000	1,217.30000	1.21730	1,034.390	13.25	(0.17)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	11.62918	88.32955	0.00000	11.82568	87.34308	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	11.61731	79.85458	0.00000	11.76775	79.02833	12.30	0.00	782,495,029.42	9,799	186,050.00		
R2037	On 01/08/2024	Bond Future	12.11 Call	2,907.51000	2.90751	0.00000	2,264.28000	2.26428	2,907.510	12.49	0.84	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	4.33000	0.00433	0.00000	10.92000	0.01092	4.330	14.28	0.00	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	0.26000	0.00026	0.00000	0.80000	0.00080	0.260	15.33	0.00	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	11.72096	81.72575	0.00000	11.87767	80.87980	12.11	0.00	791,105,260.00	9,680	26,120.00		

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
R2037	On 06/02/2025	Bond Future	0.00	11.82662	79.23275	0.00000	11.98972	78.36777		12.59	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	11.94454	80.93223	0.00000	12.11438	80.04784		12.79	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	5,564.15000	5.56415	0.00000	5,011.22000	5.01122	5,564.150	13.13	0.65	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	8,186.29000	8.18629	0.00000	7,524.20000	7.52420	8,186.290	14.02	0.77	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	8,368.19000	8.36819	0.00000	7,700.08000	7.70008	8,368.190	14.08	0.77	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	12.07601	78.37540	0.00000	12.25318	77.47138		13.46	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	11.85791	80.09089	0.00000	12.00330	79.23762		13.08	0.00	455,236,618.76	5,684	35,372.00
R2040	On 01/08/2024	Bond Future	12.28 Call	2,768.53000	2.76853	0.00000	2,136.98000	2.13698	2,768.530	13.14	0.80	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	39.57000	0.03957	0.00000	81.78000	0.08178	39.570	14.24	(0.03)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	6,110.16000	6.11016	0.00000	5,290.64000	5.29064	6,110.160	14.37	0.98	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48 Put	3.58000	0.00358	0.00000	8.98000	0.00898	3.580	15.31	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	11.96344	81.96760	0.00000	12.11469	81.09403		12.90	0.00	464,756,292.00	5,670	92,146.00
R2040	On 07/11/2024	Bond Future	12.10 Call	2,845.84000	2.84584	0.00000	2,385.43000	2.38543	2,845.840	12.67	0.57	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	1,141.59000	1.14159	0.00000	1,409.82000	1.40982	1,141.590	13.47	(0.27)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	588.63000	0.58863	0.00000	745.70000	0.74570	588.630	14.39	(0.16)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	12.07042	79.22913	0.00000	12.22765	78.33593		13.46	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	12.18852	80.92833	0.00000	12.35203	80.01513		13.70	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	5,793.68000	5.79368	0.00000	5,228.69000	5.22869	5,793.680	14.00	0.64	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	8,288.16000	8.28816	0.00000	7,618.43000	7.61843	8,288.160	14.88	0.75	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	8,554.35000	8.55435	0.00000	7,875.58000	7.87558	8,554.350	14.97	0.76	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	12.31928	78.12047	0.00000	12.48962	77.18703		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	11.93159	76.26151	0.00000	12.07678	75.39616		13.88	0.00	35,842,909.70	470	122,063.00
R2044	On 01/08/2024	Bond Future	13.00 Put	35.21000	0.03521	0.00000	73.32000	0.07332	35.210	15.34	(0.03)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	13.49000	0.01349	0.00000	30.42000	0.03042	13.490	15.82	(0.01)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	12.03268	78.04848	0.00000	12.18354	77.16255		13.71	0.00	36,682,785.60	470	470.00
R2044	On 07/11/2024	Bond Future	12.50 Put	1,428.83000	1.42883	0.00000	1,745.78000	1.74578	1,428.830	14.14	(0.32)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	12.13475	75.35054	0.00000	12.29139	74.44472		14.35	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	2,805.10000	2.80510	0.00000	2,396.70000	2.39670	2,805.100	13.65	0.48	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	4,432.67000	4.43267	0.00000	3,896.39000	3.89639	4,432.670	14.35	0.62	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	815.43000	0.81543	0.00000	972.03000	0.97203	815.430	16.34	(0.15)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	12.24680	76.96651	0.00000	12.40950	76.04047		14.60	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	12.37034	74.20046	0.00000	12.53964	73.25392		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	11.82278	79.51301	0.00000	11.97251	78.59018		13.57	0.00	10,851,140,474.70	136,470	58,429.00
R2048	On 07/11/2024	Bond Future	0.00	11.92113	76.92483	0.00000	12.07673	75.98007		14.19	0.00	10,491,392,939.55	136,385	207,469.00
R2048	On 06/02/2025	Bond Future	0.00	12.02099	78.58882	0.00000	12.18254	77.62297		14.02	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	12.12027	75.82294	0.00000	12.28787	74.83554		14.84	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	12.22892	77.41959	0.00000	12.40305	76.41041		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	11.83919	102.28818	0.00000	11.99419	101.06116		13.64	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.93875	98.81283	0.00000	12.10003	97.55669		14.27	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	12.03721	100.94973	0.00000	12.20472	99.66554		14.09	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	12.14099	97.24406	0.00000	12.31509	95.93125		14.70	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
R2053	On 07/08/2025	Bond Future	0.00	12.25277	99.29021	0.00000	12.43384	97.94853		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	11.29682	69.91069	0.00000	11.46166	69.10834		12.12	0.00	0.00	0	11,452.00
R209	On 07/11/2024	Bond Future	0.00	11.38869	68.39180	0.00000	11.56012	67.57037		12.52	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	11.48095	69.87109	0.00000	11.65892	69.03126		12.36	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.57939	68.21391	0.00000	11.76426	67.35537		13.15	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.68729	69.65053	0.00000	11.87945	68.77306		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
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	238.43079	238.43079	0.00000	238.36720	238.36720		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024	Bond Future	0.00	240.74188	240.74188	0.00000	240.67579	240.67579		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.00727	246.00727	0.00000	245.93752	245.93752		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.93327	247.93327	0.00000	247.85984	247.85984		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.21870	253.21870	0.00000	253.14091	253.14091		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	10.26120	87.70754	0.00000	10.40080	87.11925		8.13	0.00	0.00	0	29,996.00
R213	On 07/11/2024	Bond Future	0.00	10.34128	86.20172	0.00000	10.48871	85.59928		8.16	0.00	0.00	0	63,579.00
R213	On 06/02/2025	Bond Future	0.00	10.42852	88.06660	0.00000	10.58412	87.45037		7.86	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.51857	86.39528	0.00000	10.68285	85.76499		8.10	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.62492	88.21621	0.00000	10.79884	87.57161		7.85	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	11.72701	64.97427	0.00000	11.86645	64.27370		13.56	0.00	0.00	0	13,733.00
R214	On 07/11/2024	Bond Future	0.00	11.82300	63.19008	0.00000	11.96767	62.47279		14.11	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	11.92055	64.55700	0.00000	12.07048	63.82370		13.96	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,255.77000	2.25577	0.00000	1,933.42000	1.93342	2,255.770	13.28	0.47	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	3,613.17000	3.61317	0.00000	3,185.24000	3.18524	3,613.170	13.96	0.61	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	614.27000	0.61427	0.00000	730.36000	0.73036	614.270	16.09	(0.14)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	12.01774	62.63509	0.00000	12.17303	61.88537		14.99	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.12418	63.95442	0.00000	12.28521	63.18814		15.00	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 :											39,010,164,692.51	463,258	1,741,067.00	
Grand Total:											39,010,164,692.51	463,258	1,741,067.00	