

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2024

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	992.62800	992.62800	0.00000	991.21100	991.21100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,015.89100	1,015.89100	0.00000	1,014.44000	1,014.44000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,037.87800	1,037.87800	0.00000	1,036.39200	1,036.39200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,060.18400	1,060.18400	0.00000	1,058.66300	1,058.66300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,082.58100	1,082.58100	0.00000	1,081.02400	1,081.02400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,172.08200	1,172.08200	0.00000	1,169.19800	1,169.19800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,199.55000	1,199.55000	0.00000	1,196.59700	1,196.59700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,225.51200	1,225.51200	0.00000	1,222.49200	1,222.49200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,251.85100	1,251.85100	0.00000	1,248.76200	1,248.76200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,278.29600	1,278.29600	0.00000	1,275.13800	1,275.13800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,014.46200	1,014.46200	0.00000	1,011.88300	1,011.88300	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,038.23700	1,038.23700	0.00000	1,035.59600	1,035.59600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,060.70800	1,060.70800	0.00000	1,058.00600	1,058.00600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,083.50400	1,083.50400	0.00000	1,080.74200	1,080.74200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,106.39300	1,106.39300	0.00000	1,103.56900	1,103.56900	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	11.94731	78.62742	0.00000	11.97907	78.48335	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.08426	76.68826	0.00000	12.11756	76.54065	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.22613	78.36526	0.00000	12.26101	78.21418	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.37379	76.26166	0.00000	12.41032	76.10708	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.53622	77.88443	0.00000	12.57455	77.72622	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	12.39935	74.64388	0.00000	12.45624	74.33221	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.52244	72.14444	0.00000	12.58172	71.82524	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.64328	73.72142	0.00000	12.70488	73.39504	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.77349	71.05203	0.00000	12.83761	70.71825	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.91104	72.56159	0.00000	12.97775	72.22044	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	999.30000	999.30000	0.00000	996.77100	996.77100	0.00	0.00	59,958,000.00	6	715.00
GOVI	On 07/11/2024		GOVI	0.00	1,022.71900	1,022.71900	0.00000	1,020.13000	1,020.13000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,044.85400	1,044.85400	0.00000	1,042.20600	1,042.20600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,067.30900	1,067.30900	0.00000	1,064.60100	1,064.60100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,089.85600	1,089.85600	0.00000	1,087.08700	1,087.08700	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	181.52354	181.52354	0.00000	181.57526	181.57526	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.82569	185.82569	0.00000	185.87834	185.87834	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	131.25076	131.25076	0.00000	131.57254	131.57254	0.00	0.00	0.00	0	9,550.00
I2029	On 07/11/2024		Bond Future	0.00	132.95956	132.95956	0.00000	133.28872	133.28872	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.86806	135.86806	0.00000	136.20406	136.20406	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		137.38504	137.38504	0.00000	137.72754	137.72754		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.31493	140.31493	0.00000	140.66423	140.66423		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		124.05524	124.05524	0.00000	124.05741	124.05741		0.00	0.00	55,824,858.00	450	7,576.00
I2033	On 07/11/2024	Bond Future	0.00		125.49506	125.49506	0.00000	125.49715	125.49715		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.24039	128.24039	0.00000	128.24213	128.24213		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		129.49135	129.49135	0.00000	129.49240	129.49240		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		132.25297	132.25297	0.00000	132.25354	132.25354		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		133.68346	133.68346	0.00000	133.61129	133.61129		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		136.85180	136.85180	0.00000	136.77766	136.77766		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		137.72751	137.72751	0.00000	137.65094	137.65094		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		140.71686	140.71686	0.00000	140.63825	140.63825		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		141.55469	141.55469	0.00000	141.47310	141.47310		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		116.52109	116.52109	0.00000	116.43540	116.43540		0.00	0.00	0.00	0	12,779.00
I2046	On 07/11/2024	Bond Future	0.00		117.07990	117.07990	0.00000	116.99198	116.99198		0.00	0.00	0.00	0	6,229.00
I2046	On 06/02/2025	Bond Future	0.00		119.64065	119.64065	0.00000	119.55062	119.55062		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.98615	119.98615	0.00000	119.89323	119.89323		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		122.54371	122.54371	0.00000	122.44828	122.44828		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		114.98371	114.98371	0.00000	115.56848	115.56848		0.00	0.00	0.00	0	11,298.00
I2050	On 07/11/2024	Bond Future	0.00		117.70877	117.70877	0.00000	118.30722	118.30722		0.00	0.00	0.00	0	4,451.00
I2050	On 06/02/2025	Bond Future	0.00		117.92378	117.92378	0.00000	118.53464	118.53464		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.48335	120.48335	0.00000	121.10721	121.10721		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		120.64104	120.64104	0.00000	121.27685	121.27685		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		355.34300	355.34300	0.00000	355.73000	355.73000		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00		363.76500	363.76500	0.00000	364.16000	364.16000		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		371.72300	371.72300	0.00000	372.12600	372.12600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.79500	379.79500	0.00000	380.20700	380.20700		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		387.90000	387.90000	0.00000	388.31900	388.31900		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.33000	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	8.59892	105.30468	0.00000	8.60911	105.28264		1.86	0.00	0.00	0	85,843.00
R186	On 07/11/2024	Bond Future	0.00	8.56432	107.77256	0.00000	8.57604	107.74986		1.96	0.00	225,891,285.76	2,096	34,810.00
R186	On 06/02/2025	Bond Future	0.00	8.53421	104.78908	0.00000	8.54785	104.76557		1.89	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.50964	107.03841	0.00000	8.52583	107.01405		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.50405	103.97936	0.00000	8.52375	103.95410		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,320.85000	1.32085	0.00000	1,304.54000	1.30454	1,320.850	1.81	0.68	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	125.24000	0.12524	0.00000	129.00000	0.12900	125.240	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	260.90514	260.90514	0.00000	260.80756	260.80756		0.00	0.00	0.00	0	448.00
R202	On 07/11/2024	Bond Future	0.00	267.08880	267.08880	0.00000	266.98844	266.98844		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	267.71202	267.71202	0.00000	267.60830	267.60830		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.52325	273.52325	0.00000	273.41636	273.41636		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.02202	274.02202	0.00000	273.91025	273.91025		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	9.78812	92.67636	0.00000	9.81936	92.55239		7.12	0.00	278,029,080.00	3,000	98,477.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,855.03000	1.85503	0.00000	1,765.08000	1.76508	1,855.030	7.43	0.81	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,607.52000	3.60752	0.00000	3,492.50000	3.49250	3,607.520	8.17	0.96	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	3.35000	0.00335	0.00000	4.63000	0.00463	3.350	9.01	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.84480	94.84817	0.00000	9.87807	94.72114		6.80	0.00	17,546,911.45	185	64,281.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,316.61000	2.31661	0.00000	2,240.72000	2.24072	2,316.610	6.92	0.65	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,703.53000	3.70353	0.00000	3,607.41000	3.60741	3,703.530	7.27	0.80	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	81.83000	0.08183	0.00000	89.18000	0.08918	81.830	8.26	(0.04)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.90785	92.89009	0.00000	9.94328	92.76004		6.76	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.99066	94.88356	0.00000	10.02849	94.75041		6.50	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,861.71000	2.86171	0.00000	2,787.39000	2.78739	2,861.710	6.54	0.59	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,739.72000	3.73972	0.00000	3,654.25000	3.65425	3,739.720	6.79	0.67	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	554.31000	0.55431	0.00000	577.85000	0.57785	554.310	7.63	(0.15)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	404.77000	0.40477	0.00000	422.76000	0.42276	404.770	7.91	(0.12)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.09361	92.87272	0.00000	10.13418	92.73639		6.41	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,158.10000	3.15810	0.00000	3,080.49000	3.08049	3,158.100	6.40	0.60	0.00	0	1,054.00

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	12.12	Put	677.99000	0.67799	0.00000	703.52000	0.70352	677.990	7.53	(0.17)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		10.53419	91.06581	0.00000	10.57059	90.89257		8.78	0.00	0.00	0	84,333.00
R2032	On 01/08/2024	Bond Future	10.95	Put	313.06000	0.31306	0.00000	365.71000	0.36571	313.060	10.05	(0.21)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	2,892.86000	2.89286	0.00000	2,758.03000	2.75803	2,892.860	10.47	0.85	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,520.47000	4.52047	0.00000	4,363.77000	4.36377	4,520.470	11.45	0.94	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	4,989.96000	4.98996	0.00000	4,829.48000	4.82948	4,989.960	11.69	0.96	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	42.78000	0.04278	0.00000	54.10000	0.05410	42.780	11.80	(0.04)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	6.34000	0.00634	0.00000	8.61000	0.00861	6.340	13.21	(0.01)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	3.09000	0.00309	0.00000	4.31000	0.00431	3.090	13.62	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.62066	89.03251	0.00000	10.65897	88.85508		8.91	0.00	58,761,456.60	660	54,972.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,228.19000	3.22819	0.00000	3,113.92000	3.11392	3,228.190	9.26	0.69	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	4,950.84000	4.95084	0.00000	4,811.55000	4.81155	4,950.840	9.80	0.82	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,060.43000	5.06043	0.00000	4,919.93000	4.91993	5,060.430	9.83	0.83	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	71.05000	0.07105	0.00000	78.42000	0.07842	71.050	11.05	(0.03)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	30.19000	0.03019	0.00000	33.77000	0.03377	30.190	11.05	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.71063	90.95845	0.00000	10.75088	90.77695		8.64	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.80965	88.74398	0.00000	10.85201	88.55825		9.04	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.92290	90.61318	0.00000	10.96753	90.42323		8.90	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		11.14636	89.92265	0.00000	11.19796	89.63833		10.69	0.00	17,984,530.00	200	72,748.00
R2035	On 01/08/2024	Bond Future	11.65	Put	216.05000	0.21605	0.00000	275.17000	0.27517	216.050	10.91	(0.15)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	5,583.68000	5.58368	0.00000	5,310.56000	5.31056	5,583.680	11.73	0.98	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.61000	0.00061	0.00000	1.03000	0.00103	0.610	12.93	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.53000	0.00053	0.00000	0.90000	0.00090	0.530	12.98	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.30000	0.00030	0.00000	0.53000	0.00053	0.300	13.14	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.24510	87.51499	0.00000	11.29901	87.22389		11.05	0.00	8,751,499.00	100	101,713.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,651.02000	5.65102	0.00000	5,425.49000	5.42549	5,651.020	12.03	0.81	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	182.82000	0.18282	0.00000	204.41000	0.20441	182.820	13.43	(0.06)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.34778	89.40837	0.00000	11.40404	89.11075		10.87	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.45148	86.81162	0.00000	11.51017	86.50730		11.55	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,610.50000	3.61050	0.00000	3,459.31000	3.45931	3,610.500	11.29	0.52	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,526.05000	1.52605	0.00000	1,606.66000	1.60666	1,526.050	12.56	(0.24)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	978.72000	0.97872	0.00000	1,034.39000	1.03439	978.720	13.25	(0.17)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.56786	88.64063	0.00000	11.62918	88.32955		11.44	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		11.56050	80.16983	0.00000	11.61731	79.85458		12.30	0.00	48,101,898.00	600	185,450.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,164.77000	3.16477	0.00000	2,907.51000	2.90751	3,164.770	12.49	0.87	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2.65000	0.00265	0.00000	4.33000	0.00433	2.650	14.28	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.14000	0.00014	0.00000	0.26000	0.00026	0.140	15.33	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.66180	82.04850	0.00000	11.72096	81.72575		12.11	0.00	2,789,649.00	34	26,154.00
R2037	On 06/02/2025	Bond Future	0.00		11.76507	79.56272	0.00000	11.82662	79.23275		12.59	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.88048	81.26951	0.00000	11.94454	80.93223		12.79	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,779.37000	5.77937	0.00000	5,564.15000	5.56415	5,779.370	13.13	0.66	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,441.91000	8.44191	0.00000	8,186.29000	8.18629	8,441.910	14.02	0.78	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,626.03000	8.62603	0.00000	8,368.19000	8.36819	8,626.030	14.08	0.78	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		12.00921	78.72015	0.00000	12.07601	78.37540		13.46	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	100.00000	0.00000	0.00000	0.00	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	
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	11.80111	80.42809	0.00000	11.85791	80.09089		13.08	0.00	0.00	0	35,372.00
R2040	On 01/08/2024		Bond Future	12.28 Call	3,031.72000	3.03172	0.00000	2,768.53000	2.76853	3,031.720	13.14	0.84	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	27.10000	0.02710	0.00000	39.57000	0.03957	27.100	14.24	(0.02)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	6,437.52000	6.43752	0.00000	6,110.16000	6.11016	6,437.520	14.37	0.98	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	2.17000	0.00217	0.00000	3.58000	0.00358	2.170	15.31	0.00	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.90436	82.31287	0.00000	11.96344	81.96760		12.90	0.00	9,795,231.53	119	92,146.00
R2040	On 07/11/2024		Bond Future	12.10 Call	3,035.72000	3.03572	0.00000	2,845.84000	2.84584	3,035.720	12.67	0.59	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	1,041.81000	1.04181	0.00000	1,141.59000	1.14159	1,041.810	13.47	(0.26)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	530.63000	0.53063	0.00000	588.63000	0.58863	530.630	14.39	(0.14)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	12.00903	79.58213	0.00000	12.07042	79.22913		13.46	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	12.12471	81.28916	0.00000	12.18852	80.92833		13.70	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	6,021.51000	6.02151	0.00000	5,793.68000	5.79368	6,021.510	14.00	0.66	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	8,556.20000	8.55620	0.00000	8,288.16000	8.28816	8,556.200	14.88	0.76	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	8,825.85000	8.82585	0.00000	8,554.35000	8.55435	8,825.850	14.97	0.77	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.25283	78.48928	0.00000	12.31928	78.12047		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	11.87485	76.60416	0.00000	11.93159	76.26151		13.88	0.00	16,086,873.60	210	121,853.00
R2044	On 01/08/2024		Bond Future	13.00 Put	23.97000	0.02397	0.00000	35.21000	0.03521	23.970	15.34	(0.02)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	8.73000	0.00873	0.00000	13.49000	0.01349	8.730	15.82	(0.01)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.97374	78.39931	0.00000	12.03268	78.04848		13.71	0.00	0.00	0	470.00
R2044	On 07/11/2024		Bond Future	12.50 Put	1,310.22000	1.31022	0.00000	1,428.83000	1.42883	1,310.220	14.14	(0.30)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	12.07359	75.70915	0.00000	12.13475	75.35054		14.35	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	2,973.65000	2.97365	0.00000	2,805.10000	2.80510	2,973.650	13.65	0.50	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	4,651.09000	4.65109	0.00000	4,432.67000	4.43267	4,651.090	14.35	0.64	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	756.44000	0.75644	0.00000	815.43000	0.81543	756.440	16.34	(0.15)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	12.18330	77.33312	0.00000	12.24680	76.96651		14.60	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	12.30431	74.57509	0.00000	12.37034	74.20046		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	11.77127	79.83507	0.00000	11.82278	79.51301		13.57	0.00	0.00	0	58,429.00
R2048	On 07/11/2024		Bond Future	0.00	11.86762	77.25457	0.00000	11.92113	76.92483		14.19	0.00	7,725,457.00	100	207,469.00
R2048	On 06/02/2025		Bond Future	0.00	11.96546	78.92590	0.00000	12.02099	78.58882		14.02	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	12.06270	76.16746	0.00000	12.12027	75.82294		14.84	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	12.16913	77.77173	0.00000	12.22892	77.41959		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	11.78762	102.70271	0.00000	11.83919	102.28818		13.64	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.88511	99.23724	0.00000	11.93875	98.81283		14.27	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.98152	101.38366	0.00000	12.03721	100.94973		14.09	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	12.08315	97.68758	0.00000	12.14099	97.24406		14.70	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	12.19264	99.74352	0.00000	12.25277	99.29021		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	11.26555	70.06437	0.00000	11.29682	69.91069		12.12	0.00	0.00	0	11,452.00
R209	On 07/11/2024		Bond Future	0.00	11.35617	68.54917	0.00000	11.38869	68.39180		12.52	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	11.44718	70.03206	0.00000	11.48095	69.87109		12.36	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.54430	68.37855	0.00000	11.57939	68.21391		13.15	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.65080	69.81890	0.00000	11.68729	69.65053		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

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/R186	On 31/03/2036		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.09439	238.09439	0.00000	238.43079	238.43079	0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	240.39797	240.39797	0.00000	240.74188	240.74188	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.65652	245.65652	0.00000	246.00727	246.00727	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.57645	247.57645	0.00000	247.93327	247.93327	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.85522	252.85522	0.00000	253.21870	253.21870	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.22492	87.86127	0.00000	10.26120	87.70754	8.13	0.00	0.00	0	29,996.00
R213	On 07/11/2024		Bond Future	0.00	10.30297	86.35914	0.00000	10.34128	86.20172	8.16	0.00	42,315,978.60	490	63,089.00
R213	On 06/02/2025		Bond Future	0.00	10.38807	88.22771	0.00000	10.42852	88.06660	7.86	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.47585	86.56013	0.00000	10.51857	86.39528	8.10	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.57968	88.38488	0.00000	10.62492	88.21621	7.85	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	11.67050	65.26167	0.00000	11.72701	64.97427	13.56	0.00	0.00	0	13,733.00
R214	On 07/11/2024		Bond Future	0.00	11.76440	63.48427	0.00000	11.82300	63.19008	14.11	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.85983	64.85779	0.00000	11.92055	64.55700	13.96	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,393.65000	2.39365	0.00000	2,255.77000	2.25577	2,393.650	13.28	0.49	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,793.79000	3.79379	0.00000	3,613.17000	3.61317	3,793.790	13.96	0.63	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	568.94000	0.56894	0.00000	614.27000	0.61427	568.940	16.09	(0.13)	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.95489	62.94251	0.00000	12.01774	62.63509	14.99	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.05904	64.26858	0.00000	12.12418	63.95442	15.00	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											849,562,708.54	8,250	1,738,670.00	
Grand Total:											849,562,708.54	8,250	1,738,670.00	