

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2024

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	993.15000	993.15000	0.00000	992.62800	992.62800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,016.41900	1,016.41900	0.00000	1,015.89100	1,015.89100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,038.41300	1,038.41300	0.00000	1,037.87800	1,037.87800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,060.70000	1,060.70000	0.00000	1,060.18400	1,060.18400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,083.18000	1,083.18000	0.00000	1,082.58100	1,082.58100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,174.89300	1,174.89300	0.00000	1,172.08200	1,172.08200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,202.42100	1,202.42100	0.00000	1,199.55000	1,199.55000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,228.43900	1,228.43900	0.00000	1,225.51200	1,225.51200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,254.80500	1,254.80500	0.00000	1,251.85100	1,251.85100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,281.39900	1,281.39900	0.00000	1,278.29600	1,278.29600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,016.53100	1,016.53100	0.00000	1,014.46200	1,014.46200	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,040.34800	1,040.34800	0.00000	1,038.23700	1,038.23700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,062.86000	1,062.86000	0.00000	1,060.70800	1,060.70800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,085.67200	1,085.67200	0.00000	1,083.50400	1,083.50400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,108.68100	1,108.68100	0.00000	1,106.39300	1,106.39300	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	11.88551	78.90880	0.00000	11.94731	78.62742	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.01961	76.97592	0.00000	12.08426	76.68826	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.15860	78.65889	0.00000	12.22613	78.36526	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.30369	76.55945	0.00000	12.37379	76.26166	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.46151	78.19405	0.00000	12.53622	77.88443	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	12.35791	74.87229	0.00000	12.39935	74.64388	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.47936	72.37785	0.00000	12.52244	72.14444	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.59860	73.95966	0.00000	12.64328	73.72142	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.72745	71.29326	0.00000	12.77349	71.05203	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.86215	72.81330	0.00000	12.91104	72.56159	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	1,001.30800	1,001.30800	0.00000	999.30000	999.30000	0.00	0.00	0.00	0	715.00
GOVI	On 07/11/2024		GOVI	0.00	1,024.76900	1,024.76900	0.00000	1,022.71900	1,022.71900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,046.94300	1,046.94300	0.00000	1,044.85400	1,044.85400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,069.41400	1,069.41400	0.00000	1,067.30900	1,067.30900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,092.07800	1,092.07800	0.00000	1,089.85600	1,089.85600	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	181.57277	181.57277	0.00000	181.52354	181.52354	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.87506	185.87506	0.00000	185.82569	185.82569	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	131.41840	131.41840	0.00000	131.25076	131.25076	0.00	0.00	915,591,992.80	6,967	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	133.13047	133.13047	0.00000	132.95956	132.95956	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	136.04212	136.04212	0.00000	135.86806	135.86806	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	137.55915	137.55915	0.00000	137.38504	137.38504		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.50225	140.50225	0.00000	140.31493	140.31493		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	123.95598	123.95598	0.00000	124.05524	124.05524		0.00	0.00	71,398,644.48	576	7,000.00
I2033	On 07/11/2024	Bond Future	0.00	125.39283	125.39283	0.00000	125.49506	125.49506		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.13536	128.13536	0.00000	128.24039	128.24039		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.38045	129.38045	0.00000	129.49135	129.49135		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.14873	132.14873	0.00000	132.25297	132.25297		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	134.19954	134.19954	0.00000	133.68346	133.68346		0.00	0.00	170,836,014.42	1,273	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.37924	137.37924	0.00000	136.85180	136.85180		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.26603	138.26603	0.00000	137.72751	137.72751		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.26319	141.26319	0.00000	140.71686	140.71686		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.12282	142.12282	0.00000	141.55469	141.55469		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	116.51727	116.51727	0.00000	116.52109	116.52109		0.00	0.00	38,217,664.56	328	12,451.00
I2046	On 07/11/2024	Bond Future	0.00	117.07537	117.07537	0.00000	117.07990	117.07990		0.00	0.00	0.00	0	6,555.00
I2046	On 06/02/2025	Bond Future	0.00	119.63562	119.63562	0.00000	119.64065	119.64065		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.97782	119.97782	0.00000	119.98615	119.98615		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.54351	122.54351	0.00000	122.54371	122.54371		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	115.36814	115.36814	0.00000	114.98371	114.98371		0.00	0.00	128,289,371.68	1,112	10,186.00
I2050	On 07/11/2024	Bond Future	0.00	118.10164	118.10164	0.00000	117.70877	117.70877		0.00	0.00	0.00	0	5,537.00
I2050	On 06/02/2025	Bond Future	0.00	118.32494	118.32494	0.00000	117.92378	117.92378		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.88981	120.88981	0.00000	120.48335	120.48335		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.06476	121.06476	0.00000	120.64104	120.64104		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	355.78400	355.78400	0.00000	355.34300	355.34300		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.21400	364.21400	0.00000	363.76500	363.76500		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.18000	372.18000	0.00000	371.72300	371.72300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.25200	380.25200	0.00000	379.79500	379.79500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.39300	388.39300	0.00000	387.90000	387.90000		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	8.62066	105.25767	0.00000	8.59892	105.30468		1.79	0.00	15,788,650.50	150	85,843.00
R186	On 07/11/2024	Bond Future	0.00	8.58947	107.72385	0.00000	8.56432	107.77256		1.90	0.00	0.00	0	34,810.00
R186	On 06/02/2025	Bond Future	0.00	8.56335	104.73886	0.00000	8.53421	104.78908		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.54579	106.98404	0.00000	8.50964	107.03841		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.54150	103.93136	0.00000	8.50405	103.97936		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,252.38000	1.25238	0.00000	1,320.85000	1.32085	1,252.380	1.72	0.68	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	110.74000	0.11074	0.00000	125.24000	0.12524	110.740	1.72	(0.12)	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	260.99795	260.99795	0.00000	260.90514	260.90514		0.00	0.00	20,357,840.10	78	435.00
R202	On 07/11/2024	Bond Future	0.00	267.18218	267.18218	0.00000	267.08880	267.08880		0.00	0.00	16,832,477.34	63	583.00
R202	On 06/02/2025	Bond Future	0.00	267.80668	267.80668	0.00000	267.71202	267.71202		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.61229	273.61229	0.00000	273.52325	273.52325		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.13268	274.13268	0.00000	274.02202	274.02202		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	9.77769	92.71780	0.00000	9.78812	92.67636		7.00	0.00	19,285,302.40	208	98,477.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,897.11000	1.89711	0.00000	1,855.03000	1.85503	1,897.110	7.69	0.81	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,649.45000	3.64945	0.00000	3,607.52000	3.60752	3,649.450	8.42	0.96	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	3.37000	0.00337	0.00000	3.35000	0.00335	3.370	9.24	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.83384	94.89007	0.00000	9.84480	94.84817		6.64	0.00	85,401,063.00	900	65,181.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,337.39000	2.33739	0.00000	2,316.61000	2.31661	2,337.390	6.91	0.65	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,734.83000	3.73483	0.00000	3,703.53000	3.70353	3,734.830	7.29	0.80	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	72.46000	0.07246	0.00000	81.83000	0.08183	72.460	8.14	(0.04)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.89631	92.93250	0.00000	9.90785	92.89009		6.61	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.97914	94.92415	0.00000	9.99066	94.88356		6.30	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,866.24000	2.86624	0.00000	2,861.71000	2.86171	2,866.240	6.49	0.59	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,752.31000	3.75231	0.00000	3,739.72000	3.73972	3,752.310	6.75	0.68	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	533.83000	0.53383	0.00000	554.31000	0.55431	533.830	7.57	(0.15)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	358.21000	0.35821	0.00000	404.77000	0.40477	358.210	7.67	(0.11)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.07930	92.92086	0.00000	10.09361	92.87272		6.19	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,224.75000	3.22475	0.00000	3,158.10000	3.15810	3,224.750	6.51	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	669.12000	0.66912	0.00000	677.99000	0.67799	669.120	7.54	(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	10.51338	91.16505	0.00000	10.53419	91.06581		8.67	0.00	32,819,418.00	360	84,436.00	
R2032	On 01/08/2024	Bond Future	10.95 Put	319.20000	0.31920	0.00000	313.06000	0.31306	319.200	10.62	(0.21)	0.00	0	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	2,998.26000	2.99826	0.00000	2,892.86000	2.89286	2,998.260	11.02	0.85	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50 Call	4,621.58000	4.62158	0.00000	4,520.47000	4.52047	4,621.580	11.93	0.94	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	5,090.90000	5.09090	0.00000	4,989.96000	4.98996	5,090.900	12.17	0.96	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	44.38000	0.04438	0.00000	42.78000	0.04278	44.380	12.28	(0.04)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	6.26000	0.00626	0.00000	6.34000	0.00634	6.260	13.57	(0.01)	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	2.24000	0.00224	0.00000	3.09000	0.00309	2.240	13.57	0.00	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	10.59888	89.13358	0.00000	10.62066	89.03251		8.76	0.00	0.00	0	54,972.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	3,357.53000	3.35753	0.00000	3,228.19000	3.22819	3,357.530	9.62	0.69	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	5,078.47000	5.07847	0.00000	4,950.84000	4.95084	5,078.470	10.16	0.82	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	5,187.69000	5.18769	0.00000	5,060.43000	5.06043	5,187.690	10.20	0.82	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	60.05000	0.06005	0.00000	71.05000	0.07105	60.050	10.86	(0.03)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	24.65000	0.02465	0.00000	30.19000	0.03019	24.650	10.86	(0.01)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.68785	91.06138	0.00000	10.71063	90.95845		8.49	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	10.78632	88.84648	0.00000	10.80965	88.74398		8.78	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	10.89685	90.72430	0.00000	10.92290	90.61318		8.68	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	11.09004	90.23445	0.00000	11.14636	89.92265		10.47	0.00	0.00	0	72,748.00	
R2035	On 01/08/2024	Bond Future	11.65 Put	188.11000	0.18811	0.00000	216.05000	0.21605	188.110	11.41	(0.13)	0.00	0	9,500.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	5,891.72000	5.89172	0.00000	5,583.68000	5.58368	5,891.720	12.18	0.98	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	0.47000	0.00047	0.00000	0.61000	0.00061	0.470	13.27	0.00	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	0.39000	0.00039	0.00000	0.53000	0.00053	0.390	13.27	0.00	0.00	0	8,650.00	
R2035	On 01/08/2024	Bond Future	13.20 Put	0.18000	0.00018	0.00000	0.30000	0.00030	0.180	13.27	0.00	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	11.18638	87.83361	0.00000	11.24510	87.51499		10.79	0.00	0.00	0	101,713.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	5,955.49000	5.95549	0.00000	5,651.02000	5.65102	5,955.490	12.41	0.81	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	163.43000	0.16343	0.00000	182.82000	0.18282	163.430	13.46	(0.05)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	11.28662	89.73352	0.00000	11.34778	89.40837		10.61	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	11.38823	87.14124	0.00000	11.45148	86.81162		11.17	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	3,808.86000	3.80886	0.00000	3,610.50000	3.61050	3,808.860	11.38	0.54	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	1,474.93000	1.47493	0.00000	1,526.05000	1.52605	1,474.930	12.69	(0.23)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	924.91000	0.92491	0.00000	978.72000	0.97872	924.910	13.27	(0.16)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	11.50063	88.98348	0.00000	11.56786	88.64063		11.15	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	11.51413	80.42847	0.00000	11.56050	80.16983		12.09	0.00	40,214,235.00	500	184,950.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	3,408.63000	3.40863	0.00000	3,164.77000	3.16477	3,408.630	13.11	0.88	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	2.45000	0.00245	0.00000	2.65000	0.00265	2.450	14.82	0.00	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	0.08000	0.00008	0.00000	0.14000	0.00014	0.080	15.34	0.00	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	11.61361	82.31279	0.00000	11.66180	82.04850		11.88	0.00	0.00	0	26,154.00	
R2037	On 06/02/2025	Bond Future	0.00	11.71504	79.83238	0.00000	11.76507	79.56272		12.34	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	11.82888	81.54269	0.00000	11.88048	81.26951		12.42	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	6,014.19000	6.01419	0.00000	5,779.37000	5.77937	6,014.190	13.34	0.67	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	8,696.25000	8.69625	0.00000	8,441.91000	8.44191	8,696.250	14.23	0.78	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	8,881.15000	8.88115	0.00000	8,626.03000	8.62603	8,881.150	14.29	0.79	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.95435	79.00488	0.00000	12.00921	78.72015		13.17	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	

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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		11.74966	80.73542	0.00000	11.80111	80.42809			12.90	0.00	0.00	0	35,372.00
R2040	On 01/08/2024	Bond Future	12.28	Call	3,316.46000	3.31646	0.00000	3,031.72000	3.03172	3,316.460	13.85	0.85	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	25.25000	0.02525	0.00000	27.10000	0.02710	25.250	14.92	(0.02)	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	6,743.47000	6.74347	0.00000	6,437.52000	6.43752	6,743.470	15.04	0.98	0.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	2.04000	0.00204	0.00000	2.17000	0.00217	2.040	15.94	0.00	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		11.85095	82.62698	0.00000	11.90436	82.31287			12.69	0.00	0.00	0	92,146.00
R2040	On 07/11/2024	Bond Future	12.10	Call	3,325.31000	3.32531	0.00000	3,035.72000	3.03572	3,325.310	13.26	0.61	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1,049.26000	1.04926	0.00000	1,041.81000	1.04181	1,049.260	14.08	(0.25)	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	541.50000	0.54150	0.00000	530.63000	0.53063	541.500	14.95	(0.14)	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.95365	79.90263	0.00000	12.00903	79.58213			13.24	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.06759	81.61430	0.00000	12.12471	81.28916			13.36	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,309.22000	6.30922	0.00000	6,021.51000	6.02151	6,309.220	14.29	0.66	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,864.16000	8.86416	0.00000	8,556.20000	8.55620	8,864.160	15.16	0.77	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,135.20000	9.13520	0.00000	8,825.85000	8.82585	9,135.200	15.25	0.78	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.19239	78.82704	0.00000	12.25283	78.48928			14.24	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		11.82850	76.88595	0.00000	11.87485	76.60416			13.75	0.00	4,616,078,666.10	60,038	103,430.00
R2044	On 01/08/2024	Bond Future	13.00	Put	23.49000	0.02349	0.00000	23.97000	0.02397	23.490	16.12	(0.02)	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	8.61000	0.00861	0.00000	8.73000	0.00873	8.610	16.58	(0.01)	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		11.92570	78.68723	0.00000	11.97374	78.39931			13.55	0.00	2,360,616,900.00	30,000	30,216.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1,260.36000	1.26036	0.00000	1,310.22000	1.31022	1,260.360	14.42	(0.29)	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		12.02382	76.00306	0.00000	12.07359	75.70915			14.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,238.74000	3.23874	0.00000	2,973.65000	2.97365	3,238.740	14.18	0.52	0.00	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	4,965.27000	4.96527	0.00000	4,651.09000	4.65109	4,965.270	14.96	0.65	0.00	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	789.85000	0.78985	0.00000	756.44000	0.75644	789.850	16.95	(0.15)	0.00	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		12.13207	77.63104	0.00000	12.18330	77.33312			14.31	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.25012	74.88486	0.00000	12.30431	74.57509			15.29	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		11.72508	80.12589	0.00000	11.77127	79.83507			13.52	0.00	1,620,946,754.70	20,230	49,554.00
R2048	On 07/11/2024	Bond Future	0.00		11.81973	77.55180	0.00000	11.86762	77.25457			14.08	0.00	1,551,036,000.00	20,000	218,351.00
R2048	On 06/02/2025	Bond Future	0.00		11.91586	79.22923	0.00000	11.96546	78.92590			13.94	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		12.01168	76.47510	0.00000	12.06270	76.16746			14.64	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.11528	78.09140	0.00000	12.16913	77.77173			14.54	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		11.73631	103.11831	0.00000	11.78762	102.70271			13.62	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.83185	99.66199	0.00000	11.88511	99.23724			14.20	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.92633	101.81721	0.00000	11.98152	101.38366			14.05	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.02625	98.12754	0.00000	12.08315	97.68758			14.57	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		12.13262	100.19994	0.00000	12.19264	99.74352			14.19	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		11.22446	70.26703	0.00000	11.26555	70.06437			11.90	0.00	0.00	0	11,452.00
R209	On 07/11/2024	Bond Future	0.00		11.31354	68.75621	0.00000	11.35617	68.54917			12.24	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		11.40303	70.24328	0.00000	11.44718	70.03206			12.09	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.49890	68.59236	0.00000	11.54430	68.37855			12.73	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 07/08/2025		Bond Future	0.00	11.60261	70.04212	0.00000	11.65080	69.81890		12.82	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	237.91927	237.91927	0.00000	238.09439	238.09439		0.00	0.00	46,156,338.38	194	1,254.00
R210	On 07/11/2024		Bond Future	0.00	240.21740	240.21740	0.00000	240.39797	240.39797		0.00	0.00	0.00	0	192.00
R210	On 06/02/2025		Bond Future	0.00	245.47104	245.47104	0.00000	245.65652	245.65652		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.38027	247.38027	0.00000	247.57645	247.57645		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.67200	252.67200	0.00000	252.85522	252.85522		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	10.20934	87.92739	0.00000	10.22492	87.86127		7.99	0.00	0.00	0	29,996.00
R213	On 07/11/2024		Bond Future	0.00	10.28664	86.42635	0.00000	10.30297	86.35914		7.94	0.00	0.00	0	63,089.00
R213	On 06/02/2025		Bond Future	0.00	10.37096	88.29597	0.00000	10.38807	88.22771		7.58	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.45845	86.62739	0.00000	10.47585	86.56013		7.84	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.55965	88.45968	0.00000	10.57968	88.38488		7.61	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	11.62941	65.47191	0.00000	11.67050	65.26167		13.41	0.00	0.00	0	13,733.00
R214	On 07/11/2024		Bond Future	0.00	11.72187	63.69912	0.00000	11.76440	63.48427		13.90	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	11.81586	65.07700	0.00000	11.85983	64.85779		13.76	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,591.70000	2.59170	0.00000	2,393.65000	2.39365	2,591.700	13.76	0.50	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,031.71000	4.03171	0.00000	3,793.79000	3.79379	4,031.710	14.52	0.64	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	594.45000	0.59445	0.00000	568.94000	0.56894	594.450	16.64	(0.13)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.90978	63.16460	0.00000	11.95489	62.94251		14.63	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.01139	64.49993	0.00000	12.05904	64.26858		14.78	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 :											11,749,867,333.46	142,977	1,752,947.00		
Grand Total:											11,749,867,333.46	142,977	1,752,947.00		