

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2024

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	994.50200	994.50200	0.00000	993.15000	993.15000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,017.80500	1,017.80500	0.00000	1,016.41900	1,016.41900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,039.83800	1,039.83800	0.00000	1,038.41300	1,038.41300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,062.16500	1,062.16500	0.00000	1,060.70000	1,060.70000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,084.68700	1,084.68700	0.00000	1,083.18000	1,083.18000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,177.43200	1,177.43200	0.00000	1,174.89300	1,174.89300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,205.02200	1,205.02200	0.00000	1,202.42100	1,202.42100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,231.10700	1,231.10700	0.00000	1,228.43900	1,228.43900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,257.54100	1,257.54100	0.00000	1,254.80500	1,254.80500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,284.20600	1,284.20600	0.00000	1,281.39900	1,281.39900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,018.78500	1,018.78500	0.00000	1,016.53100	1,016.53100	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,042.65700	1,042.65700	0.00000	1,040.34800	1,040.34800	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,065.22800	1,065.22800	0.00000	1,062.86000	1,062.86000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,088.10000	1,088.10000	0.00000	1,085.67200	1,085.67200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,111.17200	1,111.17200	0.00000	1,108.68100	1,108.68100	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	11.84369	79.09999	0.00000	11.88551	78.90880	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.97579	77.17171	0.00000	12.01961	76.97592	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.11273	78.85920	0.00000	12.15860	78.65889	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.25566	76.76438	0.00000	12.30369	76.55945	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.41115	78.40371	0.00000	12.46151	78.19405	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	12.31121	75.13108	0.00000	12.35791	74.87229	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.43072	72.64286	0.00000	12.47936	72.37785	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.54806	74.23069	0.00000	12.59860	73.95966	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.67485	71.57047	0.00000	12.72745	71.29326	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.80744	73.09670	0.00000	12.86215	72.81330	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	1,003.49200	1,003.49200	0.00000	1,001.30800	1,001.30800	0.00	0.00	40,139,680.00	4	719.00
GOVI	On 07/11/2024		GOVI	0.00	1,027.00600	1,027.00600	0.00000	1,024.76900	1,024.76900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,049.23700	1,049.23700	0.00000	1,046.94300	1,046.94300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,071.76700	1,071.76700	0.00000	1,069.41400	1,069.41400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,094.49200	1,094.49200	0.00000	1,092.07800	1,092.07800	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	181.56587	181.56587	0.00000	181.57277	181.57277	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.86818	185.86818	0.00000	185.87506	185.87506	0.00	0.00	9,665,145.36	52	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	131.24173	131.24173	0.00000	131.41840	131.41840	0.00	0.00	0.00	0	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	132.94974	132.94974	0.00000	133.13047	133.13047	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	135.85787	135.85787	0.00000	136.04212	136.04212	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	137.37155	137.37155	0.00000	137.55915	137.55915		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.31120	140.31120	0.00000	140.50225	140.50225		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	124.00128	124.00128	0.00000	123.95598	123.95598		0.00	0.00	0.00	0	7,000.00
I2033	On 07/11/2024	Bond Future	0.00	125.43933	125.43933	0.00000	125.39283	125.39283		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.18322	128.18322	0.00000	128.13536	128.13536		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.43003	129.43003	0.00000	129.38045	129.38045		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.19978	132.19978	0.00000	132.14873	132.14873		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	134.19746	134.19746	0.00000	134.19954	134.19954		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.37731	137.37731	0.00000	137.37924	137.37924		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.26487	138.26487	0.00000	138.26603	138.26603		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.26231	141.26231	0.00000	141.26319	141.26319		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.12309	142.12309	0.00000	142.12282	142.12282		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	116.77796	116.77796	0.00000	116.51727	116.51727		0.00	0.00	806,702,147.68	6,908	6,952.00
I2046	On 07/11/2024	Bond Future	0.00	117.34238	117.34238	0.00000	117.07537	117.07537		0.00	0.00	810,601,161.04	6,908	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	119.90890	119.90890	0.00000	119.63562	119.63562		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.25772	120.25772	0.00000	119.97782	119.97782		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.82992	122.82992	0.00000	122.54351	122.54351		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	115.46369	115.46369	0.00000	115.36814	115.36814		0.00	0.00	764,138,700.42	6,618	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.19969	118.19969	0.00000	118.10164	118.10164		0.00	0.00	782,245,548.42	6,618	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	118.42559	118.42559	0.00000	118.32494	118.32494		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.99291	120.99291	0.00000	120.88981	120.88981		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.17122	121.17122	0.00000	121.06476	121.06476		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	355.87100	355.87100	0.00000	355.78400	355.78400		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.30400	364.30400	0.00000	364.21400	364.21400		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.27600	372.27600	0.00000	372.18000	372.18000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.35300	380.35300	0.00000	380.25200	380.25200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.50000	388.50000	0.00000	388.39300	388.39300		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	8.60012	105.30209	0.00000	8.62066	105.25767		1.79	0.00	5,461,176,991.58	51,862	70,075.00
R186	On 07/11/2024	Bond Future	0.00	8.56596	107.76938	0.00000	8.58947	107.72385		1.90	0.00	5,458,950,174.52	50,654	75,197.00
R186	On 06/02/2025	Bond Future	0.00	8.53618	104.78568	0.00000	8.56335	104.73886		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.51376	107.03221	0.00000	8.54579	106.98404		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.50282	103.98093	0.00000	8.54150	103.93136		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,283.95000	1.28395	0.00000	1,252.38000	1.25238	1,283.950	1.72	0.69	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	103.58000	0.10358	0.00000	110.74000	0.11074	103.580	1.72	(0.11)	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	260.99392	260.99392	0.00000	260.99795	260.99795		0.00	0.00	0.00	0	435.00
R202	On 07/11/2024	Bond Future	0.00	267.17841	267.17841	0.00000	267.18218	267.18218		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	267.80398	267.80398	0.00000	267.80668	267.80668		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.61028	273.61028	0.00000	273.61229	273.61229		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.13278	274.13278	0.00000	274.13268	274.13268		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	9.75158	92.82162	0.00000	9.77769	92.71780		7.00	0.00	4,733,902.62	51	98,475.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,954.86000	1.95486	0.00000	1,897.11000	1.89711	1,954.860	7.69	0.84	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,740.52000	3.74052	0.00000	3,649.45000	3.64945	3,740.520	8.42	0.97	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	1.63000	0.00163	0.00000	3.37000	0.00337	1.630	9.24	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.80605	94.99640	0.00000	9.83384	94.89007		6.64	0.00	189,992.80	2	65,183.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,390.47000	2.39047	0.00000	2,337.39000	2.33739	2,390.470	6.91	0.67	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,807.10000	3.80710	0.00000	3,734.83000	3.73483	3,807.100	7.29	0.81	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	64.05000	0.06405	0.00000	72.46000	0.07246	64.050	8.14	(0.04)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.86671	93.04139	0.00000	9.89631	92.93250		6.61	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.94751	95.03572	0.00000	9.97914	94.92415		6.30	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,922.15000	2.92215	0.00000	2,866.24000	2.86624	2,922.150	6.49	0.60	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,817.81000	3.81781	0.00000	3,752.31000	3.75231	3,817.810	6.75	0.68	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	509.75000	0.50975	0.00000	533.83000	0.53383	509.750	7.57	(0.15)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	340.37000	0.34037	0.00000	358.21000	0.35821	340.370	7.67	(0.10)	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 07/08/2025	Bond Future	0.00		10.04537		93.03514	0.00000	10.07930	92.92086		6.19		0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,284.25000		3.28425	0.00000	3,224.75000	3.22475	3,284.250	6.51		0.60	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	643.59000		0.64359	0.00000	669.12000	0.66912	643.590	7.54		(0.16)	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		10.47703		91.33874	0.00000	10.51338	91.16505		8.67		0.00	4,159,383,542.12	45,538	69,530.00
R2032	On 01/08/2024	Bond Future	10.95	Put	243.82000		0.24382	0.00000	319.20000	0.31920	243.820	10.62		(0.18)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,115.37000		3.11537	0.00000	2,998.26000	2.99826	3,115.370	11.02		0.88	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,770.30000		4.77030	0.00000	4,621.58000	4.62158	4,770.300	11.93		0.96	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,245.23000		5.24523	0.00000	5,090.90000	5.09090	5,245.230	12.17		0.97	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	27.17000		0.02717	0.00000	44.38000	0.04438	27.170	12.28		(0.02)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	3.05000		0.00305	0.00000	6.26000	0.00626	3.050	13.57		0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.96000		0.00096	0.00000	2.24000	0.00224	0.960	13.57		0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.56064		89.31141	0.00000	10.59888	89.13358		8.76		0.00	4,146,996,700.53	46,433	98,867.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,460.59000		3.46059	0.00000	3,357.53000	3.35753	3,460.590	9.62		0.71	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,208.43000		5.20843	0.00000	5,078.47000	5.07847	5,208.430	10.16		0.83	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,319.02000		5.31902	0.00000	5,187.69000	5.18769	5,319.020	10.20		0.84	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	51.45000		0.05145	0.00000	60.05000	0.06005	51.450	10.86		(0.02)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	20.58000		0.02058	0.00000	24.65000	0.02465	20.580	10.86		(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.64768		91.24327	0.00000	10.68785	91.06138		8.49		0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.74404		89.03263	0.00000	10.78632	88.84648		8.78		0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.85232		90.91465	0.00000	10.89685	90.72430		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		11.05875		90.40835	0.00000	11.09004	90.23445		10.47		0.00	3,478,551,674.60	38,476	36,184.00
R2035	On 01/08/2024	Bond Future	11.65	Put	135.65000		0.13565	0.00000	188.11000	0.18811	135.650	11.41		(0.11)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,055.76000		6.05576	0.00000	5,891.72000	5.89172	6,055.760	12.18		0.99	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.16000		0.00016	0.00000	0.47000	0.00047	0.160	13.27		0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.13000		0.00013	0.00000	0.39000	0.00039	0.130	13.27		0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.06000		0.00006	0.00000	0.18000	0.00018	0.060	13.27		0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.15370		88.01163	0.00000	11.18638	87.83361		10.79		0.00	3,311,965,648.53	37,631	101,796.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,080.81000		6.08081	0.00000	5,955.49000	5.95549	6,080.810	12.41		0.82	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	145.36000		0.14536	0.00000	163.43000	0.16343	145.360	13.46		(0.05)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.25249		89.91571	0.00000	11.28662	89.73352		10.61		0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.35262		87.32759	0.00000	11.38823	87.14124		11.17		0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,892.02000		3.89202	0.00000	3,808.86000	3.80886	3,892.020	11.38		0.55	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,416.68000		1.41668	0.00000	1,474.93000	1.47493	1,416.680	12.69		(0.23)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	883.70000		0.88370	0.00000	924.91000	0.92491	883.700	13.27		(0.15)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.46341		89.17410	0.00000	11.50063	88.98348		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		11.46753		80.68960	0.00000	11.51413	80.42847		12.09		0.00	68,666,849.60	851	184,099.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,612.06000		3.61206	0.00000	3,408.63000	3.40863	3,612.060	13.11		0.91	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.96000		0.00096	0.00000	2.45000	0.00245	0.960	14.82		0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.02000		0.00002	0.00000	0.08000	0.00008	0.020	15.34		0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.56509		82.58015	0.00000	11.61361	82.31279		11.88		0.00	71,927,310.65	871	27,025.00
R2037	On 06/02/2025	Bond Future	0.00		11.66456		80.10579	0.00000	11.71504	79.83238		12.34		0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.77634		81.82222	0.00000	11.82888	81.54269		12.42		0.00	0.00	0	3,975.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	12.55	Call	6,185.43	0.0000	6.18543	0.00000	6,014.19	6.01419	6,185.430	13.34	0.68	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,901.22	0.0000	8.90122	0.00000	8,696.25	8.69625	8,901.220	14.23	0.79	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,088.00	0.0000	9.08800	0.00000	8,881.15	8.88115	9,088.000	14.29	0.80	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.89958	79.29060	0.00000	11.95435	79.00488			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
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		11.71315	80.95460	0.00000	11.74966	80.73542			12.90	0.00	1,528,989,530.20	18,887	16,915.00
R2040	On 01/08/2024	Bond Future	12.28	Call	3,469.68	0.0000	3.46968	0.00000	3,316.46	3.31646	3,469.680	13.85	0.88	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	13.93000	0.01393	0.00000	25.25000	0.02525	13.930		14.92	(0.01)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	6,953.77	0.0000	6.95377	0.00000	6,743.47	6.74347	6,953.770	15.04	0.99	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	0.83000	0.00083	0.00000	2.04000	0.00204	0.830		15.94	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		11.81300	82.85132	0.00000	11.85095	82.62698			12.69	0.00	1,522,144,451.04	18,372	107,527.00
R2040	On 07/11/2024	Bond Future	12.10	Call	3,433.00	0.0000	3.43300	0.00000	3,325.31	3.32531	3,433.000	13.26	0.62	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	969.30	0.96930	0.00000	1,049.26	1.04926	969.300		14.08	(0.24)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	491.82	0.49182	0.00000	541.50	0.54150	491.820		14.95	(0.13)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.91420	80.13215	0.00000	11.95365	79.90263			13.24	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		12.02659	81.84894	0.00000	12.06759	81.61430			13.36	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,447.13	0.0000	6.44713	0.00000	6,309.22	6.30922	6,447.130	14.29	0.67	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,028.75	0.0000	9.02875	0.00000	8,864.16	8.86416	9,028.750	15.16	0.78	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,302.13	0.0000	9.30213	0.00000	9,135.20	9.13520	9,302.130	15.25	0.79	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.14969	79.06700	0.00000	12.19239	78.82704			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		11.78195	77.17067	0.00000	11.82850	76.88595			13.75	0.00	5,402,795,777.37	70,011	103,441.00
R2044	On 01/08/2024	Bond Future	13.00	Put	12.14000	0.01214	0.00000	23.49000	0.02349	12.140		16.12	(0.01)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	3.93000	0.00393	0.00000	8.61000	0.00861	3.930		16.58	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		11.87736	78.97877	0.00000	11.92570	78.68723			13.55	0.00	2,369,363,100.00	30,000	30,216.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1,151.29	1.15129	0.00000	1,260.36	1.26036	1,151.290		14.42	(0.27)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.97367	76.30111	0.00000	12.02382	76.00306			14.18	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,371.28	0.0000	3.37128	0.00000	3,238.74	3.23874	3,371.280	14.18	0.53	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	5,137.45	0.0000	5.13745	0.00000	4,965.27	4.96527	5,137.450	14.96	0.66	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	732.03	0.73203	0.00000	789.85	0.78985	732.030		16.95	(0.14)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		12.08001	77.93578	0.00000	12.13207	77.63104			14.31	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.19600	75.19634	0.00000	12.25012	74.88486			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		11.68374	80.38782	0.00000	11.72508	80.12589			13.52	0.00	2,785,679,126.46	34,653	45,902.00
R2048	On 07/11/2024	Bond Future	0.00		11.77681	77.81991	0.00000	11.81973	77.55180			14.08	0.00	2,761,439,506.35	35,485	222,128.00
R2048	On 06/02/2025	Bond Future	0.00		11.87132	79.50342	0.00000	11.91586	79.22923			13.94	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.96551	76.75539	0.00000	12.01168	76.47510			14.64	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		12.06736	78.37787	0.00000	12.11528	78.09140			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		11.68987	103.49722	0.00000	11.73631	103.11831			13.62	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.78357	100.04993	0.00000	11.83185	99.66199			14.20	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.87623	102.21382	0.00000	11.92633	101.81721			14.05	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
R2053	On 08/05/2025	Bond Future	0.00	11.97422	98.53305	0.00000	12.02625	98.12754		14.57	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	12.07857	100.61436	0.00000	12.13262	100.19994		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	11.18313	70.47171	0.00000	11.22446	70.26703		11.90	0.00	465,888,474.81	6,611	7,969.00
R209	On 07/11/2024	Bond Future	0.00	11.27057	68.96577	0.00000	11.31354	68.75621		12.24	0.00	448,829,231.16	6,508	8,311.00
R209	On 06/02/2025	Bond Future	0.00	11.35843	70.45756	0.00000	11.40303	70.24328		12.09	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.45258	68.81143	0.00000	11.49890	68.59236		12.73	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.55447	70.26610	0.00000	11.60261	70.04212		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	237.66684	237.66684	0.00000	237.91927	237.91927		0.00	0.00	0.00	0	1,254.00
R210	On 07/11/2024	Bond Future	0.00	239.95938	239.95938	0.00000	240.21740	240.21740		0.00	0.00	0.00	0	192.00
R210	On 06/02/2025	Bond Future	0.00	245.20802	245.20802	0.00000	245.47104	245.47104		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.11291	247.11291	0.00000	247.38027	247.38027		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.39977	252.39977	0.00000	252.67200	252.67200		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	10.17312	88.08136	0.00000	10.20934	87.92739		7.99	0.00	5,901,451.12	67	29,996.00
R213	On 07/11/2024	Bond Future	0.00	10.24840	86.58400	0.00000	10.28664	86.42635		7.94	0.00	0.00	0	63,089.00
R213	On 06/02/2025	Bond Future	0.00	10.33059	88.45730	0.00000	10.37096	88.29597		7.58	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.41582	86.79245	0.00000	10.45845	86.62739		7.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.51450	88.62861	0.00000	10.55965	88.45968		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	11.58307	65.71031	0.00000	11.62941	65.47191		13.41	0.00	936,963,310.29	14,259	8,636.00
R214	On 07/11/2024	Bond Future	0.00	11.67382	63.94321	0.00000	11.72187	63.69912		13.90	0.00	920,654,337.58	14,398	13,758.00
R214	On 06/02/2025	Bond Future	0.00	11.76609	65.32655	0.00000	11.81586	65.07700		13.76	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,699.57000	2.69957	0.00000	2,591.70000	2.59170	2,699.570	13.76	0.52	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,173.55000	4.17355	0.00000	4,031.71000	4.03171	4,173.550	14.52	0.65	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	549.78000	0.54978	0.00000	594.45000	0.59445	549.780	16.64	(0.13)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.85826	63.41972	0.00000	11.90978	63.16460		14.63	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.95801	64.76066	0.00000	12.01139	64.49993		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 :											48,524,683,466.85	548,728	1,778,152.00	
Grand Total:											48,524,683,466.85	548,728	1,778,152.00	