

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2024

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	992.87300	992.87300	0.00000	994.50200	994.50200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,016.13900	1,016.13900	0.00000	1,017.80500	1,017.80500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,038.13800	1,038.13800	0.00000	1,039.83800	1,039.83800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,060.43300	1,060.43300	0.00000	1,062.16500	1,062.16500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,082.92100	1,082.92100	0.00000	1,084.68700	1,084.68700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,174.37600	1,174.37600	0.00000	1,177.43200	1,177.43200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,201.89600	1,201.89600	0.00000	1,205.02200	1,205.02200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,227.91700	1,227.91700	0.00000	1,231.10700	1,231.10700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,254.28700	1,254.28700	0.00000	1,257.54100	1,257.54100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,280.88600	1,280.88600	0.00000	1,284.20600	1,284.20600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,017.22500	1,017.22500	0.00000	1,018.78500	1,018.78500	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,041.06200	1,041.06200	0.00000	1,042.65700	1,042.65700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,063.60100	1,063.60100	0.00000	1,065.22800	1,065.22800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,086.44200	1,086.44200	0.00000	1,088.10000	1,088.10000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,109.48200	1,109.48200	0.00000	1,111.17200	1,111.17200	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	11.87273	78.96716	0.00000	11.84369	79.09999	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.00620	77.03576	0.00000	11.97579	77.17171	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.14447	78.72052	0.00000	12.11273	78.85920	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.28878	76.62299	0.00000	12.25566	76.76438	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.44576	78.25954	0.00000	12.41115	78.40371	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	12.33020	75.02567	0.00000	12.31121	75.13108	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.45048	72.53501	0.00000	12.43072	72.64286	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.56853	74.12072	0.00000	12.54806	74.23069	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.69609	71.45832	0.00000	12.67485	71.57047	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.82946	72.98241	0.00000	12.80744	73.09670	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	1,001.90500	1,001.90500	0.00000	1,003.49200	1,003.49200	0.00	0.00	20,038,100.00	2	717.00
GOVI	On 07/11/2024		GOVI	0.00	1,025.38300	1,025.38300	0.00000	1,027.00600	1,027.00600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,047.58200	1,047.58200	0.00000	1,049.23700	1,049.23700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,070.07900	1,070.07900	0.00000	1,071.76700	1,071.76700	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,092.77200	1,092.77200	0.00000	1,094.49200	1,094.49200	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	181.53455	181.53455	0.00000	181.56587	181.56587	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.83632	185.83632	0.00000	185.86818	185.86818	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	131.12314	131.12314	0.00000	131.24173	131.24173	0.00	0.00	0.00	0	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	132.82850	132.82850	0.00000	132.94974	132.94974	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	135.73438	135.73438	0.00000	135.85787	135.85787	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	137.24557	137.24557	0.00000	137.37155	137.37155		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.18297	140.18297	0.00000	140.31120	140.31120		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	124.14152	124.14152	0.00000	124.00128	124.00128		0.00	0.00	179,260,354.88	1,444	6,716.00
I2033	On 07/11/2024	Bond Future	0.00	125.58292	125.58292	0.00000	125.43933	125.43933		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.33038	128.33038	0.00000	128.18322	128.18322		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.58060	129.58060	0.00000	129.43003	129.43003		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.35406	132.35406	0.00000	132.19978	132.19978		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	133.89809	133.89809	0.00000	134.19746	134.19746		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.07094	137.07094	0.00000	137.37731	137.37731		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	137.95193	137.95193	0.00000	138.26487	138.26487		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.94297	140.94297	0.00000	141.26231	141.26231		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.79684	141.79684	0.00000	142.12309	142.12309		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	116.77622	116.77622	0.00000	116.77796	116.77796		0.00	0.00	187,542,609.32	1,606	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.34059	117.34059	0.00000	117.34238	117.34238		0.00	0.00	0.00	0	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	119.90736	119.90736	0.00000	119.90890	119.90890		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.25641	120.25641	0.00000	120.25772	120.25772		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.82895	122.82895	0.00000	122.82992	122.82992		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	115.94988	115.94988	0.00000	115.46369	115.46369		0.00	0.00	0.00	0	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.69765	118.69765	0.00000	118.19969	118.19969		0.00	0.00	0.00	0	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	118.93459	118.93459	0.00000	118.42559	118.42559		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.51339	121.51339	0.00000	120.99291	120.99291		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.70263	121.70263	0.00000	121.17122	121.17122		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	356.05700	356.05700	0.00000	355.87100	355.87100		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.49500	364.49500	0.00000	364.30400	364.30400		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.47200	372.47200	0.00000	372.27600	372.27600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.55500	380.55500	0.00000	380.35300	380.35300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.70800	388.70800	0.00000	388.50000	388.50000		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	8.62091	105.25713	0.00000	8.60012	105.30209		1.79	0.00	0.00	0	70,075.00
R186	On 07/11/2024	Bond Future	0.00	8.58967	107.72346	0.00000	8.56596	107.76938		1.90	0.00	100,290,541.26	931	75,775.00
R186	On 06/02/2025	Bond Future	0.00	8.56323	104.73907	0.00000	8.53618	104.78568		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.54519	106.98494	0.00000	8.51376	107.03221		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.54019	103.93304	0.00000	8.50282	103.98093		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,250.18000	1.25018	0.00000	1,283.95000	1.28395	1,250.180	1.72	0.68	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	108.67000	0.10867	0.00000	103.58000	0.10358	108.670	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	260.98989	260.98989	0.00000	260.99392	260.99392		0.00	0.00	0.00	0	435.00
R202	On 07/11/2024	Bond Future	0.00	267.17460	267.17460	0.00000	267.17841	267.17841		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	267.80057	267.80057	0.00000	267.80398	267.80398		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.60759	273.60759	0.00000	273.61028	273.61028		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.12976	274.12976	0.00000	274.13278	274.13278		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	9.79154	92.66278	0.00000	9.75158	92.82162		7.00	0.00	0.00	0	98,475.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,812.78000	1.81278	0.00000	1,954.86000	1.95486	1,812.780	7.69	0.83	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,583.56000	3.58356	0.00000	3,740.52000	3.74052	3,583.560	8.42	0.97	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	1.67000	0.00167	0.00000	1.63000	0.00163	1.670	9.24	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.84853	94.83392	0.00000	9.80605	94.99640		6.64	0.00	168,994,045.44	1,782	65,649.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,277.91000	2.27791	0.00000	2,390.47000	2.39047	2,277.910	6.91	0.65	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,671.64000	3.67164	0.00000	3,807.10000	3.80710	3,671.640	7.29	0.80	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	68.53000	0.06853	0.00000	64.05000	0.06405	68.530	8.14	(0.04)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.91177	92.87569	0.00000	9.86671	93.04139		6.61	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.99544	94.86672	0.00000	9.94751	95.03572		6.30	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,817.93000	2.81793	0.00000	2,922.15000	2.92215	2,817.930	6.49	0.59	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,699.75000	3.69975	0.00000	3,817.81000	3.81781	3,699.750	6.75	0.67	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	532.42000	0.53242	0.00000	509.75000	0.50975	532.420	7.57	(0.15)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	356.32000	0.35632	0.00000	340.37000	0.34037	356.320	7.67	(0.11)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.09652	92.86293	0.00000	10.04537	93.03514		6.19	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,177.91000	3.17791	0.00000	3,284.25000	3.28425	3,177.910	6.51	0.59	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	669.56000	0.66956	0.00000	643.59000	0.64359	669.560	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	10.51668	91.14930	0.00000	10.47703	91.33874		8.67	0.00	0.00	0	69,530.00	
R2032	On 01/08/2024	Bond Future	10.95 Put	265.13000	0.26513	0.00000	243.82000	0.24382	265.130	10.62	(0.19)	0.00	0	11,000.00	
R2032	On 01/08/2024	Bond Future	11.11 Call	2,938.29000	2.93829	0.00000	3,115.37000	3.11537	2,938.290	11.02	0.87	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.50 Call	4,583.49000	4.58349	0.00000	4,770.30000	4.77030	4,583.490	11.93	0.96	0.00	0	120.00	
R2032	On 01/08/2024	Bond Future	11.61 Call	5,057.37000	5.05737	0.00000	5,245.23000	5.24523	5,057.370	12.17	0.97	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	11.66 Put	28.41000	0.02841	0.00000	27.17000	0.02717	28.410	12.28	(0.03)	0.00	0	100.00	
R2032	On 01/08/2024	Bond Future	12.31 Put	3.01000	0.00301	0.00000	3.05000	0.00305	3.010	13.57	0.00	0.00	0	600.00	
R2032	On 01/08/2024	Bond Future	12.54 Put	0.92000	0.00092	0.00000	0.96000	0.00096	0.920	13.57	0.00	0.00	0	11,000.00	
R2032	On 07/11/2024	Bond Future	0.00	10.60232	89.11761	0.00000	10.56064	89.31141		8.76	0.00	0.00	0	98,867.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	3,318.00000	3.31800	0.00000	3,460.59000	3.46059	3,318.000	9.62	0.69	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	5,042.92000	5.04292	0.00000	5,208.43000	5.20843	5,042.920	10.16	0.82	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	5,152.46000	5.15246	0.00000	5,319.02000	5.31902	5,152.460	10.20	0.83	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	54.90000	0.05490	0.00000	51.45000	0.05145	54.900	10.86	(0.03)	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	22.03000	0.02203	0.00000	20.58000	0.02058	22.030	10.86	(0.01)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.69135	91.04556	0.00000	10.64768	91.24327		8.49	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	10.78986	88.83091	0.00000	10.74404	89.03263		8.78	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	10.90042	90.70906	0.00000	10.85232	90.91465		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	11.11344	90.10471	0.00000	11.05875	90.40835		10.47	0.00	157,052,509.53	1,743	36,161.00	
R2035	On 01/08/2024	Bond Future	11.65 Put	159.64000	0.15964	0.00000	135.65000	0.13565	159.640	11.41	(0.12)	0.00	0	9,500.00	
R2035	On 01/08/2024	Bond Future	12.20 Call	5,754.24000	5.75424	0.00000	6,055.76000	6.05576	5,754.240	12.18	0.98	0.00	0	5,100.00	
R2035	On 01/08/2024	Bond Future	13.05 Put	0.18000	0.00018	0.00000	0.16000	0.00016	0.180	13.27	0.00	0.00	0	7,500.00	
R2035	On 01/08/2024	Bond Future	13.08 Put	0.14000	0.00014	0.00000	0.13000	0.00013	0.140	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	0.06000	0.00006	0.060	13.27	0.00	0.00	0	8,000.00	
R2035	On 07/11/2024	Bond Future	0.00	11.21078	87.70102	0.00000	11.15370	88.01163		10.79	0.00	513,050,967.00	5,850	105,366.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	5,820.10000	5.82010	0.00000	6,080.81000	6.08081	5,820.100	12.41	0.81	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	158.38000	0.15838	0.00000	145.36000	0.14536	158.380	13.46	(0.05)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	11.31196	89.59860	0.00000	11.25249	89.91571		10.61	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	11.41453	87.00397	0.00000	11.35262	87.32759		11.17	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	3,711.93000	3.71193	0.00000	3,892.02000	3.89202	3,711.930	11.38	0.53	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	1,486.93000	1.48693	0.00000	1,416.68000	1.41668	1,486.930	12.69	(0.24)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	929.89000	0.92989	0.00000	883.70000	0.88370	929.890	13.27	(0.16)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	11.52795	88.84393	0.00000	11.46341	89.17410		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	11.49675	80.52572	0.00000	11.46753	80.68960		12.09	0.00	4,733,543,398.76	58,783	126,516.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	3,454.01000	3.45401	0.00000	3,612.06000	3.61206	3,454.010	13.11	0.90	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	0.91000	0.00091	0.00000	0.96000	0.00096	0.910	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	0.02000	0.00002	0.020	15.34	0.00	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	11.59549	82.41249	0.00000	11.56509	82.58015		11.88	0.00	63,210,379.83	767	80,891.00	
R2037	On 06/02/2025	Bond Future	0.00	11.69612	79.93469	0.00000	11.66456	80.10579		12.34	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	11.80910	81.64776	0.00000	11.77634	81.82222		12.42	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	6,061.29000	6.06129	0.00000	6,185.43000	6.18543	6,061.290	13.34	0.67	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	8,758.43000	8.75843	0.00000	8,901.22000	8.90122	8,758.430	14.23	0.79	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	8,944.23000	8.94423	0.00000	9,088.00000	9.08800	8,944.230	14.29	0.79	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.93363	79.11280	0.00000	11.89958	79.29060		13.17	0.00	0.00	0	0.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 31/01/2037			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	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	0.00	
R2040	On 01/08/2024			Bond Future	0.00	11.73224	80.83989	0.00000	11.71315	80.95460		12.90	0.00	0	16,915.00	
R2040	On 01/08/2024			Bond Future	12.28 Call	3,356.57000	3.35657	0.00000	3,469.68000	3.46968	3,356.570	13.85	0.88	0	680.00	
R2040	On 01/08/2024			Bond Future	12.88 Put	13.25000	0.01325	0.00000	13.93000	0.01393	13.250	14.92	(0.01)	0	680.00	
R2040	On 01/08/2024			Bond Future	12.95 Call	6,838.48000	6.83848	0.00000	6,953.77000	6.95377	6,838.480	15.04	0.99	0	7,500.00	
R2040	On 01/08/2024			Bond Future	13.48 Put	0.72000	0.00072	0.00000	0.83000	0.00083	0.720	15.94	0.00	0	680.00	
R2040	On 07/11/2024			Bond Future	0.00	11.83282	82.73403	0.00000	11.81300	82.85132		12.69	0.00	93,985,858.08	1,136	106,684.00
R2040	On 07/11/2024			Bond Future	12.10 Call	3,350.76000	3.35076	0.00000	3,433.00000	3.43300	3,350.760	13.26	0.61	0	640.00	
R2040	On 07/11/2024			Bond Future	12.60 Put	988.63000	0.98863	0.00000	969.30000	0.96930	988.630	14.08	(0.24)	0	640.00	
R2040	On 07/11/2024			Bond Future	13.15 Put	501.09000	0.50109	0.00000	491.82000	0.49182	501.090	14.95	(0.13)	0	640.00	
R2040	On 06/02/2025			Bond Future	0.00	11.93474	80.01253	0.00000	11.91420	80.13215		13.24	0.00	0	14.00	
R2040	On 08/05/2025			Bond Future	0.00	12.04786	81.72708	0.00000	12.02659	81.84894		13.36	0.00	0	3,900.00	
R2040	On 08/05/2025			Bond Future	12.75 Call	6,359.00000	6.35900	0.00000	6,447.13000	6.44713	6,359.000	14.29	0.67	0	15,000.00	
R2040	On 08/05/2025			Bond Future	13.43 Call	8,928.71000	8.92871	0.00000	9,028.75000	9.02875	8,928.710	15.16	0.77	0	7,500.00	
R2040	On 08/05/2025			Bond Future	13.50 Call	9,201.12000	9.20112	0.00000	9,302.13000	9.30213	9,201.120	15.25	0.78	0	7,500.00	
R2040	On 07/08/2025			Bond Future	0.00	12.17176	78.94284	0.00000	12.14969	79.06700		14.24	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	0.00	
R2044	On 01/08/2024			Bond Future	0.00	11.79098	77.11530	0.00000	11.78195	77.17067		13.75	0.00	777,013,762.80	10,076	99,564.00
R2044	On 01/08/2024			Bond Future	13.00 Put	10.85000	0.01085	0.00000	12.14000	0.01214	10.850	16.12	(0.01)	0	5,000.00	
R2044	On 01/08/2024			Bond Future	13.25 Put	3.38000	0.00338	0.00000	3.93000	0.00393	3.380	16.58	0.00	0	15,000.00	
R2044	On 07/11/2024			Bond Future	0.00	11.88672	78.92218	0.00000	11.87736	78.97877		13.55	0.00	309,138,179.06	3,917	36,273.00
R2044	On 07/11/2024			Bond Future	12.50 Put	1,157.79000	1.15779	0.00000	1,151.29000	1.15129	1,157.790	14.42	(0.27)	0	11,405.00	
R2044	On 06/02/2025			Bond Future	0.00	11.98334	76.24349	0.00000	11.97367	76.30111		14.18	0.00	0	0.00	
R2044	On 06/02/2025			Bond Future	12.00 Call	3,333.15000	3.33315	0.00000	3,371.28000	3.37128	3,333.150	14.18	0.53	0	449.00	
R2044	On 06/02/2025			Bond Future	12.50 Call	5,091.97000	5.09197	0.00000	5,137.45000	5.13745	5,091.970	14.96	0.66	0	449.00	
R2044	On 06/02/2025			Bond Future	13.75 Put	734.88000	0.73488	0.00000	732.03000	0.73203	734.880	16.95	(0.14)	0	449.00	
R2044	On 08/05/2025			Bond Future	0.00	12.08999	77.87721	0.00000	12.08001	77.93578		14.31	0.00	0	0.00	
R2044	On 07/08/2025			Bond Future	0.00	12.20631	75.13684	0.00000	12.19600	75.19634		15.29	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	0.00	
R2048	On 01/08/2024			Bond Future	0.00	11.69796	80.29755	0.00000	11.68374	80.38782		13.52	0.00	0	45,902.00	
R2048	On 07/11/2024			Bond Future	0.00	11.79156	77.72759	0.00000	11.77681	77.81991		14.08	0.00	4,352,745.04	56	222,124.00
R2048	On 06/02/2025			Bond Future	0.00	11.88658	79.40928	0.00000	11.87132	79.50342		13.94	0.00	0	10,000.00	
R2048	On 08/05/2025			Bond Future	0.00	11.98126	76.65957	0.00000	11.96551	76.75539		14.64	0.00	0	0.00	
R2048	On 07/08/2025			Bond Future	0.00	12.08364	78.28033	0.00000	12.06736	78.37787		14.54	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	0.00	
R2053	On 01/08/2024			Bond Future	0.00	11.69395	103.46383	0.00000	11.68987	103.49722		13.62	0.00	0	0.00	
R2053	On 07/11/2024			Bond Future	0.00	11.78780	100.01583	0.00000	11.78357	100.04993		14.20	0.00	0	3,638.00	
R2053	On 06/02/2025			Bond Future	0.00	11.88058	102.17927	0.00000	11.87623	102.21382		14.05	0.00	0	0.00	
R2053	On 08/05/2025			Bond Future	0.00	11.97869	98.49809	0.00000	11.97422	98.53305		14.57	0.00	0	0.00	
R2053	On 07/08/2025			Bond Future	0.00	12.08316	100.57904	0.00000	12.07857	100.61436		14.19	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	0.00	
R209	On 01/08/2024			Bond Future	0.00	11.21253	70.32603	0.00000	11.18313	70.47171		11.90	0.00	0	7,969.00	
R209	On 07/11/2024			Bond Future	0.00	11.30111	68.81674	0.00000	11.27057	68.96577		12.24	0.00	0	8,311.00	
R209	On 06/02/2025			Bond Future	0.00	11.39006	70.30550	0.00000	11.35843	70.45756		12.09	0.00	0	0.00	
R209	On 08/05/2025			Bond Future	0.00	11.48535	68.65635	0.00000	11.45258	68.81143		12.73	0.00	0	0.00	
R209	On 07/08/2025			Bond Future	0.00	11.58843	70.10799	0.00000	11.55447	70.26610		12.82	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	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/R157	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/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	237.90740	237.90740	0.00000	237.66684	237.66684	0.00	0.00	0.00	0	1,254.00	
R210	On 07/11/2024		Bond Future	0.00	240.20582	240.20582	0.00000	239.95938	239.95938	0.00	0.00	0.00	0	192.00	
R210	On 06/02/2025		Bond Future	0.00	245.46053	245.46053	0.00000	245.20802	245.20802	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	247.37115	247.37115	0.00000	247.11291	247.11291	0.00	0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	252.66445	252.66445	0.00000	252.39977	252.39977	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	10.20788	87.93359	0.00000	10.17312	88.08136	7.99	0.00	1,239,951,552.59	14,101	29,996.00	
R213	On 07/11/2024		Bond Future	0.00	10.28506	86.43286	0.00000	10.24840	86.58400	7.94	0.00	1,240,138,675.28	14,348	71,852.00	
R213	On 06/02/2025		Bond Future	0.00	10.36917	88.30312	0.00000	10.33059	88.45730	7.58	0.00	0.00	0	0.00	
R213	On 08/05/2025		Bond Future	0.00	10.45642	86.63524	0.00000	10.41582	86.79245	7.84	0.00	0.00	0	0.00	
R213	On 07/08/2025		Bond Future	0.00	10.55733	88.46835	0.00000	10.51450	88.62861	7.61	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	11.60235	65.61096	0.00000	11.58307	65.71031	13.41	0.00	19,880,120.88	303	8,333.00	
R214	On 07/11/2024		Bond Future	0.00	11.69380	63.84154	0.00000	11.67382	63.94321	13.90	0.00	0.00	0	13,758.00	
R214	On 06/02/2025		Bond Future	0.00	11.78673	65.22288	0.00000	11.76609	65.32655	13.76	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	11.75 Call	2,639.94000	2.63994	0.00000	2,699.57000	2.69957	2,639.940	13.76	0.51	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,100.03000	4.10003	0.00000	4,173.55000	4.17355	4,100.030	14.52	0.65	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	558.88000	0.55888	0.00000	549.78000	0.54978	558.880	16.64	(0.13)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.87957	63.31400	0.00000	11.85826	63.41972	14.63	0.00	0.00	0	0.00	
R214	On 07/08/2025		Bond Future	0.00	11.98001	64.65300	0.00000	11.95801	64.76066	14.78	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 :											9,807,443,799.75	116,845	1,788,223.00		
Grand Total:											9,807,443,799.75	116,845	1,788,223.00		