

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2024

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	1,001.93200	1,001.93200	0.00000	995.85700	995.85700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,025.41300	1,025.41300	0.00000	1,019.19400	1,019.19400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,047.61800	1,047.61800	0.00000	1,041.26200	1,041.26200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,070.12200	1,070.12200	0.00000	1,063.62700	1,063.62700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,092.82400	1,092.82400	0.00000	1,086.18700	1,086.18700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,186.43000	1,186.43000	0.00000	1,178.32100	1,178.32100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,214.23400	1,214.23400	0.00000	1,205.93400	1,205.93400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,240.52900	1,240.52900	0.00000	1,232.04500	1,232.04500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,267.17700	1,267.17700	0.00000	1,258.50800	1,258.50800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,294.05900	1,294.05900	0.00000	1,285.20100	1,285.20100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,025.07200	1,025.07200	0.00000	1,019.59800	1,019.59800	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,049.09500	1,049.09500	0.00000	1,043.49200	1,043.49200	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,071.81400	1,071.81400	0.00000	1,066.08600	1,066.08600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,094.83800	1,094.83800	0.00000	1,088.98400	1,088.98400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,118.06300	1,118.06300	0.00000	1,112.08200	1,112.08200	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	11.67558	79.87500	0.00000	11.82836	79.17023	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.79965	77.96550	0.00000	11.95966	77.24395	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.92833	79.67152	0.00000	12.09565	78.93397	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.06256	77.59567	0.00000	12.23755	76.84184	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.20870	79.25425	0.00000	12.39192	78.48396	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	12.17406	75.89975	0.00000	12.31141	75.12997	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.28789	73.43016	0.00000	12.43087	72.64204	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.39962	75.03632	0.00000	12.54806	74.23069	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.52035	72.39483	0.00000	12.67466	71.57148	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.64667	73.94010	0.00000	12.80703	73.09883	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	1,009.71700	1,009.71700	0.00000	1,004.32400	1,004.32400	0.00	0.00	80,777,360.00	8	713.00
GOVI	On 07/11/2024		GOVI	0.00	1,033.38000	1,033.38000	0.00000	1,027.85900	1,027.85900	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,055.75800	1,055.75800	0.00000	1,050.11500	1,050.11500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,078.43700	1,078.43700	0.00000	1,072.67000	1,072.67000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,101.31500	1,101.31500	0.00000	1,095.42200	1,095.42200	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	181.50791	181.50791	0.00000	181.50972	181.50972	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.80983	185.80983	0.00000	185.81148	185.81148	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	130.93786	130.93786	0.00000	131.11337	131.11337	0.00	0.00	0.00	0	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	132.63936	132.63936	0.00000	132.81886	132.81886	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	135.54261	135.54261	0.00000	135.72565	135.72565	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	137.05174	137.05174	0.00000	137.23845	137.23845		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.98695	139.98695	0.00000	140.17717	140.17717		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	124.32254	124.32254	0.00000	124.13501	124.13501		0.00	0.00	0.00	0	6,716.00
I2033	On 07/11/2024	Bond Future	0.00	125.76882	125.76882	0.00000	125.57672	125.57672		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.52179	128.52179	0.00000	128.32512	128.32512		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.77824	129.77824	0.00000	129.57692	129.57692		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.55776	132.55776	0.00000	132.35169	132.35169		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	134.18755	134.18755	0.00000	134.04082	134.04082		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.36781	137.36781	0.00000	137.21758	137.21758		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.25721	138.25721	0.00000	138.10333	138.10333		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.25692	141.25692	0.00000	141.09911	141.09911		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.12022	142.12022	0.00000	141.95880	141.95880		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	116.94449	116.94449	0.00000	116.77098	116.77098		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.51317	117.51317	0.00000	117.33566	117.33566		0.00	0.00	0.00	0	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	120.08517	120.08517	0.00000	119.90329	119.90329		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.44010	120.44010	0.00000	120.25410	120.25410		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.01841	123.01841	0.00000	122.82786	122.82786		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	115.94266	115.94266	0.00000	115.35942	115.35942		0.00	0.00	0.00	0	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.69071	118.69071	0.00000	118.09365	118.09365		0.00	0.00	0.00	0	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	118.92897	118.92897	0.00000	118.31845	118.31845		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.50921	121.50921	0.00000	120.88505	120.88505		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.70060	121.70060	0.00000	121.06295	121.06295		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	356.39200	356.39200	0.00000	355.87700	355.87700		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.83900	364.83900	0.00000	364.31200	364.31200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.82500	372.82500	0.00000	372.28600	372.28600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.91800	380.91800	0.00000	380.36500	380.36500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.08100	389.08100	0.00000	388.51500	388.51500		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	8.42638	105.67878	0.00000	8.53907	105.43425		1.79	0.00	0.00	0	70,075.00
R186	On 07/11/2024	Bond Future	0.00	8.36721	108.15540	0.00000	8.49601	107.90503		1.90	0.00	2,379,418.80	22	76,610.00
R186	On 06/02/2025	Bond Future	0.00	8.30710	105.18155	0.00000	8.45517	104.92544		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.24452	107.43829	0.00000	8.41803	107.17635		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.17881	104.39752	0.00000	8.38694	104.12965		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,585.88000	1.58588	0.00000	1,387.37000	1.38737	1,585.880	1.72	0.77	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	63.40000	0.06340	0.00000	86.96000	0.08696	63.400	1.72	(0.08)	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	261.37982	261.37982	0.00000	261.28242	261.28242		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024	Bond Future	0.00	267.57481	267.57481	0.00000	267.47468	267.47468		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	268.21212	268.21212	0.00000	268.10927	268.10927		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.03158	274.03158	0.00000	273.92575	273.92575		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.56765	274.56765	0.00000	274.45909	274.45909		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	9.58102	93.50342	0.00000	9.71340	92.97371		7.00	0.00	0.00	0	98,320.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,538.61000	2.53861	0.00000	2,067.63000	2.06763	2,538.610	7.69	0.93	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,405.46000	4.40546	0.00000	3,884.23000	3.88423	4,405.460	8.42	0.99	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.23000	0.00023	0.00000	0.79000	0.00079	0.230	9.24	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.62454	95.69464	0.00000	9.76534	95.15245		6.64	0.00	0.00	0	66,012.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,861.90000	2.86190	0.00000	2,484.24000	2.48424	2,861.900	6.91	0.73	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,377.61000	4.37761	0.00000	3,925.87000	3.92587	4,377.610	7.29	0.86	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	39.95000	0.03995	0.00000	56.04000	0.05604	39.950	8.14	(0.02)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.67348	93.75613	0.00000	9.82316	93.20189		6.61	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.74124	95.76736	0.00000	9.90076	95.20092		6.30	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,369.72000	3.36972	0.00000	3,015.29000	3.01529	3,369.720	6.49	0.65	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,323.85000	4.32385	0.00000	3,924.72000	3.92472	4,323.850	6.75	0.73	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	405.15000	0.40515	0.00000	481.25000	0.48125	405.150	7.57	(0.12)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	265.99000	0.26599	0.00000	319.71000	0.31971	265.990	7.67	(0.08)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.82428	93.78407	0.00000	9.99496	93.20525		6.19	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,745.25000	3.74525	0.00000	3,381.93000	3.38193	3,745.250	6.51	0.65	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	525.69000	0.52569	0.00000	612.20000	0.61220	525.690	7.54	(0.14)	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		10.30092	92.18648	0.00000	10.44326	91.50049		8.67	0.00	0.00	0	69,400.00
R2032	On 01/08/2024	Bond Future	10.95	Put	98.20000	0.09820	0.00000	190.73000	0.19073	98.200	10.62	(0.09)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,866.51000	3.86651	0.00000	3,239.26000	3.23926	3,866.510	11.02	0.95	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,585.82000	5.58582	0.00000	4,917.38000	4.91738	5,585.820	11.93	0.99	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,069.76000	6.06976	0.00000	5,396.02000	5.39602	6,069.760	12.17	0.99	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	7.21000	0.00721	0.00000	17.60000	0.01760	7.210	12.28	(0.01)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.55000	0.00055	0.00000	1.63000	0.00163	0.550	13.57	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.14000	0.00014	0.00000	0.46000	0.00046	0.140	13.57	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.37538	90.17943	0.00000	10.52505	89.47732		8.76	0.00	45,089,715.00	500	99,117.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,079.12000	4.07912	0.00000	3,564.76000	3.56476	4,079.120	9.62	0.77	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,931.93000	5.93193	0.00000	5,336.16000	5.33616	5,931.930	10.16	0.87	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,047.42000	6.04742	0.00000	5,447.90000	5.44790	6,047.420	10.20	0.88	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	31.31000	0.03131	0.00000	45.20000	0.04520	31.310	10.86	(0.02)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	11.77000	0.01177	0.00000	17.71000	0.01771	11.770	10.86	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.45305	92.13138	0.00000	10.61012	91.41378		8.49	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.53927	89.94130	0.00000	10.70432	89.20796		8.78	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.63659	91.84427	0.00000	10.81023	91.09505		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		10.96331	90.94177	0.00000	11.06011	90.40078		10.47	0.00	42,742,631.90	470	36,246.00
R2035	On 01/08/2024	Bond Future	11.65	Put	65.92000	0.06592	0.00000	116.48000	0.11648	65.920	11.41	(0.06)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,580.52000	6.58052	0.00000	6,044.68000	6.04468	6,580.520	12.18	1.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.03000	0.00003	0.00000	0.08000	0.00008	0.030	13.27	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.02000	0.00002	0.00000	0.07000	0.00007	0.020	13.27	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	13.27	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.05398	88.55799	0.00000	11.15505	88.00427		10.79	0.00	19,836,989.76	224	105,366.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,517.94000	6.51794	0.00000	6,061.30000	6.06130	6,517.940	12.41	0.85	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	113.01000	0.11301	0.00000	140.01000	0.14001	113.010	13.46	(0.04)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.14830	90.47515	0.00000	11.25371	89.90919		10.61	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.24379	87.90052	0.00000	11.35367	87.32208		11.17	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,193.86000	4.19386	0.00000	3,877.17000	3.87717	4,193.860	11.38	0.57	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,276.32000	1.27632	0.00000	1,407.88000	1.40788	1,276.320	12.69	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	788.46000	0.78846	0.00000	876.35000	0.87635	788.460	13.27	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.34955	89.76083	0.00000	11.46425	89.16979		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		11.35110	81.34738	0.00000	11.45307	80.77088		12.09	0.00	86,228,222.80	1,060	111,739.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,202.85000	4.20285	0.00000	3,668.66000	3.66866	4,202.850	13.11	0.95	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.17000	0.00017	0.00000	0.51000	0.00051	0.170	14.82	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.34	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.44387	83.25372	0.00000	11.54998	82.66368		11.88	0.00	44,707,247.64	537	80,891.00
R2037	On 06/02/2025	Bond Future	0.00		11.53837	80.79512	0.00000	11.64869	80.19202		12.34	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.64489	82.52772	0.00000	11.75963	81.91141		12.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,657.48000	6.65748	0.00000	6,234.62000	6.23462	6,657.480	13.34	0.71	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,452.02000	9.45202	0.00000	8,961.97000	8.96197	9,452.020	14.23	0.81	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,643.08000	9.64308	0.00000	9,149.42000	9.14942	9,643.080	14.29	0.82	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.76241	80.01264	0.00000	11.88194	79.38294		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	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	11.62185	81.50673	0.00000	11.69860	81.04221		12.90	0.00	0	16,915.00
R2040	On 01/08/2024		Bond Future	12.28 Call	3,939.89000	3.93989	0.00000	3,524.83000	3.52483	3,939.890	13.85	0.93	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	4.67000	0.00467	0.00000	9.19000	0.00919	4.670	14.92	(0.01)	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	7,498.98000	7.49898	0.00000	7,037.75000	7.03775	7,498.980	15.04	1.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	0.18000	0.00018	0.00000	0.43000	0.00043	0.180	15.94	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.71805	83.41683	0.00000	11.79782	82.94132		12.69	0.00	330	106,354.00
R2040	On 07/11/2024		Bond Future	12.10 Call	3,763.66000	3.76366	0.00000	3,469.16000	3.46916	3,763.660	13.26	0.65	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	819.05000	0.81905	0.00000	931.38000	0.93138	819.050	14.08	(0.21)	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	404.80000	0.40480	0.00000	467.75000	0.46775	404.800	14.95	(0.11)	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.81546	80.71106	0.00000	11.89829	80.22500		13.24	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	11.92383	82.44170	0.00000	12.00987	81.94494		13.36	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	6,833.29000	6.83329	0.00000	6,499.25000	6.49925	6,833.290	14.29	0.69	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	9,477.44000	9.47744	0.00000	9,092.33000	9.09233	9,477.440	15.16	0.79	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	9,756.17000	9.75617	0.00000	9,366.75000	9.36675	9,756.170	15.25	0.80	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.04258	79.67384	0.00000	12.13208	79.16629		14.24	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	11.72620	77.51395	0.00000	11.78776	77.13504		13.75	0.00	0	99,564.00
R2044	On 01/08/2024		Bond Future	13.00 Put	5.01000	0.00501	0.00000	8.94000	0.00894	5.010	16.12	(0.01)	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	1.37000	0.00137	0.00000	2.66000	0.00266	1.370	16.58	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.81944	79.33049	0.00000	11.88335	78.94254		13.55	0.00	28	36,224.00
R2044	On 07/11/2024		Bond Future	12.50 Put	1,032.22000	1.03222	0.00000	1,143.17000	1.14317	1,032.220	14.42	(0.25)	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.91345	76.66154	0.00000	11.97972	76.26505		14.18	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	3,541.86000	3.54186	0.00000	3,336.76000	3.33676	3,541.860	14.18	0.55	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	5,355.75000	5.35575	0.00000	5,098.63000	5.09863	5,355.750	14.96	0.68	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	669.05000	0.66905	0.00000	726.77000	0.72677	669.050	16.95	(0.13)	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	12.01734	78.30530	0.00000	12.08611	77.89997		14.31	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	12.13067	75.57517	0.00000	12.20213	75.16096		15.29	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	11.62370	80.77100	0.00000	11.67502	80.44327		13.52	0.00	18,160	27,747.00
R2048	On 07/11/2024		Bond Future	0.00	11.71444	78.21246	0.00000	11.76771	77.87697		14.08	0.00	18,218	240,225.00
R2048	On 06/02/2025		Bond Future	0.00	11.80649	79.90561	0.00000	11.86174	79.56262		13.94	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	11.89816	77.16754	0.00000	11.95541	76.81695		14.64	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	11.99729	78.80022	0.00000	12.05669	78.44192		14.54	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	11.60439	104.20158	0.00000	11.68096	103.57022		13.62	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.69470	100.77131	0.00000	11.77427	100.12497		14.20	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.78392	102.95229	0.00000	11.86644	102.29166		14.05	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.87827	99.28900	0.00000	11.96390	98.61385		14.57	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.97876	101.38823	0.00000	12.06766	100.69841		14.19	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.06774	71.04759	0.00000	11.16945	70.53964		11.90	0.00	0	7,969.00
R209	On 07/11/2024		Bond Future	0.00	11.15060	69.55547	0.00000	11.25631	69.03550		12.24	0.00	112	8,396.00
R209	On 06/02/2025		Bond Future	0.00	11.23383	71.06103	0.00000	11.34347	70.52964		12.09	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.32307	69.42902	0.00000	11.43687	68.88595		12.73	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.41977	70.89807	0.00000	11.53793	70.34328		12.82	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	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
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	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	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	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	0.00
R210	On 01/08/2024		Bond Future	0.00	238.12939	238.12939	0.00000	238.05357	238.05357		0.00	0.00	0	1,254.00
R210	On 07/11/2024		Bond Future	0.00	240.43393	240.43393	0.00000	240.35602	240.35602		0.00	0.00	0	192.00
R210	On 06/02/2025		Bond Future	0.00	245.69643	245.69643	0.00000	245.61616	245.61616		0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.61630	247.61630	0.00000	247.53366	247.53366		0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.91836	252.91836	0.00000	252.83307	252.83307		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	0.00
R213	On 01/08/2024		Bond Future	0.00	9.99765	88.83218	0.00000	10.15004	88.17965		7.99	0.00	0	24,517.00
R213	On 07/11/2024		Bond Future	0.00	10.06314	87.35289	0.00000	10.22396	86.68495		7.94	0.00	347	71,644.00
R213	On 06/02/2025		Bond Future	0.00	10.13506	89.24404	0.00000	10.30459	88.56140		7.58	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.20933	87.59754	0.00000	10.38812	86.89991		7.84	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.29589	89.45234	0.00000	10.48489	88.73961		7.61	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	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	0.00
R214	On 01/08/2024		Bond Future	0.00	11.51813	66.04674	0.00000	11.58453	65.70278		13.41	0.00	0	8,333.00
R214	On 07/11/2024		Bond Future	0.00	11.60647	64.28778	0.00000	11.67529	63.93572		13.90	0.00	0	13,758.00
R214	On 06/02/2025		Bond Future	0.00	11.69621	65.67949	0.00000	11.76746	65.31966		13.76	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,866.00000	2.86600	0.00000	2,683.14000	2.68314	2,866.000	13.76	0.54	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,387.77000	4.38777	0.00000	4,156.45000	4.15645	4,387.770	14.52	0.67	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	495.31000	0.49531	0.00000	542.58000	0.54258	495.310	16.64	(0.12)	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.78578	63.78132	0.00000	11.85951	63.41351		14.63	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.88274	65.13113	0.00000	11.95910	64.75532		14.78	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	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	0.00
Total for Derivatives :											3,281,288,015.27	40,016	1,768,758.00	
Grand Total:											3,281,288,015.27	40,016	1,768,758.00	