

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2024

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	999.04300	999.04300	0.00000	999.80000	999.80000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,022.34000	1,022.34000	0.00000	1,023.17300	1,023.17300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,044.40500	1,044.40500	0.00000	1,045.42900	1,045.42900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,066.21800	1,066.21800	0.00000	1,067.79200	1,067.79200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,088.25200	1,088.25200	0.00000	1,090.62000	1,090.62000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,179.90600	1,179.90600	0.00000	1,182.82800	1,182.82800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,207.42100	1,207.42100	0.00000	1,210.47900	1,210.47900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,233.48100	1,233.48100	0.00000	1,236.81000	1,236.81000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,259.24200	1,259.24200	0.00000	1,263.26700	1,263.26700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,285.26500	1,285.26500	0.00000	1,290.27400	1,290.27400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,024.06800	1,024.06800	0.00000	1,026.26400	1,026.26400	0.00	0.00	0.00	0	119.00
ALBI	On 07/11/2024		Index Future	0.00	1,047.94800	1,047.94800	0.00000	1,050.25500	1,050.25500	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,070.56600	1,070.56600	0.00000	1,073.10100	1,073.10100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,092.92500	1,092.92500	0.00000	1,096.05600	1,096.05600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,115.51100	1,115.51100	0.00000	1,119.48800	1,119.48800	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	11.74686	79.54512	0.00000	11.70757	79.72672	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.87625	77.61896	0.00000	11.83412	77.80930	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.00962	79.31202	0.00000	11.96258	79.51979	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.15839	77.18164	0.00000	12.09998	77.43365	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.31918	78.78855	0.00000	12.24467	79.10222	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	12.11505	76.23450	0.00000	12.06568	76.51644	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.22803	73.76421	0.00000	12.17589	74.05718	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.33844	75.37258	0.00000	12.28205	75.68472	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.46512	72.69322	0.00000	12.39946	73.05054	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.59693	74.20429	0.00000	12.51872	74.62284	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	1,008.46600	1,008.46600	0.00000	1,010.57800	1,010.57800	0.00	0.00	0.00	0	381.00
GOVI	On 07/11/2024		GOVI	0.00	1,031.98300	1,031.98300	0.00000	1,034.20300	1,034.20300	0.00	0.00	0.00	0	327.00
GOVI	On 06/02/2025		GOVI	0.00	1,054.25600	1,054.25600	0.00000	1,056.69900	1,056.69900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,076.27500	1,076.27500	0.00000	1,079.30400	1,079.30400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,098.51600	1,098.51600	0.00000	1,102.37700	1,102.37700	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	181.46851	181.46851	0.00000	181.47328	181.47328	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.74868	185.74868	0.00000	185.76408	185.76408	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	130.90783	130.90783	0.00000	130.91322	130.91322	0.00	0.00	22,123,423.27	169	2,611.00
I2029	On 07/11/2024		Bond Future	0.00	132.59371	132.59371	0.00000	132.60678	132.60678	0.00	0.00	22,408,336.99	169	7,762.00
I2029	On 06/02/2025		Bond Future	0.00	135.48654	135.48654	0.00000	135.52242	135.52242	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	136.91461	136.91461	0.00000	137.01975	137.01975		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.77172	139.77172	0.00000	139.97716	139.97716		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	124.39467	124.39467	0.00000	124.39911	124.39911		0.00	0.00	25,500,907.35	205	1,778.00
I2033	On 07/11/2024	Bond Future	0.00	125.82855	125.82855	0.00000	125.84020	125.84020		0.00	0.00	25,794,852.75	205	6,395.00
I2033	On 06/02/2025	Bond Future	0.00	128.57392	128.57392	0.00000	128.60718	128.60718		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.75581	129.75581	0.00000	129.85454	129.85454		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.46364	132.46364	0.00000	132.65743	132.65743		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	134.16624	134.16624	0.00000	134.17053	134.17053		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.33067	137.33067	0.00000	137.34280	137.34280		0.00	0.00	0.00	0	2,088.00
I2038	On 06/02/2025	Bond Future	0.00	138.21011	138.21011	0.00000	138.24581	138.24581		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.12601	141.12601	0.00000	141.23280	141.23280		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.91171	141.91171	0.00000	142.12185	142.12185		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	116.92579	116.92579	0.00000	116.92963	116.92963		0.00	0.00	16,018,833.23	137	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.48105	117.48105	0.00000	117.49160	117.49160		0.00	0.00	16,094,903.85	137	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	120.04389	120.04389	0.00000	120.07477	120.07477		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.32769	120.32769	0.00000	120.41984	120.41984		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.83735	122.83735	0.00000	123.01788	123.01788		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	116.31533	116.31533	0.00000	116.12322	116.12322		0.00	0.00	0.00	0	6,618.00
I2050	On 07/11/2024	Bond Future	0.00	119.05870	119.05870	0.00000	118.86881	118.86881		0.00	0.00	0.00	0	14,356.00
I2050	On 06/02/2025	Bond Future	0.00	119.29731	119.29731	0.00000	119.12315	119.12315		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	121.81393	121.81393	0.00000	121.69699	121.69699		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.94782	121.94782	0.00000	121.91524	121.91524		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	356.57900	356.57900	0.00000	356.48400	356.48400		0.00	0.00	698,894,840.00	196	383.00
IGOV	On 07/11/2024	Index Future	0.00	364.98900	364.98900	0.00000	364.91300	364.91300		0.00	0.00	715,378,440.00	196	212.00
IGOV	On 06/02/2025	Index Future	0.00	372.95300	372.95300	0.00000	372.93700	372.93700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.82700	380.82700	0.00000	380.99900	380.99900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.78000	388.78000	0.00000	389.22700	389.22700		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	8.32500	91.67500	0.00000	8.32500	8.32500		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.32500	91.67500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	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 16/10/2024	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 20/11/2024	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 18/12/2024	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 15/01/2025	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	8.51760	105.48078	0.00000	8.51649	105.48319		1.78	0.00	32,804,522.58	311	68,935.00
R186	On 07/11/2024	Bond Future	0.00	8.47771	107.94056	0.00000	8.47330	107.94912		1.87	0.00	43,823,867.36	406	121,758.00
R186	On 06/02/2025	Bond Future	0.00	8.43829	104.95460	0.00000	8.42284	104.98129		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.44035	107.14271	0.00000	8.38633	107.22413		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.45866	104.03757	0.00000	8.33461	104.19691		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,318.13000	1.31813	0.00000	1,426.47000	1.42647	1,318.130	1.73	0.70	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	94.46000	0.09446	0.00000	75.70000	0.07570	94.460	1.73	(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	261.33647	261.33647	0.00000	261.34512	261.34512		0.00	0.00	0.00	0	538.00
R202	On 07/11/2024	Bond Future	0.00	267.50056	267.50056	0.00000	267.52449	267.52449		0.00	0.00	0.00	0	973.00
R202	On 06/02/2025	Bond Future	0.00	268.11853	268.11853	0.00000	268.18794	268.18794		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.77553	273.77553	0.00000	273.98308	273.98308		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.16189	274.16189	0.00000	274.56849	274.56849		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	9.63767	93.27628	0.00000	9.62777	93.31592		7.00	0.00	19,308,189.96	207	28,630.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,288.45000	2.28845	0.00000	2,332.59000	2.33259	2,288.450	8.05	0.95	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	4,174.36000	4.17436	0.00000	4,214.47000	4.21447	4,174.360	8.75	1.00	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.68757	95.45144	0.00000	9.67563	95.49745		6.62	0.00	19,758,448.08	207	149,145.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,639.18000	2.63918	0.00000	2,720.89000	2.72089	2,639.180	6.89	0.72	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	4,135.22000	4.13522	0.00000	4,210.53000	4.21053	4,135.220	7.26	0.85	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	36.40000	0.03640	0.00000	37.82000	0.03782	36.400	8.11	(0.02)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.74225	93.50098	0.00000	9.72522	93.56409		6.58	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.83047	95.44999	0.00000	9.79871	95.56280		6.26	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,180.38000	3.18038	0.00000	3,280.85000	3.28085	3,180.380	6.62	0.63	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,108.76000	4.10876	0.00000	4,213.12000	4.21312	4,108.760	6.89	0.71	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	437.06000	0.43706	0.00000	437.46000	0.43746	437.060	7.63	(0.13)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	273.99000	0.27399	0.00000	275.42000	0.27542	273.990	7.63	(0.09)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.93515	93.40758	0.00000	9.88091	93.59153		6.21	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	
R2030	On 07/08/2025	Bond Future	10.48	Call	3,545.49000	3.54549	0.00000	3,677.80000	3.67780	3,545.490	6.69	0.63	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	562.09000	0.56209	0.00000	544.31000	0.54431	562.090	7.54	(0.15)	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		10.40115	91.70273	0.00000	10.36640	91.87006		8.65	0.00	370,295,623.74	4,038	65,219.00
R2032	On 01/08/2024	Bond Future	10.95	Put	61.33000	0.06133	0.00000	75.48000	0.07548	61.330	10.58	(0.07)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,354.67000	3.35467	0.00000	3,530.87000	3.53087	3,354.670	10.99	0.96	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,092.29000	5.09229	0.00000	5,261.70000	5.26170	5,092.290	11.88	0.99	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,579.16000	5.57916	0.00000	5,747.81000	5.74781	5,579.160	12.12	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	1.40000	0.00140	0.00000	2.47000	0.00247	1.400	12.23	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	13.50	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.50	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.48297	89.67400	0.00000	10.44532	89.85045		8.71	0.00	362,103,612.00	4,038	102,652.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,638.56000	3.63856	0.00000	3,834.03000	3.83403	3,638.560	9.58	0.74	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,451.42000	5.45142	0.00000	5,646.76000	5.64676	5,451.420	10.12	0.86	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,565.25000	5.56525	0.00000	5,760.31000	5.76031	5,565.250	10.15	0.86	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	30.76000	0.03076	0.00000	30.31000	0.03031	30.760	10.81	(0.02)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	11.13000	0.01113	0.00000	11.06000	0.01106	11.130	10.81	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.56730	91.60868	0.00000	10.52444	91.80431		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.67156	89.35290	0.00000	10.61610	89.59897		8.66	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.78726	91.19371	0.00000	10.71378	91.51022		8.72	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		11.06244	90.38782	0.00000	11.01279	90.66466		10.48	0.00	28,381,775.48	314	33,381.00
R2035	On 01/08/2024	Bond Future	11.65	Put	37.99000	0.03799	0.00000	39.96000	0.03996	37.990	11.41	(0.05)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,023.20000	6.02320	0.00000	6,300.39000	6.30039	6,023.200	12.17	1.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.15931	87.98104	0.00000	11.10654	88.26943		10.76	0.00	27,626,046.56	314	125,097.00
R2035	On 07/11/2024	Bond Future	12.20	Call	5,981.66000	5.98166	0.00000	6,245.77000	6.24577	5,981.660	12.42	0.83	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	117.19000	0.11719	0.00000	112.57000	0.11257	117.190	13.48	(0.04)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.25927	89.87947	0.00000	11.20146	90.18909		10.56	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.36947	87.23934	0.00000	11.30067	87.60043		11.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,725.71000	3.72571	0.00000	4,081.57000	4.08157	3,725.710	11.21	0.54	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,344.41000	1.34441	0.00000	1,381.47000	1.38147	1,344.410	12.53	(0.22)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	824.61000	0.82461	0.00000	813.69000	0.81369	824.610	13.12	(0.15)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.49013	89.03720	0.00000	11.40595	89.46951		11.20	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		11.40826	81.02350	0.00000	11.36378	81.27537		12.06	0.00	0.00	0	78,562.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,851.57000	3.85157	0.00000	4,102.88000	4.10288	3,851.570	13.48	0.97	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	15.10	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.22	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.50503	82.91288	0.00000	11.45789	83.17540		11.82	0.00	0.00	0	180,286.00
R2037	On 06/02/2025	Bond Future	0.00		11.60297	80.44118	0.00000	11.55144	80.72333		12.24	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.72118	82.11719	0.00000	11.65981	82.44720		12.19	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,265.93000	6.26593	0.00000	6,653.53000	6.65353	6,265.930	13.12	0.70	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,038.21000	9.03821	0.00000	9,426.54000	9.42654	9,038.210	14.02	0.81	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,228.29000	9.22829	0.00000	9,616.30000	9.61630	9,228.290	14.07	0.81	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.85042	79.54831	0.00000	11.77526	79.94461		13.16	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	11.60829	81.58922	0.00000	11.55379	81.92207		12.86	0.00	61,110,325.78	749	11,701.00
R2040	On 01/08/2024		Bond Future	12.28 Call	3,964.85000	3.96485	0.00000	4,295.53000	4.29553	3,964.850	14.25	0.97	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	0.39000	0.00039	0.00000	0.46000	0.00046	0.390	15.26	0.00	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	7,578.47000	7.57847	0.00000	7,911.37000	7.91137	7,578.470	15.37	1.00	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.23	0.00	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.70554	83.49179	0.00000	11.64812	83.83721		12.62	0.00	62,535,350.71	749	111,505.00
R2040	On 07/11/2024		Bond Future	12.10 Call	3,721.96000	3.72196	0.00000	4,007.58000	4.00758	3,721.960	13.19	0.66	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	731.02000	0.73102	0.00000	704.75000	0.70475	731.020	14.02	(0.20)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	346.81000	0.34681	0.00000	337.64000	0.33764	346.810	14.90	(0.10)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.80345	80.78191	0.00000	11.74150	81.14887		13.13	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	11.91985	82.46480	0.00000	11.84830	82.88168		13.09	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	6,817.27000	6.81727	0.00000	7,128.98000	7.12898	6,817.270	14.36	0.70	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	9,468.70000	9.46870	0.00000	9,816.41000	9.81641	9,468.700	15.24	0.80	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	9,748.24000	9.74824	0.00000	10,098.83000	10.09883	9,748.240	15.33	0.80	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.04638	79.65219	0.00000	11.96157	80.13751		14.21	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	11.65259	77.97107	0.00000	11.59303	78.34417		13.71	0.00	545,797.49	7	92,897.00
R2044	On 01/08/2024		Bond Future	13.00 Put	0.24000	0.00024	0.00000	0.20000	0.00020	0.240	16.47	0.00	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030	16.91	0.00	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.74453	79.78931	0.00000	11.68201	80.17567		13.48	0.00	558,525.17	7	59,374.00
R2044	On 07/11/2024		Bond Future	12.50 Put	903.20000	0.90320	0.00000	866.75000	0.86675	903.200	14.80	(0.23)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.83672	77.12485	0.00000	11.76974	77.53305		14.06	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	3,798.35000	3.79835	0.00000	4,121.19000	4.12119	3,798.350	14.45	0.57	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	5,673.79000	5.67379	0.00000	6,037.50000	6.03750	5,673.790	15.26	0.69	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	608.46000	0.60846	0.00000	602.96000	0.60296	608.460	17.25	(0.12)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.94567	78.73152	0.00000	11.86953	79.18859		14.03	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	12.06362	75.96722	0.00000	11.97493	76.49092		15.27	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	11.53658	81.33294	0.00000	11.50707	81.52490		13.51	0.00	975,995.28	12	26,640.00
R2048	On 07/11/2024		Bond Future	0.00	11.62545	78.77864	0.00000	11.59414	78.97956		14.03	0.00	9,847,330.00	125	240,609.00
R2048	On 06/02/2025		Bond Future	0.00	11.71517	80.47845	0.00000	11.68061	80.69719		13.86	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	11.81118	77.70561	0.00000	11.76898	77.96904		14.48	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	11.91419	79.30648	0.00000	11.86122	79.63226		14.51	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	11.52704	104.84677	0.00000	11.46741	105.34931		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.61580	101.41981	0.00000	11.55317	101.94006		14.15	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.70303	103.60774	0.00000	11.63603	104.15662		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.80206	99.89705	0.00000	11.72610	100.50994		14.49	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.90678	101.95335	0.00000	11.81873	102.65275		14.10	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	11.14183	70.67707	0.00000	11.10226	70.87462		11.88	0.00	42,759,627.35	605	5,689.00
R209	On 07/11/2024		Bond Future	0.00	11.22922	69.16825	0.00000	11.18728	69.37445		12.18	0.00	30,226,525.25	437	15,845.00
R209	On 06/02/2025		Bond Future	0.00	11.31635	70.66056	0.00000	11.27042	70.88307		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.41751	68.97793	0.00000	11.36235	69.24092		12.50	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.52599	70.39907	0.00000	11.45799	70.71796		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

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/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	238.07124	238.07124	0.00000	238.08149	238.08149		0.00	0.00	0.00	0	842.00
R210	On 07/11/2024		Bond Future	0.00	240.34737	240.34737	0.00000	240.37154	240.37154		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025		Bond Future	0.00	245.59096	245.59096	0.00000	245.65650	245.65650		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.36410	247.36410	0.00000	247.55523	247.55523		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.52487	252.52487	0.00000	252.89757	252.89757		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	10.07908	88.48273	0.00000	10.04915	88.61097		7.98	0.00	0.00	0	23,895.00
R213	On 07/11/2024		Bond Future	0.00	10.15144	86.98535	0.00000	10.11867	87.12152		7.91	0.00	0.00	0	74,171.00
R213	On 06/02/2025		Bond Future	0.00	10.22963	88.86241	0.00000	10.19143	89.01631		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.32244	87.15538	0.00000	10.27077	87.35702		7.73	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.42823	88.95252	0.00000	10.35685	89.22166		7.66	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	11.46139	66.34292	0.00000	11.41177	66.60367		13.36	0.00	519,465,063.60	7,830	6,879.00
R214	On 07/11/2024		Bond Future	0.00	11.54910	64.58356	0.00000	11.49698	64.85410		13.81	0.00	505,689,274.80	7,830	21,682.00
R214	On 06/02/2025		Bond Future	0.00	11.63773	65.97717	0.00000	11.58167	66.26454		13.65	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,026.59000	3.02659	0.00000	3,258.86000	3.25886	3,026.590	14.02	0.55	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,589.33000	4.58933	0.00000	4,850.42000	4.85042	4,589.330	14.80	0.68	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	440.58000	0.44058	0.00000	441.89000	0.44189	440.580	16.73	(0.11)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.73299	64.04669	0.00000	11.66851	64.37311		14.33	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.83525	65.36659	0.00000	11.75916	65.74664		14.76	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 :											3,680,030,438.63	29,600	1,947,526.00		
Grand Total:											3,680,030,438.63	29,600	1,947,526.00		