

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2024

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	1,010.96600	1,010.96600	0.00000	1,010.01500	1,010.01500		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,036.85300	1,036.85300	0.00000	1,033.42700	1,033.42700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,058.91700	1,058.91700	0.00000	1,055.41400	1,055.41400		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,080.94300	1,080.94300	0.00000	1,077.36200	1,077.36200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,102.97600	1,102.97600	0.00000	1,099.31700	1,099.31700		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,194.32700	1,194.32700	0.00000	1,193.67700	1,193.67700		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,227.18100	1,227.18100	0.00000	1,221.34600	1,221.34600		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,253.29500	1,253.29500	0.00000	1,247.33200	1,247.33200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,279.36400	1,279.36400	0.00000	1,273.27100	1,273.27100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,305.44000	1,305.44000	0.00000	1,299.21800	1,299.21800		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,033.35300	1,033.35300	0.00000	1,032.74900	1,032.74900		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,061.38900	1,061.38900	0.00000	1,056.68700	1,056.68700		0.00	0.00	0.00	0	125.00
ALBI	On 06/02/2025		Index Future	0.00	1,083.97600	1,083.97600	0.00000	1,079.16900	1,079.16900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,106.52300	1,106.52300	0.00000	1,101.61200	1,101.61200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,129.07600	1,129.07600	0.00000	1,124.06100	1,124.06100		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	11.54500	80.48420	0.00000	11.56122	80.40818		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.59920	78.88215	0.00000	11.68424	78.49152		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.72534	80.57898	0.00000	11.81429	80.17961		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.86253	78.46941	0.00000	11.95559	78.06130		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.01463	80.08133	0.00000	12.11212	79.66440		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	12.00500	76.86534	0.00000	12.01613	76.80115		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.03740	74.84447	0.00000	12.12698	74.33370		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.14475	76.45368	0.00000	12.23772	75.93160		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.26495	73.79134	0.00000	12.36159	73.25790		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.39286	75.30459	0.00000	12.49328	74.75983		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	1,017.76000	1,017.76000	0.00000	1,017.17800	1,017.17800		0.00	0.00	162,841,600.00	16	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,045.34500	1,045.34500	0.00000	1,040.75600	1,040.75600		0.00	0.00	0.00	0	686.00
GOVI	On 06/02/2025		GOVI	0.00	1,067.58900	1,067.58900	0.00000	1,062.90000	1,062.90000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,089.79600	1,089.79600	0.00000	1,085.00300	1,085.00300		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,112.00800	1,112.00800	0.00000	1,107.11400	1,107.11400		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	181.34594	181.34594	0.00000	181.34819	181.34819		0.00	0.00	204,920,912.20	1,130	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.49678	185.49678	0.00000	185.60041	185.60041		0.00	0.00	0.00	0	9,240.00
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	130.99300	130.99300	0.00000	131.05637	131.05637		0.00	0.00	258,056,210.00	1,970	0.00
I2029	On 07/11/2024		Bond Future	0.00	132.69503	132.69503	0.00000	132.73084	132.73084		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	135.55007	135.55007	0.00000	135.58614	135.58614		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	136.97266	136.97266	0.00000	137.00883	137.00883		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.79256	139.79256	0.00000	139.82882	139.82882		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	124.96494	124.96494	0.00000	124.87594	124.87594		0.00	0.00	202,193,272.92	1,618	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.54077	126.54077	0.00000	126.30401	126.30401		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.26358	129.26358	0.00000	129.02113	129.02113		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.45413	130.45413	0.00000	130.20592	130.20592		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.13995	133.13995	0.00000	132.88612	132.88612		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	135.53733	135.53733	0.00000	135.16953	135.16953		0.00	0.00	107,887,714.68	796	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.25306	139.25306	0.00000	138.33889	138.33889		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	140.13905	140.13905	0.00000	139.20458	139.20458		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.08411	143.08411	0.00000	142.12944	142.12944		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.87743	143.87743	0.00000	142.90235	142.90235		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	118.82988	118.82988	0.00000	118.56791	118.56791		0.00	0.00	789,268,062.96	6,642	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.96791	119.96791	0.00000	119.15061	119.15061		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	122.54882	122.54882	0.00000	121.71355	121.71355		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.88232	122.88232	0.00000	122.02871	122.02871		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.41075	125.41075	0.00000	124.53907	124.53907		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	118.05678	118.05678	0.00000	117.66330	117.66330		0.00	0.00	672,923,646.00	5,700	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.44052	121.44052	0.00000	120.42224	120.42224		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.70155	121.70155	0.00000	120.66097	120.66097		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	124.25911	124.25911	0.00000	123.19603	123.19603		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.41703	124.41703	0.00000	123.33145	123.33145		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	359.59700	359.59700	0.00000	358.92700	358.92700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.02900	368.02900	0.00000	367.34300	367.34300		0.00	0.00	0.00	0	596.00
IGOV	On 06/02/2025	Index Future	0.00	375.94800	375.94800	0.00000	375.24600	375.24600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.85400	383.85400	0.00000	383.13600	383.13600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.76200	391.76200	0.00000	391.02700	391.02700		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 21/08/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	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	8.33000	91.67000	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	8.36000	91.64000	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	8.35700	91.64300	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	8.37700	91.62300	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	7.62100	92.37900	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	8.32500	105.89939	0.00000	8.31957	105.91122		1.81	0.00	7,296,044,373.44	68,896	0.00
R186	On 07/11/2024	Bond Future	0.00	8.23671	108.40988	0.00000	8.25909	108.36618		1.87	0.00	28,728,618.20	265	124,024.00
R186	On 06/02/2025	Bond Future	0.00	8.18009	105.40190	0.00000	8.20601	105.35688		1.85	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.14367	107.59096	0.00000	8.17432	107.54453		1.61	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.12611	104.46550	0.00000	8.16322	104.41763		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,651.64000	1.65164	0.00000	1,615.62000	1.61562	1,651.640	1.81	0.77	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	64.56000	0.06456	0.00000	68.62000	0.06862	64.560	1.81	(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	262.66646	262.66646	0.00000	261.86782	261.86782		0.00	0.00	114,259,910.10	435	0.00
R202	On 07/11/2024	Bond Future	0.00	269.03325	269.03325	0.00000	268.00800	268.00800		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	269.61962	269.61962	0.00000	268.57128	268.57128		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	275.28628	275.28628	0.00000	274.21462	274.21462		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.64456	275.64456	0.00000	274.54937	274.54937		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	9.37000	94.35556	0.00000	9.38541	94.29301		7.12	0.00	2,582,228,610.52	27,367	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.34784	96.77159	0.00000	9.42272	96.47865		6.74	0.00	300,475,786.95	3,105	163,656.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,640.27000	3.64027	0.00000	3,405.37000	3.40537	3,640.270	7.19	0.83	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,294.71000	5.29471	0.00000	5,029.61000	5.02961	5,294.710	7.57	0.92	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	10.54000	0.01054	0.00000	13.55000	0.01355	10.540	8.22	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.38910	94.82042	0.00000	9.46873	94.52091		6.68	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.45640	96.78940	0.00000	9.54133	96.48323		6.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,059.81000	4.05981	0.00000	3,847.07000	3.84707	4,059.810	6.70	0.72	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,084.63000	5.08463	0.00000	4,850.58000	4.85058	5,084.630	6.96	0.78	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	276.80000	0.27680	0.00000	307.24000	0.30724	276.800	7.71	(0.09)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	166.12000	0.16612	0.00000	186.14000	0.18614	166.120	7.71	(0.06)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.54306	94.74746	0.00000	9.63400	94.43459		6.28	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,424.03000	4.42403	0.00000	4,209.93000	4.20993	4,424.030	6.77	0.70	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	382.21000	0.38221	0.00000	418.57000	0.41857	382.210	7.61	(0.11)	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 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
R2032	On 01/08/2024	Bond Future	0.00	10.15000	92.92128	0.00000	10.16575	92.84423			8.77		0.00	4,903,270,103.04	52,768	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.15328	91.23448	0.00000	10.23817	90.82935			8.82		0.00		0	105,038.00
R2032	On 07/11/2024	Bond Future	10.60 Put	855.34000	0.85534	0.00000	992.76000	0.99276	855.340	9.15		(0.30)	0.00		0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	4,811.71000	4.81171	0.00000	4,479.57000	4.47957	4,811.710	9.69		0.85	0.00		0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	6,801.90000	6.80190	0.00000	6,432.73000	6.43273	6,801.900	10.23		0.93	0.00		0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	6,923.73000	6.92373	0.00000	6,553.00000	6.55300	6,923.730	10.26		0.93	0.00		0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	8.56000	0.00856	0.00000	11.38000	0.01138	8.560	10.92		(0.01)	0.00		0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	2.57000	0.00257	0.00000	3.54000	0.00354	2.570	10.92		0.00	0.00		0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.22745	93.17510	0.00000	10.31655	92.76103			8.48		0.00		0	0.00
R2032	On 08/05/2025	Bond Future	0.00	10.31618	90.94485	0.00000	10.40985	90.52174			8.73		0.00		0	0.00
R2032	On 07/08/2025	Bond Future	0.00	10.41937	92.79292	0.00000	10.51796	92.36078			9.00		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	0.00
R2035	On 01/08/2024	Bond Future	0.00	10.88500	91.38282	0.00000	10.88589	91.37779			10.64		0.00	2,574,985,101.96	28,178	0.00
R2035	On 07/11/2024	Bond Future	0.00	10.89279	89.45119	0.00000	10.97722	88.98178			10.91		0.00		0	127,101.00
R2035	On 07/11/2024	Bond Future	12.20 Call	7,192.60000	7.19260	0.00000	6,781.07000	6.78107	7,192.600	12.59		0.90	0.00		0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	49.68000	0.04968	0.00000	62.22000	0.06222	49.680	13.65		(0.02)	0.00		0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.98641	91.35431	0.00000	11.07448	90.87454			10.71		0.00		0	0.00
R2035	On 08/05/2025	Bond Future	0.00	11.08641	88.73829	0.00000	11.17824	88.24813			11.02		0.00		0	0.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,519.41000	4.51941	0.00000	4,232.12000	4.23212	4,519.410	11.24		0.61	0.00		0	400.00
R2035	On 08/05/2025	Bond Future	12.70 Put	992.85000	0.99285	0.00000	1,088.15000	1.08815	992.850	12.59		(0.18)	0.00		0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	590.73000	0.59073	0.00000	652.09000	0.65209	590.730	13.18		(0.11)	0.00		0	400.00
R2035	On 07/08/2025	Bond Future	0.00	11.19954	90.54222	0.00000	11.29543	90.04163			11.27		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	0.00
R2037	On 01/08/2024	Bond Future	0.00	11.27000	81.81011	0.00000	11.26595	81.83332			12.24		0.00	5,956,839,539.43	72,813	0.00
R2037	On 07/11/2024	Bond Future	0.00	11.29558	84.08869	0.00000	11.35898	83.73021			11.97		0.00	38,680,797.40	460	184,572.00
R2037	On 06/02/2025	Bond Future	0.00	11.38991	81.61696	0.00000	11.45584	81.25053			12.41		0.00		0	0.00
R2037	On 08/05/2025	Bond Future	0.00	11.50082	83.31116	0.00000	11.56944	82.93667			12.24		0.00		0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	7,067.97000	7.06797	0.00000	6,798.67000	6.79867	7,067.970	13.19		0.74	0.00		0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	9,977.95000	9.97795	0.00000	9,669.77000	9.66977	9,977.950	14.11		0.84	0.00		0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	10,175.41000	10.17541	0.00000	9,865.18000	9.86518	10,175.410	14.17		0.84	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	11.62533	80.74352	0.00000	11.69684	80.36108			13.43		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	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	11.49500	82.28346	0.00000	11.50097	82.24665			13.09		0.00	978,926,323.62	11,897	0.00
R2040	On 07/11/2024	Bond Future	0.00	11.51183	84.66612	0.00000	11.59593	84.15312			12.81		0.00	310,385,995.92	3,666	115,253.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,448.84000	4.44884	0.00000	4,087.27000	4.08727	4,448.840	13.40		0.74	0.00		0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	459.80000	0.45980	0.00000	544.04000	0.54404	459.800	14.24		(0.14)	0.00		0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	199.55000	0.19955	0.00000	241.22000	0.24122	199.550	15.13		(0.07)	0.00		0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.60673	81.95601	0.00000	11.69403	81.43178			13.34		0.00		0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,469.16000	1.46916	0.00000	1,313.43000	1.31343	1,469.160	12.43		0.32	0.00		0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,838.31000	2.83831	0.00000	3,090.67000	3.09067	2,838.310	13.27		(0.45)	0.00		0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,784.93000	1.78493	0.00000	1,964.55000	1.96455	1,784.930	14.01		(0.32)	0.00		0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.71670	83.65707	0.00000	11.80739	83.12152			13.18		0.00		0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,538.80000	7.53880	0.00000	7,153.50000	7.15350	7,538.800	14.15		0.74	0.00		0	15,000.00

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 08/05/2025	Bond Future	13.43	10,331.9600	10.33196	0.00000	9,895.49000	9.89549	10,331.960	15.04	0.83	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	10,623.5200	10.62352	0.00000	10,182.83000	10.18283	10,623.520	15.14	0.84	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.83922	80.84558	0.00000	11.93356	80.29878		14.72	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	11.55500	78.58394	0.00000	11.57593	78.45183		13.94	0.00	5,673,839,051.94	72,201	0.00
R2044	On 07/11/2024	Bond Future	0.00	11.57246	80.86030	0.00000	11.66677	80.27033		13.67	0.00	72,693,409.70	899	78,395.00
R2044	On 07/11/2024	Bond Future	12.00	1,243.46000	1.24346	0.00000	1,450.02000	1.45002	1,243.460	14.12	(0.31)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	869.42000	0.86942	0.00000	1,026.87000	1.02687	869.420	14.57	(0.23)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	603.90000	0.60390	0.00000	721.82000	0.72182	603.900	15.02	(0.17)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.66241	78.19453	0.00000	11.76016	77.59172		14.28	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	4,292.19000	4.29219	0.00000	3,934.28000	3.93428	4,292.190	14.28	0.62	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	6,314.57000	6.31457	0.00000	5,880.95000	5.88095	6,314.570	15.09	0.74	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	425.12000	0.42512	0.00000	487.23000	0.48723	425.120	17.12	(0.09)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.76598	79.81738	0.00000	11.86735	79.20174		14.12	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.88081	77.05314	0.00000	11.98612	76.42452		15.81	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	11.45500	81.86560	0.00000	11.46587	81.79426		13.72	0.00	2,034,442,025.60	24,851	0.00
R2048	On 07/11/2024	Bond Future	0.00	11.46476	79.81945	0.00000	11.55382	79.23963		14.22	0.00	0.00	0	250,570.00
R2048	On 06/02/2025	Bond Future	0.00	11.55248	81.51760	0.00000	11.64477	80.92516		14.05	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.64368	78.76056	0.00000	11.73927	78.15546		14.69	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.74411	80.36117	0.00000	11.84325	79.74333		15.56	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	11.46000	105.41208	0.00000	11.47591	105.27740		13.84	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.47526	102.59408	0.00000	11.56445	101.84600		14.35	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.56120	104.77616	0.00000	11.65365	104.01175		14.17	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.65596	101.08200	0.00000	11.75187	100.30124		14.82	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.75875	103.13438	0.00000	11.85832	102.33716		15.69	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	10.97500	71.51521	0.00000	10.99086	71.43493		12.06	0.00	335,334,819.69	4,689	0.00
R209	On 07/11/2024	Bond Future	0.00	10.99032	70.35410	0.00000	11.07432	69.93401		12.35	0.00	7,176,118.20	102	15,780.00
R209	On 06/02/2025	Bond Future	0.00	11.07301	71.85058	0.00000	11.16015	71.42126		12.19	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.16617	70.18731	0.00000	11.25664	69.74871		12.54	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.26924	71.61362	0.00000	11.36321	71.16577		12.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.92249	237.92249	0.00000	237.97520	237.97520		0.00	0.00	200,330,736.58	842	0.00
R210	On 07/11/2024	Bond Future	0.00	240.12880	240.12880	0.00000	240.22385	240.22385		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.29516	245.29516	0.00000	245.39140	245.39140		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.05239	247.05239	0.00000	247.14927	247.14927		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.13733	252.13733	0.00000	252.23507	252.23507		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

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
R213	On 01/08/2024	Bond Future	0.00	9.80500	89.66602	0.00000	9.83558	89.53299		8.15	0.00	2,137,817,248.84	23,842	0.00
R213	On 07/11/2024	Bond Future	0.00	9.81243	88.40712	0.00000	9.89743	88.04792		8.09	0.00	0.00	0	75,185.00
R213	On 06/02/2025	Bond Future	0.00	9.87895	90.28813	0.00000	9.96859	89.92092		7.65	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.95450	88.60403	0.00000	10.04908	88.22880		7.82	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.04592	90.40622	0.00000	10.14597	90.02289		7.87	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	11.35500	66.90398	0.00000	11.36585	66.84642		13.60	0.00	460,232,478.42	6,879	0.00
R214	On 07/11/2024	Bond Future	0.00	11.36293	65.55798	0.00000	11.45185	65.08977		14.03	0.00	0.00	0	21,222.00
R214	On 06/02/2025	Bond Future	0.00	11.44895	66.95278	0.00000	11.54099	66.47430		13.87	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,548.71000	3.54871	0.00000	3,270.38000	3.27038	3,548.710	14.25	0.61	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,238.94000	5.23894	0.00000	4,900.06000	4.90006	5,238.940	15.05	0.73	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	325.77000	0.32577	0.00000	371.16000	0.37116	325.770	17.01	(0.08)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.53876	65.03773	0.00000	11.63397	64.54902		14.42	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.63782	66.35989	0.00000	11.73642	65.86089		15.28	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 :											38,404,782,468.31	422,027	1,473,569.00	
Grand Total:											38,404,782,468.31	422,027	1,473,569.00	