

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option				
Derivatives														
AL37	On 01/08/2024	Index Future	0.00		1,006.39800	1,006.39800	0.00000	1,007.11600	1,007.11600		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,029.86500	1,029.86500	0.00000	1,030.60000	1,030.60000		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,052.10800	1,052.10800	0.00000	1,052.85600	1,052.85600		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,074.11100	1,074.11100	0.00000	1,074.87000	1,074.87000		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,096.33400	1,096.33400	0.00000	1,097.10400	1,097.10400		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,188.76800	1,188.76800	0.00000	1,190.36500	1,190.36500		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,216.48700	1,216.48700	0.00000	1,218.12100	1,218.12100		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,242.76100	1,242.76100	0.00000	1,244.42700	1,244.42700		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,268.75200	1,268.75200	0.00000	1,270.44700	1,270.44700		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,295.00100	1,295.00100	0.00000	1,296.72700	1,296.72700		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		1,030.13800	1,030.13800	0.00000	1,032.33700	1,032.33700		0.00	0.00	0	104.00
ALBI	On 07/11/2024	Index Future	0.00		1,054.15800	1,054.15800	0.00000	1,056.40800	1,056.40800		0.00	42,166,320.00	4	18.00
ALBI	On 06/02/2025	Index Future	0.00		1,076.92600	1,076.92600	0.00000	1,079.22200	1,079.22200		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,099.44800	1,099.44800	0.00000	1,101.78800	1,101.78800		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,122.19500	1,122.19500	0.00000	1,124.57800	1,124.57800		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	0.00
ES33	On 01/08/2024	Bond Future	0.00		11.61866	80.13977	0.00000	11.57976	80.32141		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.74204	78.22749	0.00000	11.70130	78.41347		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.86904	79.93513	0.00000	11.82651	80.12496		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		12.01084	77.82034	0.00000	11.96647	78.01378		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		12.16423	79.44275	0.00000	12.11788	79.63986		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	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	0.00
ES42	On 01/08/2024	Bond Future	0.00		12.04290	76.64711	0.00000	11.98886	76.95858		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		12.15300	74.18638	0.00000	12.09679	74.50521		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		12.26037	75.80529	0.00000	12.20211	76.13088		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.38358	73.13737	0.00000	12.32313	73.46945		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.51186	74.65974	0.00000	12.44915	74.99843		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	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	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	0.00
GOVI	On 01/08/2024	GOVI	0.00		1,014.53000	1,014.53000	0.00000	1,016.65900	1,016.65900		0.00	0.00	0	16.00
GOVI	On 07/11/2024	GOVI	0.00		1,038.18600	1,038.18600	0.00000	1,040.36600	1,040.36600		0.00	0.00	0	687.00
GOVI	On 06/02/2025	GOVI	0.00		1,060.60900	1,060.60900	0.00000	1,062.83300	1,062.83300		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,082.79000	1,082.79000	0.00000	1,085.05600	1,085.05600		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,105.19300	1,105.19300	0.00000	1,107.50100	1,107.50100		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	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.46947	181.46947	0.00000	181.47087	181.47087		0.00	793,021,583.90	4,370	1,130.00
I2025	On 07/11/2024	Bond Future	0.00		185.74940	185.74940	0.00000	185.75088	185.75088		0.00	1,623,449,756.00	8,740	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	0.00
I2029	On 01/08/2024	Bond Future	0.00		130.94731	130.94731	0.00000	130.83644	130.83644		0.00	153,208,352.70	1,170	1,970.00
I2029	On 07/11/2024	Bond Future	0.00		132.63705	132.63705	0.00000	132.52363	132.52363		0.00	298,433,362.50	2,250	7,852.00

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 06/02/2025	Bond Future	0.00	135.53302	135.53302	0.00000	135.41674	135.41674		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	136.97002	136.97002	0.00000	136.85067	136.85067		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.83180	139.83180	0.00000	139.70940	139.70940		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	124.47705	124.47705	0.00000	124.76345	124.76345		0.00	0.00	138,169,525.50	1,110	1,618.00
I2033	On 07/11/2024	Bond Future	0.00	125.91262	125.91262	0.00000	126.20591	126.20591		0.00	0.00	259,379,997.20	2,060	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	128.66192	128.66192	0.00000	128.96121	128.96121		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.85365	129.85365	0.00000	130.15868	130.15868		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.56692	132.56692	0.00000	132.87771	132.87771		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	134.00770	134.00770	0.00000	134.00932	134.00932		0.00	0.00	136,687,854.00	1,020	869.00
I2038	On 07/11/2024	Bond Future	0.00	137.16820	137.16820	0.00000	137.17006	137.17006		0.00	0.00	246,902,760.00	1,800	3,108.00
I2038	On 06/02/2025	Bond Future	0.00	138.05240	138.05240	0.00000	138.05382	138.05382		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.96885	140.96885	0.00000	140.96976	140.96976		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.76050	141.76050	0.00000	141.76091	141.76091		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	117.79492	117.79492	0.00000	117.26845	117.26845		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	118.37548	118.37548	0.00000	117.83652	117.83652		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	120.95982	120.95982	0.00000	120.40886	120.40886		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	121.27280	121.27280	0.00000	120.70972	120.70972		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.80516	123.80516	0.00000	123.22989	123.22989		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	116.50158	116.50158	0.00000	116.50334	116.50334		0.00	0.00	0.00	0	6,618.00
I2050	On 07/11/2024	Bond Future	0.00	119.24932	119.24932	0.00000	119.25095	119.25095		0.00	0.00	0.00	0	14,356.00
I2050	On 06/02/2025	Bond Future	0.00	119.50021	119.50021	0.00000	119.50192	119.50192		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.02478	122.02478	0.00000	122.02583	122.02583		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.17273	122.17273	0.00000	122.17334	122.17334		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	357.20900	357.20900	0.00000	356.94400	356.94400		0.00	0.00	0.00	0	7.00
IGOV	On 07/11/2024	Index Future	0.00	365.63400	365.63400	0.00000	365.36300	365.36300		0.00	0.00	0.00	0	588.00
IGOV	On 06/02/2025	Index Future	0.00	373.61800	373.61800	0.00000	373.33900	373.33900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	381.51700	381.51700	0.00000	381.23000	381.23000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.49300	389.49300	0.00000	389.19900	389.19900		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

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	
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
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	0.00	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	8.37236	105.79625	0.00000	8.36189	105.81904	1.78	0.00	0.00	0	68,935.00	
R186	On 07/11/2024		Bond Future	0.00	8.31191	108.26314	0.00000	8.29993	108.28650	1.87	0.00	364,521,992.38	3,367	123,505.00	
R186	On 06/02/2025		Bond Future	0.00	8.24695	105.28582	0.00000	8.23336	105.30940	1.83	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.21432	107.48398	0.00000	8.19876	107.50752	1.56	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.18569	104.38865	0.00000	8.16740	104.41224	1.32	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,572.07000	1.57207	0.00000	1,590.97000	1.59097	1,572.070	1.73	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	60.84000	0.06084	0.00000	59.45000	0.05945	60.840	1.73	(0.07)	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	262.12406	262.12406	0.00000	261.72275	261.72275		0.00	0.00	26,998,778.18	103	435.00
R202	On 07/11/2024		Bond Future	0.00	268.30634	268.30634	0.00000	267.89539	267.89539		0.00	0.00	27,635,553.02	103	1,076.00
R202	On 06/02/2025		Bond Future	0.00	268.96055	268.96055	0.00000	268.54012	268.54012		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	274.64324	274.64324	0.00000	274.21257	274.21257		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.06963	275.06963	0.00000	274.62903	274.62903		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	9.47324	93.93746	0.00000	9.45869	93.99625	7.00	0.00	53,920,102.04	574	27,497.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	2,918.69000	2.91869	0.00000	2,977.94000	2.97794	2,918.690	8.05	1.00	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	4,834.28000	4.83428	0.00000	4,893.07000	4.89307	4,834.280	8.75	1.00	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.56	0.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.51278	96.12780	0.00000	9.49730	96.18799	6.62	0.00	118,429,449.60	1,232	159,533.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,114.45000	3.11445	0.00000	3,166.58000	3.16658	3,114.450	6.89	0.78	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,704.88000	4.70488	0.00000	4,762.03000	4.76203	4,704.880	7.26	0.90	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	19.48000	0.01948	0.00000	19.36000	0.01936	19.480	8.11	(0.01)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.55615	94.19344	0.00000	9.53977	94.25469	6.58	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.63144	96.15972	0.00000	9.61413	96.22176	6.26	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,622.29000	3.62229	0.00000	3,667.91000	3.66791	3,622.290	6.62	0.68	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,605.87000	4.60587	0.00000	4,655.70000	4.65570	4,605.870	6.89	0.75	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	340.25000	0.34025	0.00000	335.78000	0.33578	340.250	7.63	(0.11)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	207.93000	0.20793	0.00000	205.12000	0.20512	207.930	7.63	(0.07)	0.00	0	2,280.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	0.00		9.72160		94.13442	0.00000	9.70321	94.19733		6.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,997.64000		3.99764	0.00000	4,042.90000	4.04290	3,997.640	6.69	0.67	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	452.37000		0.45237	0.00000	446.64000	0.44664	452.370	7.54	(0.12)	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		10.23040		92.52887	0.00000	10.20607	92.64738		8.65	0.00	22,947,159.76	248	58,109.00
R2032	On 01/08/2024	Bond Future	10.95	Put	2.16000		0.00216	0.00000	3.01000	0.00301	2.160	10.58	(0.01)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	4,153.45000		4.15345	0.00000	4,272.26000	4.27226	4,153.450	10.99	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	5,914.98000		5.91498	0.00000	6,033.50000	6.03350	5,914.980	11.88	1.00	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,403.44000		6.40344	0.00000	6,521.96000	6.52196	6,403.440	12.12	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	0.00000		0.00000	0.00000	0.01000	0.00001		12.23	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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	0.00000	0.00000		13.50	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.30349		90.51920	0.00000	10.27791	90.64049		8.71	0.00	9,051,920.00	100	104,926.00
R2032	On 07/11/2024	Bond Future	10.60	Put	1,129.72000		1.12972	0.00000	1,093.78000	1.09378	1,129.720	9.04	(0.37)	(753,341.47)	200	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,250.37000		4.25037	0.00000	4,353.92000	4.35392	4,250.370	9.58	0.80	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,166.88000		6.16688	0.00000	6,280.18000	6.28018	6,166.880	10.12	0.90	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,285.48000		6.28548	0.00000	6,399.17000	6.39917	6,285.480	10.15	0.90	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	15.91000		0.01591	0.00000	15.44000	0.01544	15.910	10.81	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	5.23000		0.00523	0.00000	5.08000	0.00508	5.230	10.81	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.37871		92.47360	0.00000	10.35193	92.59729		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.47284		90.23864	0.00000	10.44482	90.36443		8.66	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.57772		92.10011	0.00000	10.54834	92.22814		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		10.96640		90.92443	0.00000	10.94725	91.03197		10.48	0.00	51,917,849.53	571	26,761.00
R2035	On 01/08/2024	Bond Future	11.65	Put	1.78000		0.00178	0.00000	2.63000	0.00263	1.780	11.41	0.00	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,559.05000		6.55905	0.00000	6,666.59000	6.66659	6,559.050	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		11.05908		88.52993	0.00000	11.03908	88.64003		10.76	0.00	41,697,597.03	471	126,699.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,407.26000		6.40726	0.00000	6,508.34000	6.50834	6,407.260	12.42	0.86	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	82.16000		0.08216	0.00000	80.84000	0.08084	82.160	13.48	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.15451		90.44167	0.00000	11.13371	90.55389		10.56	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.25979		87.81596	0.00000	11.23820	87.93009		11.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,009.74000		4.00974	0.00000	4,080.79000	4.08079	4,009.740	11.21	0.57	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,190.83000		1.19083	0.00000	1,172.35000	1.17235	1,190.830	12.53	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	720.14000		0.72014	0.00000	708.89000	0.70889	720.140	13.12	(0.13)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.37521		89.62813	0.00000	11.35276	89.74421		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		11.33180		81.45716	0.00000	11.28767	81.70897		12.06	0.00	0.00	0	78,313.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,264.04000		4.26404	0.00000	4,516.01000	4.51601	4,264.040	13.48	1.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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		11.42549		83.35655	0.00000	11.37958	83.61422		11.82	0.00	0.00	0	180,844.00
R2037	On 06/02/2025	Bond Future	0.00		11.52009		80.89568	0.00000	11.47243	81.15869		12.24	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.63455		82.58359	0.00000	11.58507	82.85171		12.19	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,560.53000		6.56053	0.00000	6,758.95000	6.75895	6,560.530	13.12	0.71	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,389.10000		9.38910	0.00000	9,614.62000	9.61462	9,389.100	14.02	0.82	0.00	0	7,500.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	13.35 Call	9,582.28000	9.58228	9.58228	0.00000	9,809.21000	9.80921	9,582.280	14.07	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	11.75980	80.02647	80.02647	0.00000	11.70834	80.29981		13.16	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	11.53684	82.02602	82.02602	0.00000	11.48270	82.35938		12.86	0.00	16,405,204.00	200	8,604.00
R2040	On 01/08/2024	Bond Future	12.28 Call	4,375.29000	4.37529	4.37529	0.00000	4,708.69000	4.70869	4,375.290	14.25	1.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.26	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95 Call	8,015.04000	8.01504	8.01504	0.00000	8,348.40000	8.34840	8,015.040	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	0.00000		16.23	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00	11.63134	83.93858	83.93858	0.00000	11.57508	84.27985		12.62	0.00	4,196,929.00	50	114,582.00
R2040	On 07/11/2024	Bond Future	12.10 Call	3,965.56000	3.96556	3.96556	0.00000	4,215.52000	4.21552	3,965.560	13.19	0.69	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	601.62000	0.60162	0.60162	0.00000	552.60000	0.55260	601.620	14.02	(0.17)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	273.16000	0.27316	0.27316	0.00000	249.89000	0.24989	273.160	14.90	(0.09)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.72624	81.23965	81.23965	0.00000	11.66792	81.58803		13.13	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00	11.83927	82.93453	82.93453	0.00000	11.77880	83.28977		13.09	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,109.99000	7.10999	7.10999	0.00000	7,371.16000	7.37116	7,109.990	14.36	0.71	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	9,813.00000	9.81300	9.81300	0.00000	10,106.98000	10.10698	9,813.000	15.24	0.81	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	10,097.00000	10.09700	10.09700	0.00000	10,393.66000	10.39366	10,097.000	15.33	0.82	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.96222	80.13377	80.13377	0.00000	11.89942	80.49601		14.21	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	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	11.58148	78.41686	78.41686	0.00000	11.52227	78.79125		13.71	0.00	67,124,832.16	856	73,397.00
R2044	On 01/08/2024	Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		16.47	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		16.91	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00	11.67079	80.24534	80.24534	0.00000	11.60938	80.62848		13.48	0.00	56,251,983.34	701	79,873.00
R2044	On 07/11/2024	Bond Future	12.00 Put	1,490.66000	1.49066	1.49066	0.00000	1,370.11000	1.37011	1,490.660	13.91	(0.35)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	1,062.28000	1.06228	1.06228	0.00000	972.04000	0.97204	1,062.280	14.35	(0.27)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	752.26000	0.75226	0.75226	0.00000	685.90000	0.68590	752.260	14.80	(0.20)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.76012	77.59196	77.59196	0.00000	11.69654	77.98319		14.06	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,020.59000	4.02059	4.02059	0.00000	4,263.58000	4.26358	4,020.590	14.45	0.59	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	5,957.78000	5.95778	5.95778	0.00000	6,247.95000	6.24795	5,957.780	15.26	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	527.65000	0.52765	0.52765	0.00000	491.86000	0.49186	527.650	17.25	(0.11)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.86587	79.21067	79.21067	0.00000	11.80003	79.60970		14.03	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.98042	76.45833	76.45833	0.00000	11.91214	76.86525		15.27	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	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	11.46103	81.82601	81.82601	0.00000	11.40673	82.18374		13.51	0.00	0.00	0	24,851.00
R2048	On 07/11/2024	Bond Future	0.00	11.54712	79.28299	79.28299	0.00000	11.49081	79.64909		14.03	0.00	174,660,426.97	2,203	250,252.00
R2048	On 06/02/2025	Bond Future	0.00	11.63383	80.99499	80.99499	0.00000	11.57555	81.36878		13.86	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.72658	78.23532	78.23532	0.00000	11.66632	78.61650		14.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.82615	79.84929	79.84929	0.00000	11.76376	80.23802		14.51	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	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	11.48136	105.23134	105.23134	0.00000	11.42209	105.73429		13.63	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.56840	101.81310	101.81310	0.00000	11.50687	102.32781		14.15	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.65372	104.01117	104.01117	0.00000	11.59002	104.53673		13.98	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.75054	100.31199	100.31199	0.00000	11.68456	100.84802		14.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.85297	102.37970	102.37970	0.00000	11.78459	102.92637		14.10	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	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	11.04611	71.15627	71.15627	0.00000	11.00686	71.35408		11.88	0.00	0.00	0	4,689.00

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	On 07/11/2024	Bond Future	0.00	11.12979	69.65846	0.00000	11.08900	69.86094		12.18	0.00	5,572,676.80	80	15,765.00
R209	On 06/02/2025	Bond Future	0.00	11.21303	71.16247	0.00000	11.17079	71.36909		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.30985	69.49248	0.00000	11.26610	69.70307		12.50	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.41384	70.92607	0.00000	11.36849	71.14072		12.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.95584	237.95584	0.00000	237.88043	237.88043		0.00	0.00	26,175,142.40	110	842.00
R210	On 07/11/2024	Bond Future	0.00	240.23646	240.23646	0.00000	240.15932	240.15932		0.00	0.00	52,852,021.20	220	1,379.00
R210	On 06/02/2025	Bond Future	0.00	245.48159	245.48159	0.00000	245.40212	245.40212		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	247.26905	247.26905	0.00000	247.18690	247.18690		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	252.43422	252.43422	0.00000	252.34923	252.34923		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	9.90422	89.23532	0.00000	9.88474	89.31967		7.98	0.00	0.00	0	23,895.00
R213	On 07/11/2024	Bond Future	0.00	9.96700	87.75528	0.00000	9.94644	87.84163		7.91	0.00	15,269,418.72	174	75,167.00
R213	On 06/02/2025	Bond Future	0.00	10.03494	89.65036	0.00000	10.01334	89.73832		7.52	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	10.11653	87.96241	0.00000	10.09387	88.05179		7.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.21002	89.77857	0.00000	10.18618	89.86941		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	11.39095	66.71355	0.00000	11.33664	67.00156		13.36	0.00	0.00	0	6,879.00
R214	On 07/11/2024	Bond Future	0.00	11.47615	64.96271	0.00000	11.41990	65.25741		13.81	0.00	23,971,239.99	369	21,313.00
R214	On 06/02/2025	Bond Future	0.00	11.56206	66.36553	0.00000	11.50391	66.66642		13.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,205.40000	3.20540	0.00000	3,388.22000	3.38822	3,205.400	14.02	0.58	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,820.93000	4.82093	0.00000	5,041.48000	5.04148	4,820.930	14.80	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	379.92000	0.37992	0.00000	355.70000	0.35570	379.920	16.73	(0.09)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.65436	64.44509	0.00000	11.59430	64.75196		14.33	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.75351	65.77499	0.00000	11.69142	66.08790		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 :											4,850,266,446.45	34,456	1,981,690.00	
Grand Total:											4,850,266,446.45	34,456	1,981,690.00	