

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2024

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	1,005.26400	1,005.26400	0.00000	1,005.19200	1,005.19200		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,028.56500	1,028.56500	0.00000	1,028.49100	1,028.49100		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,050.44600	1,050.44600	0.00000	1,050.36600	1,050.36600		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,072.28600	1,072.28600	0.00000	1,072.20000	1,072.20000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,094.13200	1,094.13200	0.00000	1,094.04000	1,094.04000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,186.31100	1,186.31100	0.00000	1,187.56800	1,187.56800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,213.80800	1,213.80800	0.00000	1,215.09500	1,215.09500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,239.62900	1,239.62900	0.00000	1,240.93900	1,240.93900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,265.40300	1,265.40300	0.00000	1,266.73400	1,266.73400		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,291.18400	1,291.18400	0.00000	1,292.53700	1,292.53700		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,026.34600	1,026.34600	0.00000	1,028.37400	1,028.37400		0.00	0.00	0.00	0	50.00
ALBI	On 07/11/2024		Index Future	0.00	1,050.13600	1,050.13600	0.00000	1,052.21100	1,052.21100		0.00	0.00	0.00	0	75.00
ALBI	On 06/02/2025		Index Future	0.00	1,072.47500	1,072.47500	0.00000	1,074.59000	1,074.59000		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,094.77400	1,094.77400	0.00000	1,096.92800	1,096.92800		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,117.07800	1,117.07800	0.00000	1,119.27200	1,119.27200		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	11.67510	79.87723	0.00000	11.64130	80.03432		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.80350	77.94803	0.00000	11.76811	78.10878		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.93916	79.62350	0.00000	11.90223	79.78742		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.08641	77.49235	0.00000	12.04789	77.65931		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.24932	79.08259	0.00000	12.20908	79.25264		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	12.13470	76.12276	0.00000	12.08076	76.43014		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.25036	73.63931	0.00000	12.19425	73.95380		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.36589	75.22140	0.00000	12.30772	75.54236		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.49497	72.53171	0.00000	12.43458	72.85907		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.63206	74.01754	0.00000	12.56938	74.35129		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	1,010.91900	1,010.91900	0.00000	1,012.83300	1,012.83300		0.00	0.00	0.00	0	16.00
GOVI	On 07/11/2024		GOVI	0.00	1,034.35200	1,034.35200	0.00000	1,036.30900	1,036.30900		0.00	0.00	0.00	0	687.00
GOVI	On 06/02/2025		GOVI	0.00	1,056.35500	1,056.35500	0.00000	1,058.35000	1,058.35000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,078.31800	1,078.31800	0.00000	1,080.35000	1,080.35000		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,100.28700	1,100.28700	0.00000	1,102.35600	1,102.35600		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	181.41187	181.41187	0.00000	181.36545	181.36545		0.00	0.00	0.00	0	1,130.00
I2025	On 07/11/2024		Bond Future	0.00	185.66531	185.66531	0.00000	185.61773	185.61773		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	130.87760	130.87760	0.00000	130.88417	130.88417		0.00	0.00	0.00	0	1,970.00
I2029	On 07/11/2024		Bond Future	0.00	132.54768	132.54768	0.00000	132.55431	132.55431		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	135.39755	135.39755	0.00000	135.40385	135.40385		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		136.81440	136.81440	0.00000	136.82011	136.82011		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.62856	139.62856	0.00000	139.63371	139.63371		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		124.84564	124.84564	0.00000	124.75644	124.75644		0.00	0.00	0.00	0	1,618.00
I2033	On 07/11/2024	Bond Future	0.00		126.27279	126.27279	0.00000	126.18152	126.18152		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		128.98788	128.98788	0.00000	128.89410	128.89410		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		130.17023	130.17023	0.00000	130.07372	130.07372		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		132.84788	132.84788	0.00000	132.74880	132.74880		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		134.44257	134.44257	0.00000	134.44835	134.44835		0.00	0.00	0.00	0	796.00
I2038	On 07/11/2024	Bond Future	0.00		137.59484	137.59484	0.00000	137.60060	137.60060		0.00	0.00	0.00	0	3,108.00
I2038	On 06/02/2025	Bond Future	0.00		138.44282	138.44282	0.00000	138.44802	138.44802		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		141.34984	141.34984	0.00000	141.35435	141.35435		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		142.10473	142.10473	0.00000	142.10784	142.10784		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		117.78610	117.78610	0.00000	118.14474	118.14474		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00		118.35012	118.35012	0.00000	118.71730	118.71730		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00		120.89454	120.89454	0.00000	121.26909	121.26909		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		121.19095	121.19095	0.00000	121.57260	121.57260		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		123.68243	123.68243	0.00000	124.07128	124.07128		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		117.08388	117.08388	0.00000	117.08881	117.08881		0.00	0.00	0.00	0	5,700.00
I2050	On 07/11/2024	Bond Future	0.00		119.82914	119.82914	0.00000	119.83418	119.83418		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00		120.05357	120.05357	0.00000	120.05801	120.05801		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		122.57426	122.57426	0.00000	122.57820	122.57820		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		122.69520	122.69520	0.00000	122.69803	122.69803		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		357.80400	357.80400	0.00000	357.87800	357.87800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		366.19400	366.19400	0.00000	366.26900	366.26900		0.00	0.00	0.00	0	595.00
IGOV	On 06/02/2025	Index Future	0.00		374.07100	374.07100	0.00000	374.14600	374.14600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		381.93300	381.93300	0.00000	382.00900	382.00900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		389.79800	389.79800	0.00000	389.87400	389.87400		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	8.38867	105.76077	8.37828	105.78337		1.78	0.00	0.00	0	68,896.00
R186	On 07/11/2024		Bond Future	0.00	8.33808	108.21214	8.32623	108.23523		1.85	0.00	66,983,314.66	619	123,477.00
R186	On 06/02/2025		Bond Future	0.00	8.29739	105.19837	8.28401	105.22156		1.82	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.28225	107.38125	8.26691	107.40444		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.29368	104.24956	8.27569	104.27271		1.34	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,469.74000	1.46974	1,487.79000	1.48779	1,469.740	1.75	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	73.23000	0.07323	71.65000	0.07165	73.230	1.75	(0.09)	0.00	0	1,983.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.90138	261.90138	261.71022	261.71022		0.00	0.00	0.00	0	435.00
R202	On 07/11/2024		Bond Future	0.00	268.04214	268.04214	267.84633	267.84633		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	268.60296	268.60296	268.40135	268.40135		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	274.24333	274.24333	274.03626	274.03626		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	274.57505	274.57505	274.36121	274.36121		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024		Bond Future	0.00	9.49191	93.86210	9.49741	93.83991		7.00	0.00	0.00	0	27,367.00
R2030	On 01/08/2024		Bond Future	10.21 Call	2,842.62000	2.84262	2,820.43000	2.82043	2,842.620	8.03	1.00	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	4,758.92000	4.75892	4,736.73000	4.73673	4,758.920	8.17	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		8.17	0.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	9.53598	96.03768	9.54184	96.01493		6.62	0.00	132,724,073.76	1,382	159,426.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,044.46000	3.04446	3,032.22000	3.03222	3,044.460	7.07	0.77	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,625.41000	4.62541	4,608.71000	4.60871	4,625.410	7.45	0.89	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	17.01000	0.01701	17.93000	0.01793	17.010	8.09	(0.01)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.58934	94.06948	9.59565	94.04594		6.59	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.67016	96.02113	9.67700	95.99667		6.25	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,505.10000	3.50510	3,492.33000	3.49233	3,505.100	6.60	0.67	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,480.53000	4.48053	4,465.66000	4.46566	4,480.530	6.87	0.74	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	339.91000	0.33991	344.65000	0.34465	339.910	7.60	(0.11)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	206.60000	0.20660	209.89000	0.20989	206.600	7.60	(0.07)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.77214	93.96177	9.77959	93.93635		6.22	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	3,870.88	0.0000	3.87088	0.00000	3,857.25	3.85725	3,870.880	6.70	0.66	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	464.01	0.0000	0.46401	0.00000	469.21	0.46921	464.010	7.54	(0.13)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		10.26319	0.0000	92.36946	0.00000	10.25397	92.41424		8.66	0.00	0.00	0	52,768.00
R2032	On 01/08/2024	Bond Future	10.95	Put	0.00	0.0000	0.00000	0.00000	0.04000	0.00004		11.18	0.00	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,993.55	0.0000	3.99355	0.00000	4,038.33	4.03833	3,993.550	11.53	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	6,244.03	0.0000	6.24403	0.00000	6,288.81	6.28881	6,244.030	12.60	1.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		12.71	0.00	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		13.43	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		13.43	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.34063	0.0000	90.34346	0.00000	10.33094	90.38927		8.71	0.00	0.00	0	105,073.00
R2032	On 07/11/2024	Bond Future	10.60	Put	1,201.20	0.0000	1.20120	0.00000	1,192.16	1.19216	1,201.200	9.30	(0.38)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,114.02	0.0000	4.11402	0.00000	4,156.89	4.15689	4,114.020	9.84	0.79	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,010.38	0.0000	6.01038	0.00000	6,055.80	6.05580	6,010.380	10.38	0.89	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,128.12	0.0000	6.12812	0.00000	6,173.61	6.17361	6,128.120	10.41	0.90	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	14.36	0.0000	0.01436	0.00000	14.56	0.01456	14.360	10.80	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	4.55	0.0000	0.00455	0.00000	4.64	0.00464	4.550	10.80	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.42425	0.0000	92.26376	0.00000	10.41416	92.31020		8.45	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.52325	0.0000	90.01289	0.00000	10.51275	90.05985		8.64	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.63753	0.0000	91.84020	0.00000	10.62658	91.88771		8.77	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		10.99875	0.0000	90.74317	0.00000	10.97965	90.85012		10.58	0.00	19,056,065.70	210	26,317.00
R2035	On 01/08/2024	Bond Future	11.65	Put	0.02	0.0000	0.00002	0.00000	0.28	0.00028	0.020	14.46	0.00	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,377.79	0.0000	6.37779	0.00000	6,484.74	6.48474	6,377.790	14.46	1.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		14.46	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		14.46	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		14.46	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.09507	0.0000	88.33229	0.00000	11.07513	88.44172		10.76	0.00	25,616,364.10	290	127,163.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,206.75	0.0000	6.20675	0.00000	6,307.23	6.30723	6,206.750	12.43	0.86	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	77.79	0.0000	0.07779	0.00000	76.58	0.07658	77.790	13.49	(0.03)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.19752	0.0000	90.21025	0.00000	11.17679	90.32168		10.57	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.30669	0.0000	87.56875	0.00000	11.28517	87.68207		11.02	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,846.78	0.0000	3.84678	0.00000	3,916.20	3.91620	3,846.780	11.23	0.56	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,227.88	0.0000	1.22788	0.00000	1,209.01	1.20901	1,227.880	12.58	(0.21)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	742.51	0.0000	0.74251	0.00000	731.01	0.73101	742.510	13.17	(0.14)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.42972	0.0000	89.34714	0.00000	11.40734	89.46235		11.36	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		11.37396	0.0000	81.21763	0.00000	11.34489	81.38268		12.18	0.00	170,232,152.48	2,096	71,430.00
R2037	On 01/08/2024	Bond Future	12.11	Call	4,023.65	0.0000	4.02365	0.00000	4,188.77	4.18877	4,023.650	16.62	1.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		16.62	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.00	0.0000	0.00000	0.00000	0.00000	0.00000		16.62	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.47138	0.0000	83.10015	0.00000	11.44114	83.26898		11.82	0.00	44,874,081.00	540	185,612.00
R2037	On 06/02/2025	Bond Future	0.00		11.57281	0.0000	80.60615	0.00000	11.54143	80.77830		12.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.69127	0.0000	82.27779	0.00000	11.65871	82.45313		12.22	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,326.29	0.0000	6.32629	0.00000	6,456.10	6.45610	6,326.290	13.17	0.70	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,126.01	0.0000	9.12601	0.00000	9,273.86	9.27386	9,126.010	14.07	0.81	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,317.81	0.0000	9.31781	0.00000	9,466.59	9.46659	9,317.810	14.13	0.82	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.82394	0.0000	79.68761	0.00000	11.79010	79.86614		13.38	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	11.61904	81.52381	0.00000	11.56495	81.85374		13.00	0.00	12,228,571.50	150	8,354.00
R2040	On 01/08/2024		Bond Future	12.28 Call	3,871.81000	3.87181	0.00000	4,201.88000	4.20188	3,871.810	17.60	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		17.60	0.00	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	7,512.83000	7.51283	0.00000	7,842.76000	7.84276	7,512.830	17.60	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		17.60	0.00	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.71863	83.41336	0.00000	11.66242	83.75098		12.63	0.00	82,912,879.84	994	115,129.00
R2040	On 07/11/2024		Bond Future	12.10 Call	3,559.55000	3.55955	0.00000	3,798.03000	3.79803	3,559.550	13.21	0.67	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	658.73000	0.65873	0.00000	605.35000	0.60535	658.730	14.04	(0.19)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	296.21000	0.29621	0.00000	271.01000	0.27101	296.210	14.93	(0.09)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.82151	80.67540	0.00000	11.76323	81.01986		13.16	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	11.93995	82.34827	0.00000	11.87949	82.69955		13.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	12.75 Call	6,681.15000	6.68115	0.00000	6,933.21000	6.93321	6,681.150	14.42	0.69	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	9,329.27000	9.32927	0.00000	9,615.52000	9.61552	9,329.270	15.30	0.79	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	9,608.64000	9.60864	0.00000	9,897.70000	9.89770	9,608.640	15.40	0.80	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.07162	79.50861	0.00000	12.00881	79.86663		14.46	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	11.69387	77.71418	0.00000	11.62972	78.11399		13.86	0.00	89,371,307.00	1,150	72,201.00
R2044	On 01/08/2024		Bond Future	13.00 Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.66	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		18.66	0.00	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.78915	79.51547	0.00000	11.72260	79.92447		13.49	0.00	48,186,374.82	606	79,304.00
R2044	On 07/11/2024		Bond Future	12.00 Put	1,711.84000	1.71184	0.00000	1,565.47000	1.56547	1,711.840	13.92	(0.40)	0.00	0	13,875.00
R2044	On 07/11/2024		Bond Future	12.25 Put	1,225.05000	1.22505	0.00000	1,114.37000	1.11437	1,225.050	14.37	(0.31)	0.00	0	9,540.00
R2044	On 07/11/2024		Bond Future	12.50 Put	868.42000	0.86842	0.00000	786.44000	0.78644	868.420	14.82	(0.23)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.88713	76.81995	0.00000	11.81820	77.23737		14.09	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	12.00 Call	3,543.68000	3.54368	0.00000	3,787.63000	3.78763	3,543.680	14.48	0.55	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	5,387.13000	5.38713	0.00000	5,684.65000	5.68465	5,387.130	15.30	0.69	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	597.16000	0.59716	0.00000	553.83000	0.55383	597.160	17.31	(0.12)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.99921	78.41275	0.00000	11.92777	78.83857		14.08	0.00	0.00	0	0.00
R2044	On 07/08/2025		Bond Future	0.00	12.12324	75.61845	0.00000	12.04911	76.05250		15.53	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	11.58366	81.02839	0.00000	11.51946	81.44420		13.65	0.00	0.00	0	24,851.00
R2048	On 07/11/2024		Bond Future	0.00	11.67603	78.45595	0.00000	11.60942	78.88139		14.03	0.00	0.00	0	250,266.00
R2048	On 06/02/2025		Bond Future	0.00	11.77155	80.12391	0.00000	11.70257	80.55808		13.88	0.00	0.00	0	10,000.00
R2048	On 08/05/2025		Bond Future	0.00	11.87075	77.33639	0.00000	11.79936	77.77924		14.56	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00	11.97977	78.90647	0.00000	11.90580	79.35792		14.68	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	11.60886	104.16452	0.00000	11.53969	104.74074		13.78	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	11.70254	100.70729	0.00000	11.63069	101.29684		14.16	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.79693	102.84760	0.00000	11.72250	103.44926		14.01	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.90069	99.11141	0.00000	11.82352	99.72514		14.62	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	12.01298	101.12165	0.00000	11.93293	101.74736		14.22	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	11.10361	70.86787	0.00000	11.06945	71.03901		11.98	0.00	0.00	0	4,689.00
R209	On 07/11/2024		Bond Future	0.00	11.19150	69.35366	0.00000	11.15600	69.52878		12.17	0.00	0.00	0	15,780.00
R209	On 06/02/2025		Bond Future	0.00	11.28180	70.82785	0.00000	11.24505	71.00639		12.02	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.38307	69.14197	0.00000	11.34501	69.32387		12.52	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
R209	On 07/08/2025		Bond Future	0.00	11.49468	70.54565	0.00000	11.45522	70.73099	13.02	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	238.01227	238.01227	0.00000	237.82232	237.82232	0.00	0.00	0.00	0	842.00	
R210	On 07/11/2024		Bond Future	0.00	240.26144	240.26144	0.00000	240.06693	240.06693	0.00	0.00	0.00	0	1,379.00	
R210	On 06/02/2025		Bond Future	0.00	245.42709	245.42709	0.00000	245.22743	245.22743	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	247.18235	247.18235	0.00000	246.97712	246.97712	0.00	0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	252.26543	252.26543	0.00000	252.05489	252.05489	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	9.94254	89.06969	0.00000	9.93817	89.08856	8.00	0.00	0.00	0	23,842.00	
R213	On 07/11/2024		Bond Future	0.00	10.01030	87.57376	0.00000	10.00569	87.59306	7.93	0.00	1,401,180.16	16	75,279.00	
R213	On 06/02/2025		Bond Future	0.00	10.08777	89.43566	0.00000	10.08299	89.45506	7.52	0.00	0.00	0	0.00	
R213	On 08/05/2025		Bond Future	0.00	10.17502	87.73222	0.00000	10.17009	87.75159	7.70	0.00	0.00	0	0.00	
R213	On 07/08/2025		Bond Future	0.00	10.27937	89.51498	0.00000	10.27427	89.53433	7.69	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	11.48356	66.22694	0.00000	11.42936	66.51105	13.51	0.00	0.00	0	6,879.00	
R214	On 07/11/2024		Bond Future	0.00	11.57383	64.45581	0.00000	11.51766	64.74655	13.82	0.00	966,837.15	15	21,337.00	
R214	On 06/02/2025		Bond Future	0.00	11.66734	65.82618	0.00000	11.60927	66.12281	13.67	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	11.75 Call	2,874.15000	2.87415	0.00000	3,045.39000	3.04539	2,874.150	14.05	0.55	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,420.82000	4.42082	0.00000	4,631.27000	4.63127	4,420.820	14.84	0.68	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	420.43000	0.42043	0.00000	394.04000	0.39404	420.430	16.79	(0.10)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.76482	63.88648	0.00000	11.70482	64.18898	14.37	0.00	0.00	0	0.00	
R214	On 07/08/2025		Bond Future	0.00	11.87207	65.18392	0.00000	11.81001	65.49227	15.01	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 :										694,553,202.17		8,068	1,973,051.00		
Grand Total:										694,553,202.17		8,068	1,973,051.00		