

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2024

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	1,010.96600	1,010.96600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,035.80700	1,035.80700	0.00000	1,034.25000	1,034.25000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,057.74800	1,057.74800	0.00000	1,056.13900	1,056.13900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,079.83700	1,079.83700	0.00000	1,078.17800	1,078.17800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,101.97700	1,101.97700	0.00000	1,100.26600	1,100.26600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,123.98500	1,123.98500	0.00000	1,122.22000	1,122.22000	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	1,194.32700	1,194.32700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,225.90700	1,225.90700	0.00000	1,222.93000	1,222.93000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,251.87400	1,251.87400	0.00000	1,248.81300	1,248.81300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,278.01700	1,278.01700	0.00000	1,274.87100	1,274.87100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,304.22000	1,304.22000	0.00000	1,300.98900	1,300.98900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,330.26800	1,330.26800	0.00000	1,326.94900	1,326.94900	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	1,033.35300	1,033.35300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,059.47700	1,059.47700	0.00000	1,056.91000	1,056.91000	0.00	0.00	0.00	0	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,081.91900	1,081.91900	0.00000	1,079.27900	1,079.27900	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,104.51300	1,104.51300	0.00000	1,101.80000	1,101.80000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,127.15900	1,127.15900	0.00000	1,124.37200	1,124.37200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,149.67000	1,149.67000	0.00000	1,146.80800	1,146.80800	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 07/11/2024		Bond Future	0.00	11.66600	78.57509	0.00000	11.70899	78.37832	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.79700	80.25703	0.00000	11.84203	80.05561	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.93599	78.14702	0.00000	11.98314	77.94103	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.08930	79.76173	0.00000	12.13873	79.55111	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.26885	77.56486	0.00000	12.32075	77.34961	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 07/11/2024		Bond Future	0.00	12.05290	74.75569	0.00000	12.10070	74.48296	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.16225	76.35496	0.00000	12.21189	76.07606	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.28202	73.69667	0.00000	12.33365	73.41149	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.40892	75.21703	0.00000	12.46259	74.92563	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.55197	72.46033	0.00000	12.60786	72.16272	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	1,017.76000	1,017.76000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,043.54500	1,043.54500	0.00000	1,041.05200	1,041.05200	0.00	0.00	146,096,300.00	14	700.00
GOVI	On 06/02/2025		GOVI	0.00	1,065.64900	1,065.64900	0.00000	1,063.08500	1,063.08500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,087.90300	1,087.90300	0.00000	1,085.26800	1,085.26800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,110.20900	1,110.20900	0.00000	1,107.50200	1,107.50200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,132.38100	1,132.38100	0.00000	1,129.60100	1,129.60100	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 07/11/2024		Bond Future	0.00	185.59469	185.59469	0.00000	185.60173	185.60173	0.00	0.00	927,973.45	5	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

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 07/11/2024	Bond Future	0.00	133.27131	133.27131	0.00000	132.93097	132.93097		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	136.12469	136.12469	0.00000	135.77642	135.77642		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.56906	137.56906	0.00000	137.21356	137.21356		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.41700	140.41700	0.00000	140.05352	140.05352		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	141.79416	141.79416	0.00000	141.42397	141.42397		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 07/11/2024	Bond Future	0.00	126.68263	126.68263	0.00000	126.68866	126.68866		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.39502	129.39502	0.00000	129.40068	129.40068		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.59763	130.59763	0.00000	130.60328	130.60328		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.30141	133.30141	0.00000	133.30671	133.30671		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.43285	134.43285	0.00000	134.43888	134.43888		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 07/11/2024	Bond Future	0.00	138.89076	138.89076	0.00000	138.43820	138.43820		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.75338	139.75338	0.00000	139.29128	139.29128		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.70115	142.70115	0.00000	142.22872	142.22872		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.50212	143.50212	0.00000	143.02086	143.02086		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.39182	146.39182	0.00000	145.90014	145.90014		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 07/11/2024	Bond Future	0.00	119.37176	119.37176	0.00000	119.28602	119.28602		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.92737	121.92737	0.00000	121.83929	121.83929		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.25599	122.25599	0.00000	122.16658	122.16658		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.78585	124.78585	0.00000	124.69391	124.69391		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.01596	125.01596	0.00000	124.92362	124.92362		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 07/11/2024	Bond Future	0.00	120.87996	120.87996	0.00000	120.88533	120.88533		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.11561	121.11561	0.00000	121.12121	121.12121		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	123.67030	123.67030	0.00000	123.67528	123.67528		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.82919	123.82919	0.00000	123.83545	123.83545		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.32205	126.32205	0.00000	126.32795	126.32795		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	359.59700	359.59700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.72900	368.72900	0.00000	368.32900	368.32900		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	376.62800	376.62800	0.00000	376.21200	376.21200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.58000	384.58000	0.00000	384.14800	384.14800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.54900	392.54900	0.00000	392.10300	392.10300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.47200	400.47200	0.00000	400.00900	400.00900		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

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 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
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 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 07/11/2024		Bond Future	0.00	8.24634	108.39107	0.00000	8.26843	108.34795	1.87	0.00	158,359,353.27	1,461	129,459.00	
R186	On 06/02/2025		Bond Future	0.00	8.19769	105.37132	0.00000	8.22333	105.32681	1.86	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.15877	107.56808	0.00000	8.18908	107.52218	1.60	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.13452	104.45465	0.00000	8.17120	104.40734	1.39	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,631.56000	1.63156	0.00000	1,598.22000	1.59822	1,631.560	1.80	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	59.95000	0.05995	0.00000	64.90000	0.06490	59.950	1.80	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.15069	106.52893	0.00000	8.19665	106.48017	1.06	0.00	0.00	0	0.00	
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 07/11/2024		Bond Future	0.00	269.55153	269.55153	0.00000	269.56363	269.56363	0.00	0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	270.11963	270.11963	0.00000	270.13173	270.13173	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	275.81761	275.81761	0.00000	275.82874	275.82874	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.21636	276.21636	0.00000	276.22985	276.22985	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	281.77836	281.77836	0.00000	281.79079	281.79079	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 07/11/2024		Bond Future	0.00	9.37573	96.66235	0.00000	9.40788	96.53662	6.70	0.00	3,093,195.20	32	170,651.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,513.08000	3.51308	0.00000	3,429.79000	3.42979	3,513.080	7.32	0.83	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,172.54000	5.17254	0.00000	5,069.05000	5.06905	5,172.540	7.72	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	6.45000	0.00645	0.00000	8.67000	0.00867	6.450	8.16	(0.01)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.42146	94.69856	0.00000	9.45573	94.56973	6.66	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	9.48879	96.67249	0.00000	9.52539	96.54060	6.31	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	10.31 Call	3,974.96000	3.97496	0.00000	3,896.59000	3.89659	3,974.960	6.83	0.71	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,991.28000	4.99128	0.00000	4,902.46000	4.90246	4,991.280	7.09	0.78	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	258.48000	0.25848	0.00000	277.72000	0.27772	258.480	7.65	(0.09)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	152.34000	0.15234	0.00000	165.22000	0.16522	152.340	7.65	(0.06)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.57444	94.63935	0.00000	9.61370	94.50432	6.25	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,354.10000	4.35410	0.00000	4,273.22000	4.27322	4,354.100	6.89	0.70	0.00	0	1,054.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	365.26000	0.36526	0.00000	386.89000	0.38689	365.260	7.56	(0.10)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.67628	96.51877	0.00000	9.71844	96.38060		5.81	0.00	0.00	0	0.00
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 07/11/2024	Bond Future	0.00		10.18297	91.09252	0.00000	10.22037	90.91410		8.83	0.00	0.00	0	105,001.00
R2032	On 07/11/2024	Bond Future	10.60	Put	851.13000	0.85113	0.00000	941.89000	0.94189	851.130	9.41	(0.31)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,656.42000	4.65642	0.00000	4,531.49000	4.53149	4,656.420	9.95	0.85	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,647.73000	6.64773	0.00000	6,497.85000	6.49785	6,647.730	10.49	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,769.78000	6.76978	0.00000	6,618.77000	6.61877	6,769.780	10.52	0.93	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	5.34000	0.00534	0.00000	7.40000	0.00740	5.340	10.91	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1.42000	0.00142	0.00000	2.09000	0.00209	1.420	10.91	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.26068	93.02039	0.00000	10.30000	92.83776		8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.34947	90.79419	0.00000	10.39085	90.60736		8.67	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.45191	92.65000	0.00000	10.49551	92.45895		8.89	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.57650	90.32793	0.00000	10.62254	90.13261		8.63	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 07/11/2024	Bond Future	0.00		10.89497	89.43902	0.00000	10.93746	89.20240		10.90	0.00	92,569,385.70	1,035	123,884.00
R2035	On 07/11/2024	Bond Future	12.20	Call	7,146.54000	7.14654	0.00000	6,956.92000	6.95692	7,146.540	12.90	0.90	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	33.31000	0.03331	0.00000	43.12000	0.04312	33.310	13.63	(0.02)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.99041	91.33244	0.00000	11.03478	91.09036		10.69	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.08925	88.72308	0.00000	11.13554	88.47558		11.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,545.70000	4.54570	0.00000	4,421.83000	4.42183	4,545.700	11.59	0.61	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,014.56000	1.01456	0.00000	1,079.54000	1.07954	1,014.560	12.94	(0.18)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	565.39000	0.56539	0.00000	607.82000	0.60782	565.390	13.26	(0.11)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.20048	90.53729	0.00000	11.24885	90.28431		11.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.33300	87.82654	0.00000	11.38360	87.56806		11.38	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 07/11/2024	Bond Future	0.00		11.30749	84.02118	0.00000	11.34993	83.78125		11.99	0.00	2,604,656.58	31	185,954.00
R2037	On 06/02/2025	Bond Future	0.00		11.40389	81.53907	0.00000	11.44805	81.29370		12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.51416	83.23816	0.00000	11.56014	82.98728		12.34	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,044.28000	7.04428	0.00000	6,884.38000	6.88438	7,044.280	13.59	0.74	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,934.02000	9.93402	0.00000	9,744.26000	9.74426	9,934.020	14.49	0.84	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,130.5300	10.13053	0.00000	9,939.13000	9.93913	10,130.530	14.55	0.84	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.63740	80.67879	0.00000	11.68534	80.42241		13.57	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.76763	82.27888	0.00000	11.81758	82.01701		12.80	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.54951	84.43568	0.00000	11.60227	84.11465		12.83	0.00	84,351,244.32	999	113,468.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,226.47000	4.22647	0.00000	4,038.90000	4.03890	4,226.470	13.83	0.73	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	450.43000	0.45043	0.00000	530.53000	0.53053	450.430	14.66	(0.14)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	187.20000	0.18720	0.00000	229.38000	0.22938	187.200	15.53	(0.07)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.64730	81.71175	0.00000	11.70211	81.38352		13.34	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,365.05000	1.36505	0.00000	1,294.13000	1.29413	1,365.050	12.67	0.31	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	2,941.98000	2.94198	0.00000	3,131.82000	3.13182	2,941.980	13.64	(0.46)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	1,854.68000	1.85468	0.00000	1,997.71000	1.99771	1,854.680	14.40	(0.33)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.75771	83.41423	0.00000	11.81466	83.07882		13.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,392.94000	7.39294	0.00000	7,175.77000	7.17577	7,392.940	14.57	0.73	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	Call	10,150.5700	10.15057	0.00000	9,897.37000	9.89737	10,150.570	15.45	0.82	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,439.2200	10.43922	0.00000	10,182.94000	10.18294	10,439.220	15.55	0.83	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.88016	80.60760	0.00000	11.93943	80.26494		14.68	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		12.00842	82.20560	0.00000	12.07005	81.85576		13.86	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 07/11/2024	Bond Future	0.00		11.62601	80.52442	0.00000	11.67349	80.22857		13.73	0.00	0.00	0	78,970.00
R2044	On 07/11/2024	Bond Future	12.00	Put	1,299.87000	1.29987	0.00000	1,448.69000	1.44869	1,299.870	14.62	(0.33)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	901.35000	0.90135	0.00000	1,020.64000	1.02064	901.350	15.06	(0.25)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	619.04000	0.61904	0.00000	712.54000	0.71254	619.040	15.51	(0.18)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.71927	77.84296	0.00000	11.76852	77.54051		14.30	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,073.50000	4.07350	0.00000	3,927.31000	3.92731	4,073.500	14.70	0.61	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,051.40000	6.05140	0.00000	5,864.16000	5.86416	6,051.400	15.53	0.73	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	448.60000	0.44860	0.00000	497.14000	0.49714	448.600	17.54	(0.10)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.82387	79.46483	0.00000	11.87499	79.15567		14.25	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.93935	76.70267	0.00000	11.99248	76.38683		15.80	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		12.05967	78.22304	0.00000	12.11485	77.90053		14.92	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 07/11/2024	Bond Future	0.00		11.52913	79.39963	0.00000	11.57138	79.12618		14.30	0.00	0.00	0	250,820.00
R2048	On 06/02/2025	Bond Future	0.00		11.62046	81.08046	0.00000	11.66430	80.80079		14.12	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.71304	78.32068	0.00000	11.75847	78.03490		14.82	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.81447	79.92180	0.00000	11.86163	79.62973		14.92	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.93051	77.06277	0.00000	11.97950	76.76449		15.27	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 07/11/2024	Bond Future	0.00		11.53929	102.05602	0.00000	11.58681	101.66002		14.44	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.62886	104.21569	0.00000	11.67816	103.81085		14.26	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.72510	100.51805	0.00000	11.77628	100.10429		14.94	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.82894	102.57119	0.00000	11.88210	102.14848		14.42	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.94549	98.74051	0.00000	12.00077	98.30894		15.08	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 07/11/2024	Bond Future	0.00		11.02899	70.16028	0.00000	11.07129	69.94910		12.34	0.00	0.00	0	15,780.00
R209	On 06/02/2025	Bond Future	0.00		11.11462	71.64513	0.00000	11.15854	71.42916		12.17	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.20819	69.98313	0.00000	11.25381	69.76238		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.31109	71.41369	0.00000	11.35851	71.18808		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.42914	69.67894	0.00000	11.47848	69.44850		13.01	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 07/11/2024	Bond Future	0.00		241.49694	241.49694	0.00000	240.76964	240.76964		0.00	0.00	0.00	0	1,486.00
R210	On 06/02/2025	Bond Future	0.00		246.66720	246.66720	0.00000	245.92329	245.92329		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.47054	248.47054	0.00000	247.71127	247.71127		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.61331	253.61331	0.00000	252.83729	252.83729		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		255.26241	255.26241	0.00000	254.47264	254.47264		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 07/11/2024	Bond Future	0.00		9.83335	88.31854	0.00000	9.87069	88.16072		8.05	0.00	0.00	0	75,069.00

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	
R213	On 06/02/2025	Bond Future	0.00	9.90328	90.18827	0.00000	9.94271	90.02674		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.97838	88.50910	0.00000	10.02004	88.34380		7.77	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.06843	90.31980	0.00000	10.11255	90.15070		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.18760	88.55927	0.00000	10.23444	88.38637		7.47	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 07/11/2024	Bond Future	0.00	11.41194	65.29928	0.00000	11.45928	65.05088		14.05	0.00	0.00	0	20,274.00
R214	On 06/02/2025	Bond Future	0.00	11.50098	66.68164	0.00000	11.55002	66.42765		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,308.96000	3.30896	0.00000	3,188.29000	3.18829	3,308.960	14.26	0.60	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,972.03000	4.97203	0.00000	4,816.02000	4.81602	4,972.030	15.06	0.73	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	311.38000	0.31138	0.00000	346.99000	0.34699	311.380	17.01	(0.08)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.59152	64.76622	0.00000	11.64228	64.50663		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.69090	66.09053	0.00000	11.74349	65.82533		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.80527	64.10084	0.00000	11.85980	63.83004		15.16	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 :										488,002,108.52		3,577	1,482,219.00	
Grand Total:										488,002,108.52		3,577	1,482,219.00	