

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2024

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	0.00
AL37	On 07/11/2024		Index Future	0.00	1,040.39700	1,040.39700	0.00000	1,035.80700	1,035.80700		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,062.43900	1,062.43900	0.00000	1,057.74800	1,057.74800		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,084.63100	1,084.63100	0.00000	1,079.83700	1,079.83700		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.87300	1,106.87300	0.00000	1,101.97700	1,101.97700		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.98400	1,128.98400	0.00000	1,123.98500	1,123.98500		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	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,234.04600	1,234.04600	0.00000	1,225.90700	1,225.90700		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,260.19100	1,260.19100	0.00000	1,251.87400	1,251.87400		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,286.51300	1,286.51300	0.00000	1,278.01700	1,278.01700		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,312.89600	1,312.89600	0.00000	1,304.22000	1,304.22000		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,339.12200	1,339.12200	0.00000	1,330.26800	1,330.26800		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	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,066.20600	1,066.20600	0.00000	1,059.47700	1,059.47700		0.00	0.00	0	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,088.79500	1,088.79500	0.00000	1,081.91900	1,081.91900		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,111.53700	1,111.53700	0.00000	1,104.51300	1,104.51300		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,134.33200	1,134.33200	0.00000	1,127.15900	1,127.15900		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,156.99100	1,156.99100	0.00000	1,149.67000	1,149.67000		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 07/11/2024		Bond Future	0.00	11.55011	79.10883	0.00000	11.66600	78.57509		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.67581	80.80253	0.00000	11.79700	80.25703		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.80922	78.70446	0.00000	11.93599	78.14702		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.95657	80.33103	0.00000	12.08930	79.76173		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.12965	78.14607	0.00000	12.26885	77.56486		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 07/11/2024		Bond Future	0.00	11.92748	75.47893	0.00000	12.05290	74.75569		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.03213	77.09406	0.00000	12.16225	76.35496		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.14686	74.45164	0.00000	12.28202	73.69667		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.26854	75.98805	0.00000	12.40892	75.21703		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.40592	73.24729	0.00000	12.55197	72.46033		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	1,017.76000	1,017.76000	0.00000	1,017.76000	1,017.76000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,050.10100	1,050.10100	0.00000	1,043.54500	1,043.54500		0.00	0.00	0	700.00
GOVI	On 06/02/2025		GOVI	0.00	1,072.34900	1,072.34900	0.00000	1,065.64900	1,065.64900		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,094.74700	1,094.74700	0.00000	1,087.90300	1,087.90300		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,117.19700	1,117.19700	0.00000	1,110.20900	1,110.20900		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,139.51500	1,139.51500	0.00000	1,132.38100	1,132.38100		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 07/11/2024		Bond Future	0.00	185.64605	185.64605	0.00000	185.59469	185.59469		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	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	133.43799	133.43799	0.00000	133.27131	133.27131		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	136.29553	136.29553	0.00000	136.12469	136.12469		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.74470	137.74470	0.00000	137.56906	137.56906		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.59684	140.59684	0.00000	140.41700	140.41700		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	141.97994	141.97994	0.00000	141.79416	141.79416		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	126.87064	126.87064	0.00000	126.68263	126.68263		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.58767	129.58767	0.00000	129.39502	129.39502		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.79520	130.79520	0.00000	130.59763	130.59763		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.50367	133.50367	0.00000	133.30141	133.30141		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.64156	134.64156	0.00000	134.43285	134.43285		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	138.80785	138.80785	0.00000	138.89076	138.89076		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.66957	139.66957	0.00000	139.75338	139.75338		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.61621	142.61621	0.00000	142.70115	142.70115		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.41859	143.41859	0.00000	143.50212	143.50212		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.30724	146.30724	0.00000	146.39182	146.39182		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	119.36623	119.36623	0.00000	119.37176	119.37176		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.92228	121.92228	0.00000	121.92737	121.92737		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.25234	122.25234	0.00000	122.25599	122.25599		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.78262	124.78262	0.00000	124.78585	124.78585		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.01595	125.01595	0.00000	125.01596	125.01596		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	120.97670	120.97670	0.00000	120.87996	120.87996		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.21496	121.21496	0.00000	121.11561	121.11561		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	123.77235	123.77235	0.00000	123.67030	123.67030		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.93665	123.93665	0.00000	123.82919	123.82919		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.43245	126.43245	0.00000	126.32205	126.32205		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	368.89100	368.89100	0.00000	368.72900	368.72900		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	376.79500	376.79500	0.00000	376.62800	376.62800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.75200	384.75200	0.00000	384.58000	384.58000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.72700	392.72700	0.00000	392.54900	392.54900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.65500	400.65500	0.00000	400.47200	400.47200		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	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	8.15665	108.56640	0.00000	8.24634	108.39107		1.87	0.00	1,657,917,494.40	15,271	142,790.00
R186	On 06/02/2025		Bond Future	0.00	8.09443	105.55086	0.00000	8.19769	105.37132		1.86	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.03763	107.75181	0.00000	8.15877	107.56808		1.60	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.98905	104.64261	0.00000	8.13452	104.45465		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,779.36000	1.77936	0.00000	1,631.56000	1.63156	1,779.360	1.80	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	47.39000	0.04739	0.00000	59.95000	0.05995	47.390	1.80	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.96985	106.72114	0.00000	8.15069	106.52893		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	269.53933	269.53933	0.00000	269.55153	269.55153		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	270.10826	270.10826	0.00000	270.11963	270.11963		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.80726	275.80726	0.00000	275.81761	275.81761		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	276.21239	276.21239	0.00000	276.21636	276.21636		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.77558	281.77558	0.00000	281.77836	281.77836		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	9.27495	97.05783	0.00000	9.37573	96.66235		6.70	0.00	0.00	0	170,651.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,842.83000	3.84283	0.00000	3,513.08000	3.51308	3,842.830	7.32	0.86	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,538.84000	5.53884	0.00000	5,172.54000	5.17254	5,538.840	7.72	0.94	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	4.42000	0.00442	0.00000	6.45000	0.00645	4.420	8.16	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.31429	95.10287	0.00000	9.42146	94.69856		6.66	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.37454	97.08566	0.00000	9.48879	96.67249		6.31	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,269.39000	4.26939	0.00000	3,974.96000	3.97496	4,269.390	6.83	0.73	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,313.48000	5.31348	0.00000	4,991.28000	4.99128	5,313.480	7.09	0.80	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	223.21000	0.22321	0.00000	258.48000	0.25848	223.210	7.65	(0.08)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	129.83000	0.12983	0.00000	152.34000	0.15234	129.830	7.65	(0.05)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.45218	95.06140	0.00000	9.57444	94.63935		6.25	0.00	0.00	0	0.00

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				
R2030	On 07/08/2025	Bond Future	10.48	Call	4,649.71	0.0000	4.64971	0.00000	4,354.10	0.00000	4,649.71	6.89	0.72	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	321.80	0.0000	0.32180	0.00000	365.26	0.00000	321.80	7.56	(0.09)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.54528	96.94968	0.00000	9.67628	96.51877			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		10.06196	91.67289	0.00000	10.18297	91.09252			8.83	0.00	175,736,930.13	1,917	105,613.00
R2032	On 07/11/2024	Bond Future	9.75	Call	904.33	0.00000	0.90433	0.00000	721.79	0.00000	904.33	8.64	0.36	178,884.02	50	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,199.68	0.00000	1.19968	0.00000	976.09	0.00000	1,199.68	8.75	0.43	431,757.76	100	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	677.50	0.00000	0.67750	0.00000	851.13	0.00000	677.50	9.41	(0.26)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,150.57	0.00000	5.15057	0.00000	4,656.42	0.00000	5,150.57	9.95	0.88	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,188.67	0.00000	7.18867	0.00000	6,647.73	0.00000	7,188.67	10.49	0.95	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,312.62	0.00000	7.31262	0.00000	6,769.78	0.00000	7,312.62	10.52	0.95	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	3.41	0.00341	0.00341	0.00000	5.34	0.00534	3.41	10.91	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.86	0.00086	0.00086	0.00000	1.42	0.00142	0.86	10.91	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.13368	93.61349	0.00000	10.26068	93.02039			8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.21602	91.40007	0.00000	10.34947	90.79419			8.67	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.31151	93.26872	0.00000	10.45191	92.65000			8.89	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.42851	90.95942	0.00000	10.57650	90.32793			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		10.77979	90.08485	0.00000	10.89497	89.43902			10.90	0.00	1,669,902,864.45	18,537	142,392.00
R2035	On 07/11/2024	Bond Future	12.20	Call	7,731.49	0.00000	7.73149	0.00000	7,146.54	0.00000	7,731.49	12.90	0.92	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	23.58	0.02358	0.02358	0.00000	33.31	0.03331	23.58	13.63	(0.01)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.87030	91.99236	0.00000	10.99041	91.33244			10.69	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.96407	89.39718	0.00000	11.08925	88.72308			11.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,959.07	0.00000	4.95907	0.00000	4,545.70	0.00000	4,959.07	11.59	0.64	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	894.53	0.89453	0.89453	0.00000	1,014.56	0.00000	894.53	12.94	(0.16)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	491.86	0.49186	0.49186	0.00000	565.39	0.56539	491.86	13.26	(0.10)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.06983	91.22563	0.00000	11.20048	90.53729			11.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.19651	88.52903	0.00000	11.33300	87.82654			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		11.19257	84.67593	0.00000	11.30749	84.02118			11.99	0.00	106,014,264.36	1,252	187,206.00
R2037	On 06/02/2025	Bond Future	0.00		11.28443	82.20811	0.00000	11.40389	81.53907			12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.38994	83.92148	0.00000	11.51416	83.23816			12.34	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,549.61	0.00000	7.54961	0.00000	7,044.28	0.00000	7,549.61	13.59	0.76	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,506.62	0.00000	10.50662	0.00000	9,934.02	0.00000	10,506.62	14.49	0.85	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,706.64	0.00000	10.70664	0.00000	10,130.53	0.00000	10,706.64	14.55	0.86	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.50802	81.37650	0.00000	11.63740	80.67879			13.57	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.63297	82.99090	0.00000	11.76763	82.27888			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		11.42955	85.17278	0.00000	11.54951	84.43568			12.83	0.00	0.00	0	113,468.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,770.72	0.00000	4.77072	0.00000	4,226.47	0.00000	4,770.72	13.83	0.77	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	349.01	0.34901	0.34901	0.00000	450.43	0.45043	349.01	14.66	(0.11)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	140.44	0.14044	0.14044	0.00000	187.20	0.18720	140.44	15.53	(0.05)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.52280	82.46485	0.00000	11.64730	81.71175			13.34	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,603.77	0.00000	1.60377	0.00000	1,365.05	0.00000	1,603.77	12.67	0.35	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	2,597.62	0.00000	2.59762	0.00000	2,941.98	0.00000	2,597.62	13.64	(0.43)	0.00	0	780.00

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 06/02/2025	Bond Future	12.20	Put	1,613.13000	1.61313	0.00000	1,854.68000	1.85468	1,613.130	14.40	(0.29)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.62845	84.18339	0.00000	11.75771	83.41423		13.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,957.63000	7.95763	0.00000	7,392.94000	7.39294	7,957.630	14.57	0.75	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,785.94000	10.78594	0.00000	10,150.57000	10.15057	10,785.940	15.45	0.84	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,080.38000	11.08038	0.00000	10,439.22000	10.43922	11,080.380	15.55	0.85	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.74576	81.39285	0.00000	11.88016	80.60760		14.68	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.86876	83.00700	0.00000	12.00842	82.20560		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		11.50625	81.27884	0.00000	11.62601	80.52442		13.73	0.00	0.00	0	78,970.00
R2044	On 07/11/2024	Bond Future	12.00	Put	1,056.69000	1.05669	0.00000	1,299.87000	1.29987	1,056.690	14.62	(0.28)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	719.96000	0.71996	0.00000	901.35000	0.90135	719.960	15.06	(0.21)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	486.39000	0.48639	0.00000	619.04000	0.61904	486.390	15.51	(0.15)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.59516	78.61370	0.00000	11.71927	77.84296		14.30	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,545.43000	4.54543	0.00000	4,073.50000	4.07350	4,545.430	14.70	0.64	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,618.04000	6.61804	0.00000	6,051.40000	6.05140	6,618.040	15.53	0.76	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	376.12000	0.37612	0.00000	448.60000	0.44860	376.120	17.54	(0.08)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.69521	80.25193	0.00000	11.82387	79.46483		14.25	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.80576	77.50627	0.00000	11.93935	76.70267		15.80	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.92106	79.04308	0.00000	12.05967	78.22304		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		11.41461	80.14924	0.00000	11.52913	79.39963		14.30	0.00	0.00	0	250,820.00
R2048	On 06/02/2025	Bond Future	0.00		11.50179	81.84634	0.00000	11.62046	81.08046		14.12	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.59016	79.10295	0.00000	11.71304	78.32068		14.82	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.68710	80.72036	0.00000	11.81447	79.92180		14.92	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.79834	77.87771	0.00000	11.93051	77.06277		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		11.41428	103.11136	0.00000	11.53929	102.05602		14.44	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.49931	105.29382	0.00000	11.62886	104.21569		14.26	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.59075	101.61922	0.00000	11.72510	100.51805		14.94	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.68955	103.69535	0.00000	11.82894	102.57119		14.42	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.80068	99.88764	0.00000	11.94549	98.74051		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		10.91430	70.73726	0.00000	11.02899	70.16028		12.34	0.00	0.00	0	15,780.00
R209	On 06/02/2025	Bond Future	0.00		10.99566	72.23467	0.00000	11.11462	71.64513		12.17	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.08473	70.58531	0.00000	11.20819	69.98313		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.18291	72.02848	0.00000	11.31109	71.41369		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.29590	70.30638	0.00000	11.42914	69.67894		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		241.64777	241.64777	0.00000	241.49694	241.49694		0.00	0.00	0.00	0	1,486.00
R210	On 06/02/2025	Bond Future	0.00		246.82242	246.82242	0.00000	246.66720	246.66720		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.63138	248.63138	0.00000	248.47054	248.47054		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.77866	253.77866	0.00000	253.61331	253.61331		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	255.43621	255.43621	0.00000	255.26241	255.26241	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	9.72262	88.78866	0.00000	9.83335	88.31854	8.05	0.00	0.00	0	75,069.00
R213	On 06/02/2025	Bond Future	0.00	9.78653	90.66873	0.00000	9.90328	90.18827	7.61	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.85524	88.99998	0.00000	9.97838	88.50910	7.77	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.93823	90.82115	0.00000	10.06843	90.31980	7.80	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.04962	89.07104	0.00000	10.18760	88.55927	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	11.28725	65.96056	0.00000	11.41194	65.29928	14.05	0.00	0.00	0	20,274.00
R214	On 06/02/2025	Bond Future	0.00	11.37195	67.35724	0.00000	11.50098	66.68164	13.88	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,717.80000	3.71780	0.00000	3,308.96000	3.30896	3,717.800	14.26	0.64	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,466.31000	5.46631	0.00000	4,972.03000	4.97203	5,466.310	15.06	0.76	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	257.03000	0.25703	0.00000	311.38000	0.31138	257.030	17.01	(0.07)	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.45811	65.45614	0.00000	11.59152	64.76622	14.54	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.55280	66.79491	0.00000	11.69090	66.09053	15.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.66221	64.81964	0.00000	11.80527	64.10084	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 :										3,610,182,195.12		37,127	1,516,072.00
Grand Total:										3,610,182,195.12		37,127	1,516,072.00