

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2024

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	1,046.25000	1,046.25000	0.00000	1,040.39700	1,040.39700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,068.42100	1,068.42100	0.00000	1,062.43900	1,062.43900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.74200	1,090.74200	0.00000	1,084.63100	1,084.63100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,113.11400	1,113.11400	0.00000	1,106.87300	1,106.87300	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,135.35500	1,135.35500	0.00000	1,128.98400	1,128.98400	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	1,243.32000	1,243.32000	0.00000	1,234.04600	1,234.04600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,269.66700	1,269.66700	0.00000	1,260.19100	1,260.19100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,296.19200	1,296.19200	0.00000	1,286.51300	1,286.51300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,322.77800	1,322.77800	0.00000	1,312.89600	1,312.89600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,349.20800	1,349.20800	0.00000	1,339.12200	1,339.12200	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	1,074.91100	1,074.91100	0.00000	1,066.20600	1,066.20600	0.00	0.00	0.00	0	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,097.69000	1,097.69000	0.00000	1,088.79500	1,088.79500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,120.62200	1,120.62200	0.00000	1,111.53700	1,111.53700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.60700	1,143.60700	0.00000	1,134.33200	1,134.33200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,166.45700	1,166.45700	0.00000	1,156.99100	1,156.99100	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	11.40602	79.77921	0.00000	11.55011	79.10883	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.52500	81.48843	0.00000	11.67581	80.80253	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.65138	79.40589	0.00000	11.80922	78.70446	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.79118	81.04812	0.00000	11.95657	80.33103	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.95608	78.87883	0.00000	12.12965	78.14607	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	11.76395	76.43886	0.00000	11.92748	75.47893	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.86244	78.07567	0.00000	12.03213	77.09406	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.97056	75.45506	0.00000	12.14686	74.45164	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.08543	77.01331	0.00000	12.26854	75.98805	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.21540	74.29439	0.00000	12.40592	73.24729	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	1,058.59800	1,058.59800	0.00000	1,050.10100	1,050.10100	0.00	0.00	0.00	0	700.00
GOVI	On 06/02/2025		GOVI	0.00	1,081.03100	1,081.03100	0.00000	1,072.34900	1,072.34900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,103.61500	1,103.61500	0.00000	1,094.74700	1,094.74700	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,126.25200	1,126.25200	0.00000	1,117.19700	1,117.19700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,148.75500	1,148.75500	0.00000	1,139.51500	1,139.51500	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	185.64842	185.64842	0.00000	185.64605	185.64605	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

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
I2029	On 07/11/2024	Bond Future	0.00	133.64760	133.64760	0.00000	133.43799	133.43799		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	136.51148	136.51148	0.00000	136.29553	136.29553		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.96682	137.96682	0.00000	137.74470	137.74470		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.82536	140.82536	0.00000	140.59684	140.59684		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	142.21470	142.21470	0.00000	141.97994	141.97994		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	126.75518	126.75518	0.00000	126.87064	126.87064		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.47154	129.47154	0.00000	129.58767	129.58767		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.67811	130.67811	0.00000	130.79520	130.79520		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.38581	133.38581	0.00000	133.50367	133.50367		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.52293	134.52293	0.00000	134.64156	134.64156		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	139.32519	139.32519	0.00000	138.80785	138.80785		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	140.19982	140.19982	0.00000	139.66957	139.66957		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.15937	143.15937	0.00000	142.61621	142.61621		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.97464	143.97464	0.00000	143.41859	143.41859		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.87641	146.87641	0.00000	146.30724	146.30724		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	119.25915	119.25915	0.00000	119.36623	119.36623		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.81441	121.81441	0.00000	121.92228	121.92228		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.14355	122.14355	0.00000	122.25234	122.25234		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.67313	124.67313	0.00000	124.78262	124.78262		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.90556	124.90556	0.00000	125.01595	125.01595		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	121.47275	121.47275	0.00000	120.97670	120.97670		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.72305	121.72305	0.00000	121.21496	121.21496		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	124.29275	124.29275	0.00000	123.77235	123.77235		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.46913	124.46913	0.00000	123.93665	123.93665		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.97728	126.97728	0.00000	126.43245	126.43245		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	369.40200	369.40200	0.00000	368.89100	368.89100		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.31900	377.31900	0.00000	376.79500	376.79500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.28800	385.28800	0.00000	384.75200	384.75200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.27600	393.27600	0.00000	392.72700	392.72700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	401.21700	401.21700	0.00000	400.65500	400.65500		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	8.07996	108.71662	0.00000	8.15665	108.56640		1.87	0.00	0.00	0	142,790.00
R186	On 06/02/2025		Bond Future	0.00	8.00556	105.70570	0.00000	8.09443	105.55086		1.86	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.93274	107.91125	0.00000	8.03763	107.75181		1.60	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.86233	104.80673	0.00000	7.98905	104.64261		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,912.71000	1.91271	0.00000	1,779.36000	1.77936	1,912.710	1.80	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	38.29000	0.03829	0.00000	47.39000	0.04739	38.290	1.80	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.81134	106.89006	0.00000	7.96985	106.72114		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	269.50248	269.50248	0.00000	269.53933	269.53933		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	270.07436	270.07436	0.00000	270.10826	270.10826		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.77595	275.77595	0.00000	275.80726	275.80726		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	276.18330	276.18330	0.00000	276.21239	276.21239		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.74962	281.74962	0.00000	281.77558	281.77558		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	9.14736	97.56146	0.00000	9.27495	97.05783		6.70	0.00	3,121,966.72	32	170,635.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,279.79000	4.27979	0.00000	3,842.83000	3.84283	4,279.790	7.32	0.89	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,014.31000	6.01431	0.00000	5,538.84000	5.53884	6,014.310	7.72	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	2.71000	0.00271	0.00000	4.42000	0.00442	2.710	8.16	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.17844	95.61845	0.00000	9.31429	95.10287		6.66	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.22955	97.61321	0.00000	9.37454	97.08566		6.31	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,660.93000	4.66093	0.00000	4,269.39000	4.26939	4,660.930	6.83	0.76	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,737.96000	5.73796	0.00000	5,313.48000	5.31348	5,737.960	7.09	0.82	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	184.57000	0.18457	0.00000	223.21000	0.22321	184.570	7.65	(0.06)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	105.58000	0.10558	0.00000	129.83000	0.12983	105.580	7.65	(0.04)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.29682	95.60106	0.00000	9.45218	95.06140		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,042.22000	5.04222	0.00000	4,649.71000	4.64971	5,042.220	6.89	0.75	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	273.04000	0.27304	0.00000	321.80000	0.32180	273.040	7.56	(0.08)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.37860	97.50147	0.00000	9.54528	96.94968		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	9.92416	92.33961	0.00000	10.06196	91.67289		8.83	0.00	2,954,867.52	32	105,597.00	
R2032	On 07/11/2024	Bond Future	9.75 Call	1,154.35000	1.15435	0.00000	904.33000	0.90433	1,154.350	8.64	0.42	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	1,499.02000	1.49902	0.00000	1,199.68000	1.19968	1,499.020	8.75	0.50	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	512.79000	0.51279	0.00000	677.50000	0.67750	512.790	9.41	(0.21)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,739.86000	5.73986	0.00000	5,150.57000	5.15057	5,739.860	9.95	0.91	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,821.64000	7.82164	0.00000	7,188.67000	7.18867	7,821.640	10.49	0.96	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	7,947.30000	7.94730	0.00000	7,312.62000	7.31262	7,947.300	10.52	0.96	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	2.00000	0.00200	0.00000	3.41000	0.00341	2.000	10.91	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.47000	0.00047	0.00000	0.86000	0.00086	0.470	10.91	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.98892	94.29560	0.00000	10.13368	93.61349		8.56	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00	10.06377	92.09765	0.00000	10.21602	91.40007		8.67	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	0.00	10.15119	93.98183	0.00000	10.31151	93.26872		8.89	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	10.25935	91.68814	0.00000	10.42851	90.95942		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	10.65278	90.80454	0.00000	10.77979	90.08485		10.90	0.00	11,895,394.74	131	142,370.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	8,398.06000	8.39806	0.00000	7,731.49000	7.73149	8,398.060	12.90	0.94	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	15.86000	0.01586	0.00000	23.58000	0.02358	15.860	13.63	(0.01)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.73774	92.72858	0.00000	10.87030	91.99236		10.69	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00	10.82581	90.14996	0.00000	10.96407	89.39718		11.11	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,444.32000	5.44432	0.00000	4,959.07000	4.95907	5,444.320	11.59	0.67	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	774.90000	0.77490	0.00000	894.53000	0.89453	774.900	12.94	(0.14)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	419.82000	0.41982	0.00000	491.86000	0.49186	419.820	13.26	(0.09)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.92543	91.99503	0.00000	11.06983	91.22563		11.53	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	11.04552	89.31515	0.00000	11.19651	88.52903		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	11.04498	85.52779	0.00000	11.19257	84.67593		11.99	0.00	77,060,538.79	901	187,996.00	
R2037	On 06/02/2025	Bond Future	0.00	11.13096	83.07910	0.00000	11.28443	82.20811		12.41	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00	11.23028	84.81174	0.00000	11.38994	83.92148		12.34	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	8,232.49000	8.23249	0.00000	7,549.61000	7.54961	8,232.490	13.59	0.79	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,270.0700	11.27007	0.00000	10,506.62000	10.50662	11,270.070	14.49	0.87	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	11,474.2200	11.47422	0.00000	10,706.64000	10.70664	11,474.220	14.55	0.88	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.34167	82.28612	0.00000	11.50802	81.37650		13.57	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	0.00	11.45976	83.91984	0.00000	11.63297	82.99090		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	11.26145	86.22270	0.00000	11.42955	85.17278		12.83	0.00	0.00	0	113,468.00	
R2040	On 07/11/2024	Bond Future	12.10 Call	5,601.34000	5.60134	0.00000	4,770.72000	4.77072	5,601.340	13.83	0.83	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	12.60 Put	239.47000	0.23947	0.00000	349.01000	0.34901	239.470	14.66	(0.08)	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	13.15 Put	92.36000	0.09236	0.00000	140.44000	0.14044	92.360	15.53	(0.04)	0.00	0	640.00	
R2040	On 06/02/2025	Bond Future	0.00	11.34832	83.53811	0.00000	11.52280	82.46485		13.34	0.00	0.00	0	14.00	
R2040	On 06/02/2025	Bond Future	11.00 Call	1,995.91000	1.99591	0.00000	1,603.77000	1.60377	1,995.910	12.67	0.40	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	2,159.62000	2.15962	0.00000	2,597.62000	2.59762	2,159.620	13.64	(0.37)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	1,313.69000	1.31369	0.00000	1,613.13000	1.61313	1,313.690	14.40	(0.25)	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 08/05/2025	Bond Future	0.00	11.44727	85.28018	0.00000	11.62845	84.18339		13.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,796.60000	8.79660	0.00000	7,957.63000	7.95763	8,796.600	14.57	0.79	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	11,716.91000	11.71691	0.00000	10,785.94000	10.78594	11,716.910	15.45	0.86	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,018.77000	12.01877	0.00000	11,080.38000	11.08038	12,018.770	15.55	0.87	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.55735	82.51325	0.00000	11.74576	81.39285		14.68	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.67298	84.15090	0.00000	11.86876	83.00700		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	11.34366	82.32215	0.00000	11.50625	81.27884		13.73	0.00	0.00	0	78,970.00
R2044	On 07/11/2024	Bond Future	12.00 Put	781.18000	0.78118	0.00000	1,056.69000	1.05669	781.180	14.62	(0.22)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	519.92000	0.51992	0.00000	719.96000	0.71996	519.920	15.06	(0.16)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	343.73000	0.34373	0.00000	486.39000	0.48639	343.730	15.51	(0.11)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.42665	79.68021	0.00000	11.59516	78.61370		14.30	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,247.48000	5.24748	0.00000	4,545.43000	4.54543	5,247.480	14.70	0.69	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,441.60000	7.44160	0.00000	6,618.04000	6.61804	7,441.600	15.53	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	293.76000	0.29376	0.00000	376.12000	0.37612	293.760	17.54	(0.07)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.52050	81.34175	0.00000	11.69521	80.25193		14.25	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.62436	78.61950	0.00000	11.80576	77.50627		15.80	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.73284	80.17972	0.00000	11.92106	79.04308		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	11.24189	81.30352	0.00000	11.41461	80.14924		14.30	0.00	28,456,232.00	350	251,020.00
R2048	On 06/02/2025	Bond Future	0.00	11.32284	83.02616	0.00000	11.50179	81.84634		14.12	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.40490	80.30846	0.00000	11.59016	79.10295		14.82	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.49507	81.95174	0.00000	11.68710	80.72036		14.92	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.59912	79.13485	0.00000	11.79834	77.87771		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	11.25679	104.46956	0.00000	11.41428	103.11136		14.44	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.33609	106.68229	0.00000	11.49931	105.29382		14.26	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.42151	103.03804	0.00000	11.59075	101.61922		14.94	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.51398	105.14462	0.00000	11.68955	103.69535		14.42	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.61830	101.36741	0.00000	11.80068	99.88764		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	10.77233	71.46044	0.00000	10.91430	70.73726		12.34	0.00	41,875,817.84	586	16,366.00
R209	On 06/02/2025	Bond Future	0.00	10.84832	72.97419	0.00000	10.99566	72.23467		12.17	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.93176	71.34115	0.00000	11.08473	70.58531		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.02399	72.80083	0.00000	11.18291	72.02848		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.13063	71.09520	0.00000	11.29590	70.30638		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	241.77003	241.77003	0.00000	241.64777	241.64777		0.00	0.00	0.00	0	1,486.00
R210	On 06/02/2025	Bond Future	0.00	246.95065	246.95065	0.00000	246.82242	246.82242		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.76520	248.76520	0.00000	248.63138	248.63138		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.91842	253.91842	0.00000	253.77866	253.77866		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.58165	255.58165	0.00000	255.43621	255.43621		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 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	9.57971	89.40004	9.72262	88.78866		8.05	0.00	0.00	0	75,069.00
R213	On 06/02/2025		Bond Future	0.00	9.63569	91.29432	9.78653	90.66873		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.69600	89.63981	9.85524	88.99998		7.77	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.76973	91.47525	9.93823	90.82115		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.87087	89.73950	10.04962	89.07104		7.47	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	11.12509	66.83603	11.28725	65.96056		14.05	0.00	0.00	0	20,274.00
R214	On 06/02/2025		Bond Future	0.00	11.20412	68.25217	11.37195	67.35724		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,301.39000	4.30139	3,717.80000	3.71780	4,301.390	14.26	0.68	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,154.90000	6.15490	5,466.31000	5.46631	6,154.900	15.06	0.79	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	198.54000	0.19854	257.03000	0.25703	198.540	17.01	(0.06)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.28453	66.37068	11.45811	65.45614		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.37310	67.72912	11.55280	66.79491		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.47604	65.77345	11.66221	64.81964		15.16	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											165,364,817.61	2,032	1,517,594.00	
Grand Total:											165,364,817.61	2,032	1,517,594.00	