

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2024

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	1,046.00700	1,046.00700	0.00000	1,046.25000	1,046.25000	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,068.17800	1,068.17800	0.00000	1,068.42100	1,068.42100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.49800	1,090.49800	0.00000	1,090.74200	1,090.74200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,112.87000	1,112.87000	0.00000	1,113.11400	1,113.11400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,135.11000	1,135.11000	0.00000	1,135.35500	1,135.35500	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	1,243.03100	1,243.03100	0.00000	1,243.32000	1,243.32000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,269.37800	1,269.37800	0.00000	1,269.66700	1,269.66700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,295.90200	1,295.90200	0.00000	1,296.19200	1,296.19200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,322.48800	1,322.48800	0.00000	1,322.77800	1,322.77800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,348.91700	1,348.91700	0.00000	1,349.20800	1,349.20800	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	1,074.66200	1,074.66200	0.00000	1,074.91100	1,074.91100	0.00	0.00	0.00	0	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,097.44000	1,097.44000	0.00000	1,097.69000	1,097.69000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,120.37100	1,120.37100	0.00000	1,120.62200	1,120.62200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.35600	1,143.35600	0.00000	1,143.60700	1,143.60700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,166.20600	1,166.20600	0.00000	1,166.45700	1,166.45700	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	11.39447	79.83327	0.00000	11.40602	79.77921	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.51285	81.54403	0.00000	11.52500	81.48843	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.63861	79.46300	0.00000	11.65138	79.40589	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.77774	81.10677	0.00000	11.79118	81.04812	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.94191	78.93905	0.00000	11.95608	78.87883	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	11.75775	76.47564	0.00000	11.76395	76.43886	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.85595	78.11362	0.00000	11.86244	78.07567	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.96377	75.49413	0.00000	11.97056	75.45506	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.07833	77.05351	0.00000	12.08543	77.01331	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.20795	74.33581	0.00000	12.21540	74.29439	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	1,058.35300	1,058.35300	0.00000	1,058.59800	1,058.59800	0.00	0.00	306,922,370.00	29	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,080.78500	1,080.78500	0.00000	1,081.03100	1,081.03100	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,103.36800	1,103.36800	0.00000	1,103.61500	1,103.61500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,126.00400	1,126.00400	0.00000	1,126.25200	1,126.25200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,148.50700	1,148.50700	0.00000	1,148.75500	1,148.75500	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	185.72244	185.72244	0.00000	185.64842	185.64842	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	133.75605	133.75605	0.00000	133.64760	133.64760		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	136.62286	136.62286	0.00000	136.51148	136.51148		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.08112	138.08112	0.00000	137.96682	137.96682		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.94264	140.94264	0.00000	140.82536	140.82536		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	142.33497	142.33497	0.00000	142.21470	142.21470		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	127.04005	127.04005	0.00000	126.75518	126.75518		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.76316	129.76316	0.00000	129.47154	129.47154		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.97636	130.97636	0.00000	130.67811	130.67811		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.69089	133.69089	0.00000	133.38581	133.38581		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.83475	134.83475	0.00000	134.52293	134.52293		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	138.85906	138.85906	0.00000	139.32519	139.32519		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.72424	139.72424	0.00000	140.19982	140.19982		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.67435	142.67435	0.00000	143.15937	143.15937		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.48010	143.48010	0.00000	143.97464	143.97464		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.37269	146.37269	0.00000	146.87641	146.87641		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	119.52674	119.52674	0.00000	119.25915	119.25915		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	122.08842	122.08842	0.00000	121.81441	121.81441		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.42377	122.42377	0.00000	122.14355	122.14355		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.95971	124.95971	0.00000	124.67313	124.67313		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.19849	125.19849	0.00000	124.90556	124.90556		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	121.56983	121.56983	0.00000	121.47275	121.47275		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.82299	121.82299	0.00000	121.72305	121.72305		0.00	0.00	35,450,490.09	291	291.00
I2050	On 08/05/2025	Bond Future	0.00	124.39510	124.39510	0.00000	124.29275	124.29275		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.57436	124.57436	0.00000	124.46913	124.46913		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	127.08513	127.08513	0.00000	126.97728	126.97728		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	369.31600	369.31600	0.00000	369.40200	369.40200		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.23200	377.23200	0.00000	377.31900	377.31900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.20100	385.20100	0.00000	385.28800	385.28800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.18800	393.18800	0.00000	393.27600	393.27600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	401.12900	401.12900	0.00000	401.21700	401.21700		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	8.10876	108.66017	0.00000	8.07996	108.71662	1.87	0.00	0.00	0.00	0	142,790.00
R186	On 06/02/2025		Bond Future	0.00	8.03834	105.64855	0.00000	8.00556	105.70570	1.86	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.97081	107.85334	0.00000	7.93274	107.91125	1.60	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.90756	104.74810	0.00000	7.86233	104.80673	1.39	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,863.69000	1.86369	0.00000	1,912.71000	1.91271	1,863.690	1.80	0.82	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	40.98000	0.04098	0.00000	38.29000	0.03829	40.980	1.80	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.86693	106.83077	0.00000	7.81134	106.89006	1.06	0.00	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	269.49019	269.49019	0.00000	269.50248	269.50248		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	270.06302	270.06302	0.00000	270.07436	270.07436		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.76553	275.76553	0.00000	275.77595	275.77595		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	276.17382	276.17382	0.00000	276.18330	276.18330		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.74141	281.74141	0.00000	281.74962	281.74962		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	9.16291	97.49990	0.00000	9.14736	97.56146	6.70	0.00	0.00	0.00	0	170,635.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,221.18000	4.22118	0.00000	4,279.79000	4.27979	4,221.180	7.32	0.89	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,953.47000	5.95347	0.00000	6,014.31000	6.01431	5,953.470	7.72	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	2.69000	0.00269	0.00000	2.71000	0.00271	2.690	8.16	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.19484	95.55602	0.00000	9.17844	95.61845	6.66	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.24690	97.54989	0.00000	9.22955	97.61321	6.31	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,609.38000	4.60938	0.00000	4,660.93000	4.66093	4,609.380	6.83	0.76	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,683.06000	5.68306	0.00000	5,737.96000	5.73796	5,683.060	7.09	0.82	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	187.17000	0.18717	0.00000	184.57000	0.18457	187.170	7.65	(0.07)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	107.09000	0.10709	0.00000	105.58000	0.10558	107.090	7.65	(0.04)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.31525	95.53684	0.00000	9.29682	95.60106	6.25	0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,991.45000	4.99145	0.00000	5,042.22000	5.04222	4,991.450	6.89	0.74	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	276.79000	0.27679	0.00000	273.04000	0.27304	276.790	7.56	(0.08)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.39818	97.43644	0.00000	9.37860	97.50147	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	9.92875	92.31731	0.00000	9.92416	92.33961	8.83	0.00	8,308,557.90	90	105,552.00		
R2032	On 07/11/2024	Bond Future	9.75 Call	1,136.12000	1.13612	0.00000	1,154.35000	1.15435	1,136.120	8.64	0.42	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	1,478.80000	1.47880	0.00000	1,499.02000	1.49902	1,478.800	8.75	0.49	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	510.35000	0.51035	0.00000	512.79000	0.51279	510.350	9.41	(0.21)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,715.27000	5.71527	0.00000	5,739.86000	5.73986	5,715.270	9.95	0.91	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,797.87000	7.79787	0.00000	7,821.64000	7.82164	7,797.870	10.49	0.96	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	7,923.58000	7.92358	0.00000	7,947.30000	7.94730	7,923.580	10.52	0.96	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	1.90000	0.00190	0.00000	2.00000	0.00200	1.900	10.91	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.45000	0.00045	0.00000	0.47000	0.00047	0.450	10.91	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.99364	94.27326	0.00000	9.98892	94.29560	8.56	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	0.00	10.06865	92.07519	0.00000	10.06377	92.09765	8.67	0.00	0.00	0	0.00		
R2032	On 07/08/2025	Bond Future	0.00	10.15622	93.95935	0.00000	10.15119	93.98183	8.89	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.26454	91.66567	0.00000	10.25935	91.68814	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	10.65718	90.77948	0.00000	10.65278	90.80454	10.90	0.00	496,019,078.72	5,464	142,413.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	958.86000	0.95886	0.00000	961.61000	0.96161	958.860	11.39	(0.30)	(34,814,164.77)	11,000	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	8,370.56000	8.37056	0.00000	8,398.06000	8.39806	8,370.560	12.90	0.94	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	15.31000	0.01531	0.00000	15.86000	0.01586	15.310	13.63	(0.01)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.74225	92.70339	0.00000	10.73774	92.72858	10.69	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	0.00	10.83043	90.12466	0.00000	10.82581	90.14996	11.11	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	11.46 Call	5,421.34000	5.42134	0.00000	5,444.32000	5.44432	5,421.340	11.59	0.67	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	774.31000	0.77431	0.00000	774.90000	0.77490	774.310	12.94	(0.14)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	418.99000	0.41899	0.00000	419.82000	0.41982	418.990	13.26	(0.09)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.93017	91.96962	0.00000	10.92543	91.99503	11.53	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	11.05038	89.28970	0.00000	11.04552	89.31515	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	11.04930	85.50268	0.00000	11.04498	85.52779	11.99	0.00	0.00	0	187,996.00		
R2037	On 06/02/2025	Bond Future	0.00	11.13537	83.05389	0.00000	11.13096	83.07910	12.41	0.00	0.00	0	0.00		
R2037	On 08/05/2025	Bond Future	0.00	11.23480	84.78635	0.00000	11.23028	84.81174	12.34	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	8,207.14000	8.20714	0.00000	8,232.49000	8.23249	8,207.140	13.59	0.79	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,243.81000	11.24381	0.00000	11,270.07000	11.27007	11,243.810	14.49	0.87	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	11,447.93000	11.44793	0.00000	11,474.22000	11.47422	11,447.930	14.55	0.88	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.34631	82.26055	0.00000	11.34167	82.28612	13.57	0.00	0.00	0	0.00		
R2037	On 06/11/2025	Bond Future	0.00	11.46450	83.89422	0.00000	11.45976	83.91984	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	11.26574	86.19566	0.00000	11.26145	86.22270	12.83	0.00	3,792,609.04	44	113,424.00		
R2040	On 07/11/2024	Bond Future	12.10 Call	5,570.28000	5.57028	0.00000	5,601.34000	5.60134	5,570.280	13.83	0.83	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	12.60 Put	236.21000	0.23621	0.00000	239.47000	0.23947	236.210	14.66	(0.08)	0.00	0	640.00	
R2040	On 07/11/2024	Bond Future	13.15 Put	90.37000	0.09037	0.00000	92.36000	0.09236	90.370	15.53	(0.03)	0.00	0	640.00	
R2040	On 06/02/2025	Bond Future	0.00	11.35271	83.51085	0.00000	11.34832	83.53811	13.34	0.00	0.00	0	14.00		
R2040	On 06/02/2025	Bond Future	11.00 Call	1,976.94000	1.97694	0.00000	1,995.91000	1.99591	1,976.940	12.67	0.40	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	2,161.30000	2.16130	0.00000	2,159.62000	2.15962	2,161.300	13.64	(0.37)	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	1,312.96000		1.31296	0.00000	1,313.69000	1.31369	1,312.960	14.40		(0.25)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.45176		85.25273	0.00000	11.44727	85.28018		13.28		0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,769.22000		8.76922	0.00000	8,796.60000	8.79660	8,769.220	14.57		0.79	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,688.58000		11.68858	0.00000	11,716.91000	11.71691	11,688.580	15.45		0.86	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,990.39000		11.99039	0.00000	12,018.77000	12.01877	11,990.390	15.55		0.87	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.56195		82.48562	0.00000	11.55735	82.51325		14.68		0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.67768		84.12316	0.00000	11.67298	84.15090		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		11.32736		82.42798	0.00000	11.34366	82.32215		13.73		0.00	12,034,485.08	146	79,045.00
R2044	On 07/11/2024	Bond Future	12.00	Put	747.53000		0.74753	0.00000	781.18000	0.78118	747.530	14.62		(0.22)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	494.82000		0.49482	0.00000	519.92000	0.51992	494.820	15.06		(0.15)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	325.36000		0.32536	0.00000	343.73000	0.34373	325.360	15.51		(0.11)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.40972		79.78866	0.00000	11.42665	79.68021		14.30		0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,314.44000		5.31444	0.00000	5,247.48000	5.24748	5,314.440	14.70		0.70	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,521.44000		7.52144	0.00000	7,441.60000	7.44160	7,521.440	15.53		0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	283.22000		0.28322	0.00000	293.76000	0.29376	283.220	17.54		(0.06)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.50291		81.45284	0.00000	11.52050	81.34175		14.25		0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.60607		78.73318	0.00000	11.62436	78.61950		15.80		0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.71382		80.29608	0.00000	11.73284	80.17972		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		11.24111		81.30880	0.00000	11.24189	81.30352		14.30		0.00	16,261,760.00	200	251,133.00
R2048	On 06/02/2025	Bond Future	0.00		11.32197		83.03197	0.00000	11.32284	83.02616		14.12		0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.40395		80.31472	0.00000	11.40490	80.30846		14.82		0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.49402		81.95857	0.00000	11.49507	81.95174		14.92		0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.59798		79.14215	0.00000	11.59912	79.13485		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		11.26112		104.43178	0.00000	11.25679	104.46956		14.44		0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.34052		106.64415	0.00000	11.33609	106.68229		14.26		0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.42604		102.99960	0.00000	11.42151	103.03804		14.94		0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.51861		105.10591	0.00000	11.51398	105.14462		14.42		0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.62304		101.32845	0.00000	11.61830	101.36741		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		10.78188		71.41148	0.00000	10.77233	71.46044		12.34		0.00	0.00	0	16,366.00
R209	On 06/02/2025	Bond Future	0.00		10.85816		72.92448	0.00000	10.84832	72.97419		12.17		0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.94189		71.29076	0.00000	10.93176	71.34115		12.64		0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.03444		72.74969	0.00000	11.02399	72.80083		13.20		0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.14141		71.04339	0.00000	11.13063	71.09520		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		242.00260		242.00260	0.00000	241.77003	241.77003		0.00		0.00	0.00	0	1,486.00
R210	On 06/02/2025	Bond Future	0.00		247.18932		247.18932	0.00000	246.95065	246.95065		0.00		0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		249.00990		249.00990	0.00000	248.76520	248.76520		0.00		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		254.16937		254.16937	0.00000	253.91842	253.91842		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	255.83879	255.83879	0.00000	255.58165	255.58165		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	9.60022	89.31197	0.00000	9.57971	89.40004		8.05	0.00	198,361,885.37	2,221	77,290.00
R213	On 06/02/2025		Bond Future	0.00	9.65719	91.20482	0.00000	9.63569	91.29432		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.71856	89.54881	0.00000	9.69600	89.63981		7.77	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.79345	91.38281	0.00000	9.76973	91.47525		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.89586	89.64567	0.00000	9.87087	89.73950		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	11.11918	66.86827	0.00000	11.12509	66.83603		14.05	0.00	0.00	0	20,274.00
R214	On 06/02/2025		Bond Future	0.00	11.19795	68.28543	0.00000	11.20412	68.25217		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,317.36000	4.31736	0.00000	4,301.39000	4.30139	4,317.360	14.26	0.69	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,175.61000	6.17561	0.00000	6,154.90000	6.15490	6,175.610	15.06	0.80	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	194.17000	0.19417	0.00000	198.54000	0.19854	194.170	17.01	(0.05)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.27811	66.40488	0.00000	11.28453	66.37068		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.36640	67.76435	0.00000	11.37310	67.72912		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.46905	65.80968	0.00000	11.47604	65.77345		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 :											1,042,337,071.43	19,485	1,531,233.00		
Grand Total:											1,042,337,071.43	19,485	1,531,233.00		