

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2024

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	
Derivatives														
AL37	On 07/11/2024		Index Future	0.00	1,037.41200	1,037.41200	0.00000	1,046.00700	1,046.00700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,059.12200	1,059.12200	0.00000	1,068.17800	1,068.17800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,080.52800	1,080.52800	0.00000	1,090.49800	1,090.49800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,102.00800	1,102.00800	0.00000	1,112.87000	1,112.87000	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,123.57500	1,123.57500	0.00000	1,135.11000	1,135.11000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,231.67200	1,231.67200	0.00000	1,243.03100	1,243.03100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,257.44700	1,257.44700	0.00000	1,269.37800	1,269.37800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,282.86200	1,282.86200	0.00000	1,295.90200	1,295.90200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,308.36400	1,308.36400	0.00000	1,322.48800	1,322.48800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,333.97000	1,333.97000	0.00000	1,348.91700	1,348.91700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,065.00500	1,065.00500	0.00000	1,074.66200	1,074.66200	0.00	0.00	0.00	0	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,087.29200	1,087.29200	0.00000	1,097.44000	1,097.44000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,109.26800	1,109.26800	0.00000	1,120.37100	1,120.37100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,131.31900	1,131.31900	0.00000	1,143.35600	1,143.35600	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,153.46000	1,153.46000	0.00000	1,166.20600	1,166.20600	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	11.55689	79.07747	0.00000	11.39447	79.83327	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.68726	80.75078	0.00000	11.51285	81.54403	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.83320	78.59861	0.00000	11.63861	79.46300	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.99305	80.17402	0.00000	11.77774	81.10677	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.17511	77.95563	0.00000	11.94191	78.93905	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	11.92395	75.49945	0.00000	11.75775	76.47564	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.03178	77.09606	0.00000	11.85595	78.11362	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.15563	74.40228	0.00000	11.96377	75.49413	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.28609	75.89095	0.00000	12.07833	77.05351	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.42954	73.11910	0.00000	12.20795	74.33581	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 07/11/2024		GOVI	0.00	1,048.86300	1,048.86300	0.00000	1,058.35300	1,058.35300	0.00	0.00	0.00	0	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,070.81300	1,070.81300	0.00000	1,080.78500	1,080.78500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,092.45500	1,092.45500	0.00000	1,103.36800	1,103.36800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,114.17200	1,114.17200	0.00000	1,126.00400	1,126.00400	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,135.97700	1,135.97700	0.00000	1,148.50700	1,148.50700	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	185.68802	185.68802	0.00000	185.72244	185.72244	0.00	0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.81634	133.81634	0.00000	133.75605	133.75605	0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	136.64849	136.64849	0.00000	136.62286	136.62286	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.01357	138.01357	0.00000	138.08112	138.08112	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.78578	140.78578	0.00000	140.94264	140.94264	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 06/11/2025	Bond Future	0.00	142.11623	142.11623	0.00000	142.33497	142.33497		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	127.01501	127.01501	0.00000	127.04005	127.04005		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.70355	129.70355	0.00000	129.76316	129.76316		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.82701	130.82701	0.00000	130.97636	130.97636		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.45519	133.45519	0.00000	133.69089	133.69089		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.53894	134.53894	0.00000	134.83475	134.83475		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	138.98588	138.98588	0.00000	138.85906	138.85906		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.81615	139.81615	0.00000	139.72424	139.72424		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.67213	142.67213	0.00000	142.67435	142.67435		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.38589	143.38589	0.00000	143.48010	143.48010		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.21743	146.21743	0.00000	146.37269	146.37269		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	119.68648	119.68648	0.00000	119.52674	119.52674		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	122.21947	122.21947	0.00000	122.08842	122.08842		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.47356	122.47356	0.00000	122.42377	122.42377		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.93234	124.93234	0.00000	124.95971	124.95971		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.11806	125.11806	0.00000	125.19849	125.19849		0.00	0.00	375,354.18	3	3.00
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	121.13659	121.13659	0.00000	121.56983	121.56983		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.34767	121.34767	0.00000	121.82299	121.82299		0.00	0.00	35,312,171.97	291	582.00
I2050	On 08/05/2025	Bond Future	0.00	123.82643	123.82643	0.00000	124.39510	124.39510		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.91428	123.91428	0.00000	124.57436	124.57436		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.36070	126.36070	0.00000	127.08513	127.08513		0.00	0.00	379,082.10	3	3.00
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 07/11/2024	Index Future	0.00	369.49400	369.49400	0.00000	369.31600	369.31600		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.31500	377.31500	0.00000	377.23200	377.23200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.02800	385.02800	0.00000	385.20100	385.20100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.76700	392.76700	0.00000	393.18800	393.18800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.53700	400.53700	0.00000	401.12900	401.12900		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
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

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
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	8.25181	108.38039	0.00000	8.10876	108.66017		1.80	0.00	0.00	0	142,790.00
R186	On 06/02/2025	Bond Future	0.00	8.21897	105.33438	0.00000	8.03834	105.64855		1.82	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.23051	107.45948	0.00000	7.97081	107.85334		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.27093	104.27884	0.00000	7.90756	104.74810		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,494.44000	1.49444	0.00000	1,863.69000	1.86369	1,494.440	1.80	0.75	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	72.14000	0.07214	0.00000	40.98000	0.04098	72.140	1.80	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.35786	106.30939	0.00000	7.86693	106.83077		1.05	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	269.43961	269.43961	0.00000	269.49019	269.49019		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	269.93912	269.93912	0.00000	270.06302	270.06302		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	275.45372	275.45372	0.00000	275.76553	275.76553		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.67955	275.67955	0.00000	276.17382	276.17382		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.12356	281.12356	0.00000	281.74141	281.74141		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	9.33996	96.80249	0.00000	9.16291	97.49990		6.11	0.00	16,456,423.30	170	170,635.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,552.36000	3.55236	0.00000	4,221.18000	4.22118	3,552.360	6.76	0.87	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,261.68000	5.26168	0.00000	5,953.47000	5.95347	5,261.680	7.17	0.95	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	2.30000	0.00230	0.00000	2.69000	0.00269	2.300	7.61	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.38976	94.81793	0.00000	9.19484	95.55602		5.95	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	539.99000	0.53999	0.00000	748.52000	0.74852	539.990	5.78	0.25	1,811,680.22	800	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,187.98000	1.18798	0.00000	1,535.46000	1.53546	1,187.980	5.92	0.43	3,153,091.38	800	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	1,110.18000	1.11018	0.00000	857.26000	0.85726	1,110.180	6.20	(0.38)	(2,821,614.43)	800	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.47273	96.73044	0.00000	9.24690	97.54989		5.74	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	736.32000	0.73632	0.00000	986.94000	0.98694	736.320	5.51	0.27	2,014,330.41	800	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,401.28000	1.40128	0.00000	1,777.48000	1.77748	1,401.280	5.70	0.42	3,122,495.78	800	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	1,230.19000	1.23019	0.00000	972.01000	0.97201	1,230.190	6.20	(0.35)	(2,584,760.26)	800	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,887.73000	3.88773	0.00000	4,609.38000	4.60938	3,887.730	6.42	0.72	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,926.15000	4.92615	0.00000	5,683.06000	5.68306	4,926.150	6.68	0.79	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	178.18000	0.17818	0.00000	187.17000	0.18717	178.180	7.07	(0.07)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	97.45000	0.09745	0.00000	107.09000	0.10709	97.450	7.07	(0.04)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.57458	94.63887	0.00000	9.31525	95.53684		5.71	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,163.81000	4.16381	0.00000	4,991.45000	4.99145	4,163.810	6.34	0.71	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	271.16000	0.27116	0.00000	276.79000	0.27679	271.160	7.01	(0.09)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.68758	96.48171	0.00000	9.39818	97.43644		5.32	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		10.10819	91.45061	0.00000	9.92875	92.31731		8.05	0.00	70,234,068.48	768	105,516.00
R2032	On 07/11/2024	Bond Future	9.75	Call	710.60000	0.71060	0.00000	1,136.12000	1.13612	710.600	8.05	0.32	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	989.95000	0.98995	0.00000	1,478.80000	1.47880	989.950	8.22	0.40	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	663.39000	0.66339	0.00000	510.35000	0.51035	663.390	9.06	(0.27)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,916.06000	4.91606	0.00000	5,715.27000	5.71527	4,916.060	9.68	0.88	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,959.50000	6.95950	0.00000	7,797.87000	7.79787	6,959.500	10.28	0.95	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,083.77000	7.08377	0.00000	7,923.58000	7.92358	7,083.770	10.32	0.95	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	2.07000	0.00207	0.00000	1.90000	0.00190	2.070	10.45	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.46000	0.00046	0.00000	0.45000	0.00045	0.460	10.45	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.18708	93.36350	0.00000	9.99364	94.27326		7.81	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	645.21000	0.64521	0.00000	891.14000	0.89114	645.210	7.47	0.23	1,884,501.04	800	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,439.70000	1.43970	0.00000	1,852.37000	1.85237	1,439.700	7.75	0.41	3,303,501.60	800	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	1,289.05000	1.28905	0.00000	1,006.84000	1.00684	1,289.050	8.34	(0.35)	(2,780,200.86)	800	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.28569	91.08312	0.00000	10.06865	92.07519		7.89	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	891.06000	0.89106	0.00000	1,181.17000	1.18117	891.060	7.54	0.26	2,103,869.83	800	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,699.37000	1.69937	0.00000	2,137.41000	2.13741	1,699.370	7.84	0.41	3,276,740.47	800	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,402.09000	1.40209	0.00000	1,123.31000	1.12331	1,402.090	8.70	(0.31)	(2,510,731.24)	800	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.39768	92.88834	0.00000	10.15622	93.95935		8.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.52762	90.53588	0.00000	10.26454	91.66567		7.95	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		10.80338	89.95205	0.00000	10.65718	90.77948		9.94	0.00	0.00	0	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	1,065.53000	1.06553	0.00000	958.86000	0.95886	1,065.530	10.43	(0.35)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	7,538.79000	7.53879	0.00000	8,370.56000	8.37056	7,538.790	11.92	0.94	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	12.12000	0.01212	0.00000	15.31000	0.01531	12.120	12.65	(0.01)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.89893	91.83445	0.00000	10.74225	92.70339		9.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.00493	89.17637	0.00000	10.83043	90.12466		10.04	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,575.10000	4.57510	0.00000	5,421.34000	5.42134	4,575.100	10.80	0.63	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	771.25000	0.77125	0.00000	774.31000	0.77431	771.250	12.15	(0.15)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	370.70000	0.37070	0.00000	418.99000	0.41899	370.700	12.20	(0.08)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.12296	90.94482	0.00000	10.93017	91.96962		10.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.25854	88.20883	0.00000	11.05038	89.28970		10.38	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		11.19008	84.69020	0.00000	11.04930	85.50268		10.91	0.00	0.00	0	187,996.00
R2037	On 06/02/2025	Bond Future	0.00		11.28560	82.20152	0.00000	11.13537	83.05389		11.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.40128	83.85877	0.00000	11.23480	84.78635		11.13	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,287.34000	7.28734	0.00000	8,207.14000	8.20714	7,287.340	12.69	0.77	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,286.82000	10.28682	0.00000	11,243.81000	11.24381	10,286.820	13.53	0.87	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,481.42000	10.48142	0.00000	11,447.93000	11.44793	10,481.420	13.53	0.87	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.52943	81.26045	0.00000	11.34631	82.26055		12.27	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.66121	82.84084	0.00000	11.46450	83.89422		11.71	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

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 07/11/2024	Bond Future	0.00	11.43714	85.12584	0.00000	11.26574	86.19566		11.72	0.00	13,620,134.40	160	113,574.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,620.41000	4.62041	0.00000	5,570.28000	5.57028	4,620.410	13.13	0.79	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	279.38000	0.27938	0.00000	236.21000	0.23621	279.380	13.93	(0.10)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	102.78000	0.10278	0.00000	90.37000	0.09037	102.780	14.79	(0.04)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.53417	82.39563	0.00000	11.35271	83.51085		12.15	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,309.75000	1.30975	0.00000	1,976.94000	1.97694	1,309.750	11.47	0.32	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,335.41000	2.33541	0.00000	2,161.30000	2.16130	2,335.410	12.45	(0.43)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,378.82000	1.37882	0.00000	1,312.96000	1.31296	1,378.820	13.21	(0.28)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.64963	84.05661	0.00000	11.45176	85.25273		12.02	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,636.78000	7.63678	0.00000	8,769.22000	8.76922	7,636.780	13.65	0.76	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,508.7700	10.50877	0.00000	11,688.58000	11.68858	10,508.770	14.54	0.85	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	10,807.6900	10.80769	0.00000	11,990.39000	11.99039	10,807.690	14.63	0.86	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.77666	81.21129	0.00000	11.56195	82.48562		13.33	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.90634	82.79017	0.00000	11.67768	84.12316		12.74	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	11.48812	81.39408	0.00000	11.32736	82.42798		12.57	0.00	0.00	0	79,045.00
R2044	On 07/11/2024	Bond Future	12.00 Put	842.58000	0.84258	0.00000	747.53000	0.74753	842.580	13.46	(0.26)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	545.16000	0.54516	0.00000	494.82000	0.49482	545.160	13.90	(0.18)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	349.12000	0.34912	0.00000	325.36000	0.32536	349.120	14.35	(0.12)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.57961	78.71115	0.00000	11.40972	79.78866		13.07	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,417.64000	4.41764	0.00000	5,314.44000	5.31444	4,417.640	13.88	0.65	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,536.96000	6.53696	0.00000	7,521.44000	7.52144	6,536.960	14.72	0.78	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	265.12000	0.26512	0.00000	283.22000	0.28322	265.120	16.32	(0.07)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.68779	80.29772	0.00000	11.50291	81.45284		12.94	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.80627	77.50317	0.00000	11.60607	78.73318		14.39	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.92664	79.00979	0.00000	11.71382	80.29608		13.76	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	11.40134	80.23691	0.00000	11.24111	81.30880		13.14	0.00	120,355,365.00	1,500	251,133.00
R2048	On 06/02/2025	Bond Future	0.00	11.49110	81.91597	0.00000	11.32197	83.03197		12.95	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.58735	79.12100	0.00000	11.40395	80.31472		13.54	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.69195	80.68969	0.00000	11.49402	81.95857		13.67	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.80817	77.81658	0.00000	11.59798	79.14215		14.08	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	11.41677	103.09014	0.00000	11.26112	104.43178		13.26	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.50496	105.24636	0.00000	11.34052	106.64415		13.06	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.60502	101.50121	0.00000	11.42604	102.99960		13.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.71217	103.51136	0.00000	11.51861	105.10591		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.82908	99.66075	0.00000	11.62304	101.32845		13.82	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	10.94317	70.59141	0.00000	10.78188	71.41148		11.28	0.00	0.00	0	16,366.00
R209	On 06/02/2025	Bond Future	0.00	11.02915	72.06802	0.00000	10.85816	72.92448		11.10	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.12923	70.36746	0.00000	10.94189	71.29076		11.45	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.23824	71.76221	0.00000	11.03444	72.74969		12.01	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.35921	70.00731	0.00000	11.14141	71.04339		11.96	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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	242.20045	242.20045	242.00260	242.00260		0.00	0.00	0.00	0	1,486.00
R210	On 06/02/2025		Bond Future	0.00	247.32630	247.32630	247.18932	247.18932		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	248.98002	248.98002	249.00990	249.00990		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	253.98008	253.98008	254.16937	254.16937		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	255.53943	255.53943	255.83879	255.83879		0.00	0.00	0.00	0	0.00
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	9.79085	88.49861	9.60022	89.31197		7.36	0.00	0.00	0	77,290.00
R213	On 06/02/2025		Bond Future	0.00	9.86374	90.35063	9.65719	91.20482		6.92	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.95143	88.61624	9.71856	89.54881		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.05418	90.37450	9.79345	91.38281		7.11	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	10.18161	88.58141	9.89586	89.64567		6.87	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	11.28454	65.97504	11.11918	66.86827		12.85	0.00	0.00	0	20,274.00
R214	On 06/02/2025		Bond Future	0.00	11.37224	67.35571	11.19795	68.28543		12.67	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,556.06000	3.55606	4,317.36000	4.31736	3,556.060	13.46	0.64	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,333.14000	5.33314	6,175.61000	6.17561	5,333.140	14.27	0.77	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	180.77000	0.18077	194.17000	0.19417	180.770	15.82	(0.06)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.46679	65.41091	11.27811	66.40488		13.18	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.56970	66.70809	11.36640	67.76435		13.89	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.68462	64.70624	11.46905	65.80968		13.96	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 :											266,705,503.37	12,495	1,541,244.00	
Grand Total:											266,705,503.37	12,495	1,541,244.00	