

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2024

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 07/11/2024		Index Future	0.00	1,039.33900	1,039.33900	0.00000	1,037.41200	1,037.41200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,061.10500	1,061.10500	0.00000	1,059.12200	1,059.12200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,082.56900	1,082.56900	0.00000	1,080.52800	1,080.52800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,104.10500	1,104.10500	0.00000	1,102.00800	1,102.00800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,125.72700	1,125.72700	0.00000	1,123.57500	1,123.57500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,234.19400	1,234.19400	0.00000	1,231.67200	1,231.67200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,260.04000	1,260.04000	0.00000	1,257.44700	1,257.44700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,285.52900	1,285.52900	0.00000	1,282.86200	1,282.86200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,311.10200	1,311.10200	0.00000	1,308.36400	1,308.36400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,336.77800	1,336.77800	0.00000	1,333.97000	1,333.97000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,067.21400	1,067.21400	0.00000	1,065.00500	1,065.00500	0.00	0.00	21,344,280.00	2	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,089.56400	1,089.56400	0.00000	1,087.29200	1,087.29200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,111.60400	1,111.60400	0.00000	1,109.26800	1,109.26800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,133.71700	1,133.71700	0.00000	1,131.31900	1,131.31900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,155.91900	1,155.91900	0.00000	1,153.46000	1,153.46000	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	11.51928	79.25163	0.00000	11.55689	79.07747	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.64786	80.92906	0.00000	11.68726	80.75078	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.79190	78.78103	0.00000	11.83320	78.59861	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.94973	80.36052	0.00000	11.99305	80.17402	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.12961	78.14624	0.00000	12.17511	77.95563	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	11.88668	75.71662	0.00000	11.92395	75.49945	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.99307	77.31821	0.00000	12.03178	77.09606	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.11534	74.62948	0.00000	12.15563	74.40228	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.24419	76.12310	0.00000	12.28609	75.89095	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.38591	73.35616	0.00000	12.42954	73.11910	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	1,051.02300	1,051.02300	0.00000	1,048.86300	1,048.86300	0.00	0.00	52,551,150.00	5	690.00
GOVI	On 06/02/2025		GOVI	0.00	1,073.03400	1,073.03400	0.00000	1,070.81300	1,070.81300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,094.74000	1,094.74000	0.00000	1,092.45500	1,092.45500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,116.51800	1,116.51800	0.00000	1,114.17200	1,114.17200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,138.38300	1,138.38300	0.00000	1,135.97700	1,135.97700	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	185.66414	185.66414	0.00000	185.68802	185.68802	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	133.77979	133.77979	0.00000	133.81634	133.81634	0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	136.61187	136.61187	0.00000	136.64849	136.64849	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.97691	137.97691	0.00000	138.01357	138.01357	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.74911	140.74911	0.00000	140.78578	140.78578	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	142.07927	142.07927	0.00000	142.11623	142.11623		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	127.00908	127.00908	0.00000	127.01501	127.01501		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.69806	129.69806	0.00000	129.70355	129.70355		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.82214	130.82214	0.00000	130.82701	130.82701		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.45089	133.45089	0.00000	133.45519	133.45519		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.53499	134.53499	0.00000	134.53894	134.53894		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	138.82681	138.82681	0.00000	138.98588	138.98588		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.65432	139.65432	0.00000	139.81615	139.81615		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.50775	142.50775	0.00000	142.67213	142.67213		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.21877	143.21877	0.00000	143.38589	143.38589		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.04757	146.04757	0.00000	146.21743	146.21743		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	120.04694	120.04694	0.00000	119.68648	119.68648		0.00	0.00	360,140.82	3	18,128.00
I2046	On 06/02/2025	Bond Future	0.00	122.58822	122.58822	0.00000	122.21947	122.21947		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.85053	122.85053	0.00000	122.47356	122.47356		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.31749	125.31749	0.00000	124.93234	124.93234		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.51105	125.51105	0.00000	125.11806	125.11806		0.00	0.00	376,533.15	3	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	121.54148	121.54148	0.00000	121.13659	121.13659		0.00	0.00	364,624.44	3	15,421.00
I2050	On 06/02/2025	Bond Future	0.00	121.76180	121.76180	0.00000	121.34767	121.34767		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.24967	124.24967	0.00000	123.82643	123.82643		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.34634	124.34634	0.00000	123.91428	123.91428		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.80198	126.80198	0.00000	126.36070	126.36070		0.00	0.00	380,405.94	3	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 07/11/2024	Index Future	0.00	369.86800	369.86800	0.00000	369.49400	369.49400		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.70300	377.70300	0.00000	377.31500	377.31500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.43000	385.43000	0.00000	385.02800	385.02800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.18300	393.18300	0.00000	392.76700	392.76700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.96700	400.96700	0.00000	400.53700	400.53700		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	8.22429	108.43414	0.00000	8.25181	108.38039		1.80	0.00	562,447,884.18	5,187	142,604.00
R186	On 06/02/2025	Bond Future	0.00	8.18705	105.38980	0.00000	8.21897	105.33438		1.82	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.19272	107.51667	0.00000	8.23051	107.45948		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.22523	104.33769	0.00000	8.27093	104.27884		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,536.28000	1.53628	0.00000	1,494.44000	1.49444	1,536.280	1.80	0.76	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	66.16000	0.06616	0.00000	72.14000	0.07214	66.160	1.80	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.30071	106.36988	0.00000	8.35786	106.30939		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	269.84227	269.84227	0.00000	269.43961	269.43961		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	270.35151	270.35151	0.00000	269.93912	269.93912		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	275.87617	275.87617	0.00000	275.45372	275.45372		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	276.11134	276.11134	0.00000	275.67955	275.67955		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.56536	281.56536	0.00000	281.12356	281.12356		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	9.29743	96.96944	0.00000	9.33996	96.80249		6.11	0.00	136,048,124.32	1,403	172,010.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,686.27000	3.68627	0.00000	3,552.36000	3.55236	3,686.270	6.76	0.88	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,414.71000	5.41471	0.00000	5,261.68000	5.26168	5,414.710	7.17	0.96	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	1.60000	0.00160	0.00000	2.30000	0.00230	1.600	7.61	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.34445	94.98888	0.00000	9.38976	94.81793		5.95	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	572.54000	0.57254	0.00000	539.99000	0.53999	572.540	5.78	0.26	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,249.19000	1.24919	0.00000	1,187.98000	1.18798	1,249.190	5.92	0.44	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	1,032.96000	1.03296	0.00000	1,110.18000	1.11018	1,032.960	6.20	(0.37)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.42431	96.90540	0.00000	9.47273	96.73044		5.74	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	776.15000	0.77615	0.00000	736.32000	0.73632	776.150	5.51	0.28	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,465.60000	1.46560	0.00000	1,401.28000	1.40128	1,465.600	5.70	0.43	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	1,159.81000	1.15981	0.00000	1,230.19000	1.23019	1,159.810	6.20	(0.33)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,005.60000	4.00560	0.00000	3,887.73000	3.88773	4,005.600	6.42	0.74	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,057.23000	5.05723	0.00000	4,926.15000	4.92615	5,057.230	6.68	0.80	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	162.52000	0.16252	0.00000	178.18000	0.17818	162.520	7.07	(0.06)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	87.89000	0.08789	0.00000	97.45000	0.09745	87.890	7.07	(0.04)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.52266	94.81782	0.00000	9.57458	94.63887		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	4,283.50000	4.28350	0.00000	4,163.81000	4.16381	4,283.500	6.34	0.72	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	251.71000	0.25171	0.00000	271.16000	0.27116	251.710	7.01	(0.08)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.63187	96.66458	0.00000	9.68758	96.48171		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		10.06574	91.65469	0.00000	10.10819	91.45061		8.05	0.00	22,822,017.81	249	105,516.00	
R2032	On 07/11/2024	Bond Future	9.75	Call	754.27000	0.75427	0.00000	710.60000	0.71060	754.270	8.05	0.34	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90	Call	1,047.74000	1.04774	0.00000	989.95000	0.98995	1,047.740	8.22	0.42	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60	Put	587.30000	0.58730	0.00000	663.39000	0.66339	587.300	9.06	(0.25)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	5,080.99000	5.08099	0.00000	4,916.06000	4.91606	5,080.990	9.68	0.89	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61	Call	7,145.16000	7.14516	0.00000	6,959.50000	6.95950	7,145.160	10.28	0.95	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	7,270.28000	7.27028	0.00000	7,083.77000	7.08377	7,270.280	10.32	0.96	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95	Put	1.43000	0.00143	0.00000	2.07000	0.00207	1.430	10.45	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	0.29000	0.00029	0.00000	0.46000	0.00046	0.290	10.45	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		10.14246	93.57232	0.00000	10.18708	93.36350		7.81	0.00	0.00	0	0.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	682.45000	0.68245	0.00000	645.21000	0.64521	682.450	7.47	0.25	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	1,510.34000	1.51034	0.00000	1,439.70000	1.43970	1,510.340	7.75	0.43	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	1,201.27000	1.20127	0.00000	1,289.05000	1.28905	1,201.270	8.34	(0.33)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		10.23871	91.29669	0.00000	10.28569	91.08312		7.89	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	936.84000	0.93684	0.00000	891.06000	0.89106	936.840	7.54	0.27	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,773.82000	1.77382	0.00000	1,699.37000	1.69937	1,773.820	7.84	0.42	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	1,323.64000	1.32364	0.00000	1,402.09000	1.40209	1,323.640	8.70	(0.30)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		10.34817	93.10664	0.00000	10.39768	92.88834		8.11	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.47535	90.75894	0.00000	10.52762	90.53588		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		10.77665	90.10254	0.00000	10.80338	89.95205		9.94	0.00	0.00	0	142,413.00	
R2035	On 07/11/2024	Bond Future	11.10	Put	984.72000	0.98472	0.00000	1,065.53000	1.06553	984.720	10.43	(0.33)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	7,669.53000	7.66953	0.00000	7,538.79000	7.53879	7,669.530	11.92	0.94	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23	Put	9.49000	0.00949	0.00000	12.12000	0.01212	9.490	12.65	(0.01)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		10.87099	91.98855	0.00000	10.89893	91.83445		9.73	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		10.97573	89.33409	0.00000	11.00493	89.17637		10.04	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	4,658.30000	4.65830	0.00000	4,575.10000	4.57510	4,658.300	10.80	0.64	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	735.27000	0.73527	0.00000	771.25000	0.77125	735.270	12.15	(0.15)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	349.80000	0.34980	0.00000	370.70000	0.37070	349.800	12.20	(0.08)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		11.09240	91.10619	0.00000	11.12296	90.94482		10.43	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		11.22655	88.37376	0.00000	11.25854	88.20883		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		11.14781	84.93296	0.00000	11.19008	84.69020		10.91	0.00	233,820,438.88	2,753	190,749.00	
R2037	On 06/02/2025	Bond Future	0.00		11.24161	82.44982	0.00000	11.28560	82.20152		11.26	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		11.35546	84.11259	0.00000	11.40128	83.85877		11.13	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	7,468.85000	7.46885	0.00000	7,287.34000	7.28734	7,468.850	12.69	0.78	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	10,496.19000	10.49619	0.00000	10,286.82000	10.28682	10,496.190	13.53	0.87	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	10,692.57000	10.69257	0.00000	10,481.42000	10.48142	10,692.570	13.53	0.88	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.48165	81.51974	0.00000	11.52943	81.26045		12.27	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	0.00		11.61143	83.10561	0.00000	11.66121	82.84084		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	11.40006	85.35552	0.00000	11.43714	85.12584		11.72	0.00	12,803,328.00	150	113,574.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,774.84000	4.77484	0.00000	4,620.41000	4.62041	4,774.840	13.13	0.80	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	239.83000	0.23983	0.00000	279.38000	0.27938	239.830	13.93	(0.09)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	84.91000	0.08491	0.00000	102.78000	0.10278	84.910	14.79	(0.04)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.49563	82.63060	0.00000	11.53417	82.39563		12.15	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,366.20000	1.36620	0.00000	1,309.75000	1.30975	1,366.200	11.47	0.33	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,212.74000	2.21274	0.00000	2,335.41000	2.33541	2,212.740	12.45	(0.41)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,292.25000	1.29225	0.00000	1,378.82000	1.37882	1,292.250	13.21	(0.27)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.60955	84.29678	0.00000	11.64963	84.05661		12.02	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,804.15000	7.80415	0.00000	7,636.78000	7.63678	7,804.150	13.65	0.77	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,700.9600	10.70096	0.00000	10,508.77000	10.50877	10,700.960	14.54	0.86	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	11,001.9300	11.00193	0.00000	10,807.69000	10.80769	11,001.930	14.63	0.87	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.73492	81.45669	0.00000	11.77666	81.21129		13.33	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.86292	83.04077	0.00000	11.90634	82.79017		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	11.45628	81.59713	0.00000	11.48812	81.39408		12.57	0.00	145,324,488.53	1,781	80,826.00
R2044	On 07/11/2024	Bond Future	12.00 Put	761.31000	0.76131	0.00000	842.58000	0.84258	761.310	13.46	(0.24)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	484.68000	0.48468	0.00000	545.16000	0.54516	484.680	13.90	(0.17)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	305.28000	0.30528	0.00000	349.12000	0.34912	305.280	14.35	(0.11)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.54658	78.91878	0.00000	11.57961	78.71115		13.07	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,530.42000	4.53042	0.00000	4,417.64000	4.41764	4,530.420	13.88	0.66	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,678.37000	6.67837	0.00000	6,536.96000	6.53696	6,678.370	14.72	0.78	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	242.46000	0.24246	0.00000	265.12000	0.26512	242.460	16.32	(0.06)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.65347	80.51008	0.00000	11.68779	80.29772		12.94	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.77059	77.72010	0.00000	11.80627	77.50317		14.39	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.88957	79.23138	0.00000	11.92664	79.00979		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	11.36961	80.44720	0.00000	11.40134	80.23691		13.14	0.00	0.00	0	251,133.00
R2048	On 06/02/2025	Bond Future	0.00	11.45818	82.13107	0.00000	11.49110	81.91597		12.95	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.55320	79.34092	0.00000	11.58735	79.12100		13.54	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.65650	80.91435	0.00000	11.69195	80.68969		13.67	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.77134	78.04604	0.00000	11.80817	77.81658		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	11.38492	103.36211	0.00000	11.41677	103.09014		13.26	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.47191	105.52453	0.00000	11.50496	105.24636		13.06	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.57067	101.78569	0.00000	11.60502	101.50121		13.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.67647	103.80203	0.00000	11.71217	103.51136		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.79195	99.95758	0.00000	11.82908	99.66075		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	10.90619	70.77830	0.00000	10.94317	70.59141		11.28	0.00	0.00	0	16,366.00
R209	On 06/02/2025	Bond Future	0.00	10.99073	72.25925	0.00000	11.02915	72.06802		11.10	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.08928	70.56299	0.00000	11.12923	70.36746		11.45	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.19671	71.96194	0.00000	11.23824	71.76221		12.01	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.31599	70.21129	0.00000	11.35921	70.00731		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	242.35066	242.35066	0.00000	242.20045	242.20045	0.00	0.00	17,206,896.86	71	1,557.00
R210	On 06/02/2025		Bond Future	0.00	247.48101	247.48101	0.00000	247.32630	247.32630	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.13917	249.13917	0.00000	248.98002	248.98002	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.14358	254.14358	0.00000	253.98008	253.98008	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	255.70695	255.70695	0.00000	255.53943	255.53943	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	9.74847	88.67863	0.00000	9.79085	88.49861	7.36	0.00	24,830,016.40	280	77,010.00
R213	On 06/02/2025		Bond Future	0.00	9.81899	90.53482	0.00000	9.86374	90.35063	6.92	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.90413	88.80468	0.00000	9.95143	88.61624	7.05	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.00408	90.56714	0.00000	10.05418	90.37450	7.11	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	10.12845	88.77820	0.00000	10.18161	88.58141	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	11.24771	66.17240	0.00000	11.28454	65.97504	12.85	0.00	57,371,470.80	867	21,058.00
R214	On 06/02/2025		Bond Future	0.00	11.33409	67.55751	0.00000	11.37224	67.35571	12.67	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,666.66000	3.66666	0.00000	3,556.06000	3.55606	3,666.660	13.46	0.65	0.00	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,472.01000	5.47201	0.00000	5,333.14000	5.33314	5,472.010	14.27	0.78	0.00	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	163.12000	0.16312	0.00000	180.77000	0.18077	163.120	15.82	(0.05)	0.00	554.00
R214	On 08/05/2025		Bond Future	0.00	11.42729	65.61712	0.00000	11.46679	65.41091	13.18	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.52875	66.91878	0.00000	11.56970	66.70809	13.89	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.64217	64.92130	0.00000	11.68462	64.70624	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 :											1,288,051,800.13	12,760	1,547,534.00	
Grand Total:											1,288,051,800.13	12,760	1,547,534.00	