

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2024

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	1,038.82800	1,038.82800	0.00000	1,039.33900	1,039.33900		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,060.58800	1,060.58800	0.00000	1,061.10500	1,061.10500		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,082.04800	1,082.04800	0.00000	1,082.56900	1,082.56900		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,103.57900	1,103.57900	0.00000	1,104.10500	1,104.10500		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,125.19600	1,125.19600	0.00000	1,125.72700	1,125.72700		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,231.99700	1,231.99700	0.00000	1,234.19400	1,234.19400		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,257.80400	1,257.80400	0.00000	1,260.04000	1,260.04000		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,283.25400	1,283.25400	0.00000	1,285.52900	1,285.52900		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,308.78800	1,308.78800	0.00000	1,311.10200	1,311.10200		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,334.42500	1,334.42500	0.00000	1,336.77800	1,336.77800		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,064.91100	1,064.91100	0.00000	1,067.21400	1,067.21400		0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,087.21800	1,087.21800	0.00000	1,089.56400	1,089.56400		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,109.21600	1,109.21600	0.00000	1,111.60400	1,111.60400		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,131.28800	1,131.28800	0.00000	1,133.71700	1,133.71700		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,153.44700	1,153.44700	0.00000	1,155.91900	1,155.91900		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.55439	79.08903	0.00000	11.51928	79.25163		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.68446	80.76343	0.00000	11.64786	80.92906		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.83005	78.61251	0.00000	11.79190	78.78103		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.98956	80.18902	0.00000	11.94973	80.36052		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.17127	77.97170	0.00000	12.12961	78.14624		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	11.93205	75.45238	0.00000	11.88668	75.71662		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.04003	77.04885	0.00000	11.99307	77.31821		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.16404	74.35500	0.00000	12.11534	74.62948		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.29467	75.84356	0.00000	12.24419	76.12310		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.43834	73.07143	0.00000	12.38591	73.35616		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,048.80300	1,048.80300	0.00000	1,051.02300	1,051.02300		0.00	52,440,150.00	5	695.00
GOVI	On 06/02/2025		GOVI	0.00	1,070.77200	1,070.77200	0.00000	1,073.03400	1,073.03400		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,092.43800	1,092.43800	0.00000	1,094.74000	1,094.74000		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,114.17500	1,114.17500	0.00000	1,116.51800	1,116.51800		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,136.00000	1,136.00000	0.00000	1,138.38300	1,138.38300		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.67252	185.67252	0.00000	185.66414	185.66414		0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.77227	133.77227	0.00000	133.77979	133.77979		0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	136.60491	136.60491	0.00000	136.61187	136.61187		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.97116	137.97116	0.00000	137.97691	137.97691		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.74390	140.74390	0.00000	140.74911	140.74911		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	142.07545	142.07545	0.00000	142.07927	142.07927		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	127.19729	127.19729	0.00000	127.00908	127.00908		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.89091	129.89091	0.00000	129.69806	129.69806		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.02022	131.02022	0.00000	130.82214	130.82214		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.65359	133.65359	0.00000	133.45089	133.45089		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.74272	134.74272	0.00000	134.53499	134.53499		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	138.66802	138.66802	0.00000	138.82681	138.82681		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.49346	139.49346	0.00000	139.65432	139.65432		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.34444	142.34444	0.00000	142.50775	142.50775		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.05281	143.05281	0.00000	143.21877	143.21877		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.87907	145.87907	0.00000	146.04757	146.04757		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	120.04156	120.04156	0.00000	120.04694	120.04694		0.00	0.00	0.00	0	18,128.00
I2046	On 06/02/2025	Bond Future	0.00	122.58330	122.58330	0.00000	122.58822	122.58822		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.84710	122.84710	0.00000	122.85053	122.85053		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.31456	125.31456	0.00000	125.31749	125.31749		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.50992	125.50992	0.00000	125.51105	125.51105		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	121.53600	121.53600	0.00000	121.54148	121.54148		0.00	0.00	0.00	0	15,421.00
I2050	On 06/02/2025	Bond Future	0.00	121.75730	121.75730	0.00000	121.76180	121.76180		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.24575	124.24575	0.00000	124.24967	124.24967		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.34285	124.34285	0.00000	124.34634	124.34634		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.79894	126.79894	0.00000	126.80198	126.80198		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 07/11/2024	Index Future	0.00	369.83500	369.83500	0.00000	369.86800	369.86800		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.67100	377.67100	0.00000	377.70300	377.70300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.39900	385.39900	0.00000	385.43000	385.43000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.15400	393.15400	0.00000	393.18300	393.18300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.93800	400.93800	0.00000	400.96700	400.96700		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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	8.24155	108.40043	8.22429	108.43414		1.80	0.00	0.00	0	142,604.00	
R186	On 06/02/2025		Bond Future	0.00	8.20656	105.35592	8.18705	105.38980		1.82	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.21513	107.48275	8.19272	107.51667		1.57	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.25168	104.30362	8.22523	104.33769		1.37	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,509.71000	1.50971	0.00000	1,536.28000	1.53628	1,509.710	1.80	0.75	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	68.49000	0.06849	0.00000	66.16000	0.06616	68.490	1.80	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.33305	106.33564	8.30071	106.36988		1.05	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	269.83029	269.83029	0.00000	269.84227	269.84227		0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	270.34149	270.34149	0.00000	270.35151	270.35151		0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	275.86743	275.86743	0.00000	275.87617	275.87617		0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.10345	276.10345	0.00000	276.11134	276.11134		0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	281.55851	281.55851	0.00000	281.56536	281.56536		0.00	0.00	0	0.00	
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2030	On 07/11/2024		Bond Future	0.00	9.30756	96.92964	0.00000	9.29743	96.96944		6.11	0.00	22,778,465.40	235	172,245.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,647.39000	3.64739	0.00000	3,686.27000	3.68627	3,647.390	6.76	0.88	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,374.76000	5.37476	0.00000	5,414.71000	5.41471	5,374.760	7.17	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	1.55000	0.00155	0.00000	1.60000	0.00160	1.550	7.61	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.35508	94.94874	0.00000	9.34445	94.98888		5.95	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	558.74000	0.55874	0.00000	572.54000	0.57254	558.740	5.78	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,227.02000	1.22702	0.00000	1,249.19000	1.24919	1,227.020	5.92	0.44	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	1,043.25000	1.04325	0.00000	1,032.96000	1.03296	1,043.250	6.20	(0.37)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.43548	96.86501	0.00000	9.42431	96.90540		5.74	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	761.88000	0.76188	0.00000	776.15000	0.77615	761.880	5.51	0.28	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,444.60000	1.44460	0.00000	1,465.60000	1.46560	1,444.600	5.70	0.43	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	1,169.83000	1.16983	0.00000	1,159.81000	1.15981	1,169.830	6.20	(0.34)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,972.60000	3.97260	0.00000	4,005.60000	4.00560	3,972.600	6.42	0.73	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,021.87000	5.02187	0.00000	5,057.23000	5.05723	5,021.870	6.68	0.80	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	163.70000	0.16370	0.00000	162.52000	0.16252	163.700	7.07	(0.06)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	88.49000	0.08849	0.00000	87.89000	0.08789	88.490	7.07	(0.04)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.53447	94.77708	0.00000	9.52266	94.81782		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	4,251.32000	4.25132	0.00000	4,283.50000	4.28350	4,251.320	6.34	0.72	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	253.66000	0.25366	0.00000	251.71000	0.25171	253.660	7.01	(0.08)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.64437	96.62351	0.00000	9.63187	96.66458		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		10.09107	91.53285	0.00000	10.06574	91.65469		8.05	0.00	290,525,265.90	3,174	102,606.00
R2032	On 07/11/2024	Bond Future	9.75	Call	706.30000	0.70630	0.00000	754.27000	0.75427	706.300	8.05	0.32	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	989.09000	0.98909	0.00000	1,047.74000	1.04774	989.090	8.22	0.40	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	610.30000	0.61030	0.00000	587.30000	0.58730	610.300	9.06	(0.26)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,967.90000	4.96790	0.00000	5,080.99000	5.08099	4,967.900	9.68	0.89	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,026.28000	7.02628	0.00000	7,145.16000	7.14516	7,026.280	10.28	0.95	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,151.21000	7.15121	0.00000	7,270.28000	7.27028	7,151.210	10.32	0.96	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	1.47000	0.00147	0.00000	1.43000	0.00143	1.470	10.45	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.30000	0.00030	0.00000	0.29000	0.00029	0.300	10.45	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.16891	93.44846	0.00000	10.14246	93.57232		7.81	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	648.11000	0.64811	0.00000	682.45000	0.68245	648.110	7.47	0.24	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,452.38000	1.45238	0.00000	1,510.34000	1.51034	1,452.380	7.75	0.42	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	1,237.06000	1.23706	0.00000	1,201.27000	1.20127	1,237.060	8.34	(0.34)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.26637	91.17087	0.00000	10.23871	91.29669		7.89	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	899.58000	0.89958	0.00000	936.84000	0.93684	899.580	7.54	0.26	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,717.23000	1.71723	0.00000	1,773.82000	1.77382	1,717.230	7.84	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,357.10000	1.35710	0.00000	1,323.64000	1.32364	1,357.100	8.70	(0.30)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.37715	92.97878	0.00000	10.34817	93.10664		8.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.50578	90.62900	0.00000	10.47535	90.75894		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		10.81208	89.90314	0.00000	10.77665	90.10254		9.94	0.00	116,334,663.16	1,294	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	1,042.21000	1.04221	0.00000	984.72000	0.98472	1,042.210	10.43	(0.35)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	7,477.89000	7.47789	0.00000	7,669.53000	7.66953	7,477.890	11.92	0.94	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	10.08000	0.01008	0.00000	9.49000	0.00949	10.080	12.65	(0.01)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.90783	91.78544	0.00000	10.87099	91.98855		9.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.01400	89.12746	0.00000	10.97573	89.33409		10.04	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,520.71000	4.52071	0.00000	4,658.30000	4.65830	4,520.710	10.80	0.63	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	762.22000	0.76222	0.00000	735.27000	0.73527	762.220	12.15	(0.15)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	364.00000	0.36400	0.00000	349.80000	0.34980	364.000	12.20	(0.08)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.13225	90.89585	0.00000	11.09240	91.10619		10.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.26808	88.15972	0.00000	11.22655	88.37376		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		11.19854	84.64173	0.00000	11.14781	84.93296		10.91	0.00	1,100,342.49	13	190,749.00
R2037	On 06/02/2025	Bond Future	0.00		11.29423	82.15293	0.00000	11.24161	82.44982		11.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.41007	83.81020	0.00000	11.35546	84.11259		11.13	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,229.09000	7.22909	0.00000	7,468.85000	7.46885	7,229.090	12.69	0.77	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,228.9900	10.22899	0.00000	10,496.19000	10.49619	10,228.990	13.53	0.87	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,423.7800	10.42378	0.00000	10,692.57000	10.69257	10,423.780	13.53	0.87	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.53843	81.21174	0.00000	11.48165	81.51974		12.27	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.67043	82.79194	0.00000	11.61143	83.10561		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	11.44554	85.07394	0.00000	11.40006	85.35552		11.72	0.00	316,304,908.92	3,718	113,534.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,541.76000	4.54176	0.00000	4,774.84000	4.77484	4,541.760	13.13	0.79	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	260.44000	0.26044	0.00000	239.83000	0.23983	260.440	13.93	(0.10)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	92.29000	0.09229	0.00000	84.91000	0.08491	92.290	14.79	(0.04)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.54274	82.34352	0.00000	11.49563	82.63060		12.15	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,266.19000	1.26619	0.00000	1,366.20000	1.36620	1,266.190	11.47	0.32	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,325.59000	2.32559	0.00000	2,212.74000	2.21274	2,325.590	12.45	(0.43)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,364.17000	1.36417	0.00000	1,292.25000	1.29225	1,364.170	13.21	(0.28)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.65836	84.00443	0.00000	11.60955	84.29678		12.02	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,574.11000	7.57411	0.00000	7,804.15000	7.80415	7,574.110	13.65	0.76	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,446.12000	10.44612	0.00000	10,700.96000	10.70096	10,446.120	14.54	0.85	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	10,745.16000	10.74516	0.00000	11,001.93000	11.00193	10,745.160	14.63	0.86	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.78559	81.15894	0.00000	11.73492	81.45669		13.33	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.91548	82.73757	0.00000	11.86292	83.04077		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	11.50690	81.27471	0.00000	11.45628	81.59713		12.57	0.00	10,321,888.17	127	80,953.00
R2044	On 07/11/2024	Bond Future	12.00 Put	832.31000	0.83231	0.00000	761.31000	0.76131	832.310	13.46	(0.26)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	532.13000	0.53213	0.00000	484.68000	0.48468	532.130	13.90	(0.18)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	336.19000	0.33619	0.00000	305.28000	0.30528	336.190	14.35	(0.12)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.59894	78.59004	0.00000	11.54658	78.91878		13.07	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,306.58000	4.30658	0.00000	4,530.42000	4.53042	4,306.580	13.88	0.65	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,415.44000	6.41544	0.00000	6,678.37000	6.67837	6,415.440	14.72	0.77	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	259.99000	0.25999	0.00000	242.46000	0.24246	259.990	16.32	(0.07)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.70767	80.17514	0.00000	11.65347	80.51008		12.94	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.82678	77.37892	0.00000	11.77059	77.72010		14.39	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.94779	78.88383	0.00000	11.88957	79.23138		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	11.42546	80.07769	0.00000	11.36961	80.44720		13.14	0.00	0.00	0	251,133.00
R2048	On 06/02/2025	Bond Future	0.00	11.51594	81.75433	0.00000	11.45818	82.13107		12.95	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.61293	78.95696	0.00000	11.55320	79.34092		13.54	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.71834	80.52318	0.00000	11.65650	80.91435		13.67	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.83542	77.64757	0.00000	11.77134	78.04604		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	11.44588	102.84271	0.00000	11.38492	103.36211		13.26	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.53499	104.99480	0.00000	11.47191	105.52453		13.06	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.63600	101.24589	0.00000	11.57067	101.78569		13.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.74419	103.25194	0.00000	11.67647	103.80203		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.86221	99.39726	0.00000	11.79195	99.95758		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	10.94145	70.60009	0.00000	10.90619	70.77830		11.28	0.00	96,157,322.58	1,362	16,317.00
R209	On 06/02/2025	Bond Future	0.00	11.02722	72.07761	0.00000	10.99073	72.25925		11.10	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.12705	70.37811	0.00000	11.08928	70.56299		11.45	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.23583	71.77378	0.00000	11.19671	71.96194		12.01	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.35656	70.01979	0.00000	11.31599	70.21129		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	ContractsTraded	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	242.17183	242.17183	0.00000	242.35066	242.35066	0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025		Bond Future	0.00	247.29969	247.29969	0.00000	247.48101	247.48101	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	248.95684	248.95684	0.00000	249.13917	249.13917	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	253.95887	253.95887	0.00000	254.14358	254.14358	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	255.52163	255.52163	0.00000	255.70695	255.70695	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	9.76361	88.61426	0.00000	9.74847	88.67863	7.36	0.00	0.00	0	77,010.00
R213	On 06/02/2025		Bond Future	0.00	9.83483	90.46957	0.00000	9.81899	90.53482	6.92	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.92070	88.73861	0.00000	9.90413	88.80468	7.05	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.02148	90.50018	0.00000	10.00408	90.56714	7.11	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	10.14677	88.71032	0.00000	10.12845	88.77820	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	11.29324	65.92856	0.00000	11.24771	66.17240	12.85	0.00	0.00	0	21,058.00
R214	On 06/02/2025		Bond Future	0.00	11.38111	67.30892	0.00000	11.33409	67.55751	12.67	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,499.04000	3.49904	0.00000	3,666.66000	3.66666	3,499.040	13.46	0.64	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,273.81000	5.27381	0.00000	5,472.01000	5.47201	5,273.810	14.27	0.77	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	173.90000	0.17390	0.00000	163.12000	0.16312	173.900	15.82	(0.05)	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.47582	65.36391	0.00000	11.42729	65.61712	13.18	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.57891	66.66084	0.00000	11.52875	66.91878	13.89	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.69404	64.65866	0.00000	11.64217	64.92130	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 :											905,963,006.62	9,928	1,544,902.00	
Grand Total:											905,963,006.62	9,928	1,544,902.00	