

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/11/2024	Index Future	0.00		1,045.74500	1,045.74500	0.00000	1,038.82800	1,038.82800		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,067.65500	1,067.65500	0.00000	1,060.58800	1,060.58800		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,089.26400	1,089.26400	0.00000	1,082.04800	1,082.04800		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,110.94400	1,110.94400	0.00000	1,103.57900	1,103.57900		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,132.70900	1,132.70900	0.00000	1,125.19600	1,125.19600		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,243.15500	1,243.15500	0.00000	1,231.99700	1,231.99700		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,269.20200	1,269.20200	0.00000	1,257.80400	1,257.80400		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,294.89000	1,294.89000	0.00000	1,283.25400	1,283.25400		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,320.66200	1,320.66200	0.00000	1,308.78800	1,308.78800		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,346.53700	1,346.53700	0.00000	1,334.42500	1,334.42500		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,073.47300	1,073.47300	0.00000	1,064.91100	1,064.91100		0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,095.96500	1,095.96500	0.00000	1,087.21800	1,087.21800		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,118.14700	1,118.14700	0.00000	1,109.21600	1,109.21600		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,140.40100	1,140.40100	0.00000	1,131.28800	1,131.28800		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,162.74400	1,162.74400	0.00000	1,153.44700	1,153.44700		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		11.40030	79.80597	0.00000	11.55439	79.08903		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.52316	81.49684	0.00000	11.68446	80.76343		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.66111	79.36241	0.00000	11.83005	78.61251		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.81248	80.95528	0.00000	11.98956	80.18902		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.98543	78.75429	0.00000	12.17127	77.97170		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		11.79980	76.22676	0.00000	11.93205	75.45238		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.90272	77.84082	0.00000	12.04003	77.04885		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.02120	75.16465	0.00000	12.16404	74.35500		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.14618	76.67068	0.00000	12.29467	75.84356		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.28374	73.91608	0.00000	12.43834	73.07143		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		1,057.23100	1,057.23100	0.00000	1,048.80300	1,048.80300		0.00	0.00	0	695.00
GOVI	On 06/02/2025	GOVI	0.00		1,079.38200	1,079.38200	0.00000	1,070.77200	1,070.77200		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,101.22800	1,101.22800	0.00000	1,092.43800	1,092.43800		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,123.14600	1,123.14600	0.00000	1,114.17500	1,114.17500		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,145.15100	1,145.15100	0.00000	1,136.00000	1,136.00000		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		185.64916	185.64916	0.00000	185.67252	185.67252		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		133.86545	133.86545	0.00000	133.77227	133.77227		0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00		136.70210	136.70210	0.00000	136.60491	136.60491		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.07124	138.07124	0.00000	137.97116	137.97116		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.84802	140.84802	0.00000	140.74390	140.74390		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 06/11/2025	Bond Future	0.00	142.18055	142.18055	0.00000	142.07545	142.07545		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.88828	126.88828	0.00000	127.19729	127.19729		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.57734	129.57734	0.00000	129.89091	129.89091		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.70108	130.70108	0.00000	131.02022	131.02022		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.32992	133.32992	0.00000	133.65359	133.65359		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.41130	134.41130	0.00000	134.74272	134.74272		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	138.57338	138.57338	0.00000	138.66802	138.66802		0.00	0.00	3,602,907.88	26	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.39698	139.39698	0.00000	139.49346	139.49346		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.24858	142.24858	0.00000	142.34444	142.34444		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.95314	142.95314	0.00000	143.05281	143.05281		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.77940	145.77940	0.00000	145.87907	145.87907		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	120.02526	120.02526	0.00000	120.04156	120.04156		0.00	0.00	3,600,757.80	30	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	122.56845	122.56845	0.00000	122.58330	122.58330		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.83181	122.83181	0.00000	122.84710	122.84710		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.30083	125.30083	0.00000	125.31456	125.31456		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.49315	125.49315	0.00000	125.50992	125.50992		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	121.51975	121.51975	0.00000	121.53600	121.53600		0.00	0.00	3,645,592.50	30	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	121.74028	121.74028	0.00000	121.75730	121.75730		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.23066	124.23066	0.00000	124.24575	124.24575		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.32527	124.32527	0.00000	124.34285	124.34285		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.78289	126.78289	0.00000	126.79894	126.79894		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	369.79700	369.79700	0.00000	369.83500	369.83500		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.63300	377.63300	0.00000	377.67100	377.67100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.36400	385.36400	0.00000	385.39900	385.39900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.11900	393.11900	0.00000	393.15400	393.15400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.90500	400.90500	0.00000	400.93800	400.93800		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	0.00000		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	8.08158	108.71344	0.00000	8.24155	108.40043			1.80	0.00	185,465,128.64	1,706	141,968.00
R186	On 06/02/2025	Bond Future	0.00	8.02193	105.67715	0.00000	8.20656	105.35592			1.82	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	7.99777	107.81236	0.00000	8.21513	107.48275			1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	7.98997	104.64142	0.00000	8.25168	104.30362			1.37	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,772.65000	1.77265	0.00000	1,509.71000	1.50971	1,772.650		1.80	0.81	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	45.04000	0.04504	0.00000	68.49000	0.06849	45.040		1.80	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.00710	106.68151	0.00000	8.33305	106.33564			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	270.00130	270.00130	0.00000	269.83029	269.83029			0.00	0.00	3,510,016.90	13	1,076.00
R202	On 06/02/2025	Bond Future	0.00	270.51546	270.51546	0.00000	270.34149	270.34149			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	276.04977	276.04977	0.00000	275.86743	275.86743			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	276.28603	276.28603	0.00000	276.10345	276.10345			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.74846	281.74846	0.00000	281.55851	281.55851			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	9.15411	97.53473	0.00000	9.30756	96.92964			6.11	0.00	493,135,594.88	5,056	176,119.00
R2030	On 07/11/2024	Bond Future	10.21 Call	4,187.71000	4.18771	0.00000	3,647.39000	3.64739	4,187.710		6.76	0.92	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,956.71000	5.95671	0.00000	5,374.76000	5.37476	5,956.710		7.17	0.97	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.77000	0.00077	0.00000	1.55000	0.00155	0.770		7.61	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.19170	95.56797	0.00000	9.35508	94.94874			5.95	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	728.89000	0.72889	0.00000	558.74000	0.55874	728.890		5.78	0.31	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,514.44000	1.51444	0.00000	1,227.02000	1.22702	1,514.440		5.92	0.50	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	828.35000	0.82835	0.00000	1,043.25000	1.04325	828.350		6.20	(0.31)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.26099	97.49851	0.00000	9.43548	96.86501			5.74	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	951.08000	0.95108	0.00000	761.88000	0.76188	951.080		5.51	0.33	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,730.99000	1.73099	0.00000	1,444.60000	1.44460	1,730.990		5.70	0.48	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	966.90000	0.96690	0.00000	1,169.83000	1.16983	966.900		6.20	(0.29)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,446.87000	4.44687	0.00000	3,972.60000	3.97260	4,446.870		6.42	0.77	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,537.64000	5.53764	0.00000	5,021.87000	5.02187	5,537.640		6.68	0.83	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	126.37000	0.12637	0.00000	163.70000	0.16370	126.370		7.07	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	66.69000	0.06669	0.00000	88.49000	0.08849	66.690		7.07	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.34750	95.42460	0.00000	9.53447	94.77708			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	4,726.33000	4.72633	0.00000	4,251.32000	4.25132	4,726.330	6.34	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	203.45000	0.20345	0.00000	253.66000	0.25366	203.450	7.01	(0.07)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.44384	97.28502	0.00000	9.64437	96.62351		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		9.91721	92.37341	0.00000	10.09107	91.53285		8.05	0.00	98,747,175.29	1,069	101,537.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,006.91000	1.00691	0.00000	706.30000	0.70630	1,006.910	8.05	0.41	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,359.07000	1.35907	0.00000	989.09000	0.98909	1,359.070	8.22	0.50	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	415.44000	0.41544	0.00000	610.30000	0.61030	415.440	9.06	(0.19)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,723.26000	5.72326	0.00000	4,967.90000	4.96790	5,723.260	9.68	0.92	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,832.30000	7.83230	0.00000	7,026.28000	7.02628	7,832.300	10.28	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,959.10000	7.95910	0.00000	7,151.21000	7.15121	7,959.100	10.32	0.97	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.68000	0.00068	0.00000	1.47000	0.00147	0.680	10.45	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.13000	0.00013	0.00000	0.30000	0.00030	0.130	10.45	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.98628	94.30810	0.00000	10.16891	93.44846		7.81	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	872.30000	0.87230	0.00000	648.11000	0.64811	872.300	7.47	0.30	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,834.35000	1.83435	0.00000	1,452.38000	1.45238	1,834.350	7.75	0.49	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	964.97000	0.96497	0.00000	1,237.06000	1.23706	964.970	8.34	(0.28)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.07422	92.04956	0.00000	10.26637	91.17087		7.89	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,149.15000	1.14915	0.00000	899.58000	0.89958	1,149.150	7.54	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,097.65000	2.09765	0.00000	1,717.23000	1.71723	2,097.650	7.84	0.47	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,104.79000	1.10479	0.00000	1,357.10000	1.35710	1,104.790	8.70	(0.26)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.17479	93.87641	0.00000	10.37715	92.97878		8.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.29233	91.54548	0.00000	10.50578	90.62900		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		10.65961	90.76564	0.00000	10.81208	89.90314		9.94	0.00	0.00	0	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	764.18000	0.76418	0.00000	1,042.21000	1.04221	764.180	10.43	(0.28)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,294.86000	8.29486	0.00000	7,477.89000	7.47789	8,294.860	11.92	0.96	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	5.71000	0.00571	0.00000	10.08000	0.01008	5.710	12.65	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.74870	92.66739	0.00000	10.90783	91.78544		9.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.84796	90.02877	0.00000	11.01400	89.12746		10.04	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,103.94000	5.10394	0.00000	4,520.71000	4.52071	5,103.940	10.80	0.67	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	630.91000	0.63091	0.00000	762.22000	0.76222	630.910	12.15	(0.13)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	293.16000	0.29316	0.00000	364.00000	0.36400	293.160	12.20	(0.07)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.95879	91.81647	0.00000	11.13225	90.89585		10.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.08675	89.09954	0.00000	11.26808	88.15972		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		11.04612	85.52116	0.00000	11.19854	84.64173		10.91	0.00	103,395,082.44	1,209	190,749.00
R2037	On 06/02/2025	Bond Future	0.00		11.13569	83.05207	0.00000	11.29423	82.15293		11.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.24502	84.72898	0.00000	11.41007	83.81020		11.13	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,946.34000	7.94634	0.00000	7,229.09000	7.22909	7,946.340	12.69	0.80	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,031.70000	11.03170	0.00000	10,228.99000	10.22899	11,031.700	13.53	0.89	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,231.60000	11.23160	0.00000	10,423.78000	10.42378	11,231.600	13.53	0.89	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.36638	82.15010	0.00000	11.53843	81.21174		12.27	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,935.28000	1.93528	0.00000	1,643.68000	1.64368	1,935.280	11.58	0.33	17,913,288.14	4,682	2,341.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,764.99000	3.76499	0.00000	4,224.03000	4.22403	3,764.990	12.20	(0.46)	(12,459,317.28)	2,341	2,341.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,278.01000	2.27801	0.00000	2,594.18000	2.59418	2,278.010	12.97	(0.31)	(16,904,088.81)	4,682	2,341.00

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	
											Option					
R2037	On 06/11/2025	Bond Future	0.00		11.49125		83.74985	0.00000	11.67043	82.79194		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
R2040	On 07/11/2024	Bond Future	0.00		11.31899		85.86106	0.00000	11.44554	85.07394		11.72	0.00	85,861,060.00	1,000	113,534.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,169.72000		5.16972	0.00000	4,541.76000	4.54176	5,169.720	13.13	0.83	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	187.71000		0.18771	0.00000	260.44000	0.26044	187.710	13.93	(0.07)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	63.77000		0.06377	0.00000	92.29000	0.09229	63.770	14.79	(0.03)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.41128		83.14840	0.00000	11.54274	82.34352		12.15	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,531.79000		1.53179	0.00000	1,266.19000	1.26619	1,531.790	11.47	0.36	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,990.26000		1.99026	0.00000	2,325.59000	2.32559	1,990.260	12.45	(0.38)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	1,144.47000		1.14447	0.00000	1,364.17000	1.36417	1,144.470	13.21	(0.25)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.52168		84.82707	0.00000	11.65836	84.00443		12.02	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,206.87000		8.20687	0.00000	7,574.11000	7.57411	8,206.870	13.65	0.79	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,151.21000		11.15121	0.00000	10,446.12000	10.44612	11,151.210	14.54	0.87	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,455.95000		11.45595	0.00000	10,745.16000	10.74516	11,455.950	14.63	0.88	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.64331		81.99922	0.00000	11.78559	81.15894		13.33	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.76753		83.59545	0.00000	11.91548	82.73757		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		11.38066		82.08277	0.00000	11.50690	81.27471		12.57	0.00	2,052,069.25	25	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	631.55000		0.63155	0.00000	832.31000	0.83231	631.550	13.46	(0.21)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	393.95000		0.39395	0.00000	532.13000	0.53213	393.950	13.90	(0.14)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	243.30000		0.24330	0.00000	336.19000	0.33619	243.300	14.35	(0.09)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.46800		79.41634	0.00000	11.59894	78.59004		13.07	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,851.25000		4.85125	0.00000	4,306.58000	4.30658	4,851.250	13.88	0.69	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,060.25000		7.06025	0.00000	6,415.44000	6.41544	7,060.250	14.72	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	208.07000		0.20807	0.00000	259.99000	0.25999	208.070	16.32	(0.05)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.57174		81.01958	0.00000	11.70767	80.17514		12.94	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.68551		78.24136	0.00000	11.82678	77.37892		14.39	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.80112		79.76427	0.00000	11.94779	78.88383		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		11.29439		80.94961	0.00000	11.42546	80.07769		13.14	0.00	0.00	0	251,133.00
R2048	On 06/02/2025	Bond Future	0.00		11.38004		82.64573	0.00000	11.51594	81.75433		12.95	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.47205		79.86782	0.00000	11.61293	78.95696		13.54	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.57217		81.45332	0.00000	11.71834	80.52318		13.67	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.68367		78.59703	0.00000	11.83542	77.64757		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		11.31441		103.96888	0.00000	11.44588	102.84271		13.26	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.39864		106.14616	0.00000	11.53499	104.99480		13.06	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.49441		102.42249	0.00000	11.63600	101.24589		13.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.59712		104.45363	0.00000	11.74419	103.25194		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.70932		100.62395	0.00000	11.86221	99.39726		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		10.78945		71.37270	0.00000	10.94145	70.60009		11.28	0.00	86,860,575.90	1,217	17,072.00
R209	On 06/02/2025	Bond Future	0.00		10.86944		72.86755	0.00000	11.02722	72.07761		11.10	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.96311		71.18537	0.00000	11.12705	70.37811		11.45	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.06546		72.59819	0.00000	11.23583	71.77378		12.01	0.00	0.00	0	0.00

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		
									Option						
R209	On 06/11/2025		Bond Future	0.00	11.17937	70.86135	0.00000	11.35656	70.01979	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	
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	242.45699	242.45699	0.00000	242.17183	242.17183	0.00	0.00	0.00	0	1,557.00	
R210	On 06/02/2025		Bond Future	0.00	247.59473	247.59473	0.00000	247.29969	247.29969	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.25859	249.25859	0.00000	248.95684	248.95684	0.00	0.00	0.00	0	0.00	
R210	On 07/08/2025		Bond Future	0.00	254.27041	254.27041	0.00000	253.95887	253.95887	0.00	0.00	0.00	0	0.00	
R210	On 06/11/2025		Bond Future	0.00	255.83582	255.83582	0.00000	255.52163	255.52163	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	9.60029	89.31167	0.00000	9.76361	88.61426	7.36	0.00	0.00	0	77,010.00	
R213	On 06/02/2025		Bond Future	0.00	9.66245	91.18294	0.00000	9.83483	90.46957	6.92	0.00	0.00	0	0.00	
R213	On 08/05/2025		Bond Future	0.00	9.73862	89.46800	0.00000	9.92070	88.73861	7.05	0.00	0.00	0	0.00	
R213	On 07/08/2025		Bond Future	0.00	9.82877	91.24538	0.00000	10.02148	90.50018	7.11	0.00	0.00	0	0.00	
R213	On 06/11/2025		Bond Future	0.00	9.94238	89.47133	0.00000	10.14677	88.71032	6.87	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	11.16236	66.63325	0.00000	11.29324	65.92856	12.85	0.00	14,592,681.75	219	21,058.00	
R214	On 06/02/2025		Bond Future	0.00	11.24559	68.02932	0.00000	11.38111	67.30892	12.67	0.00	0.00	0	0.00	
R214	On 06/02/2025		Bond Future	11.75 Call	3,968.79000	3.96879	0.00000	3,499.04000	3.49904	3,968.790	13.46	0.68	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,833.71000	5.83371	0.00000	5,273.81000	5.27381	5,833.710	14.27	0.80	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	136.54000	0.13654	0.00000	173.90000	0.17390	136.540	15.82	(0.04)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.33551	66.10008	0.00000	11.47582	65.36391	13.18	0.00	0.00	0	0.00	
R214	On 07/08/2025		Bond Future	0.00	11.43355	67.41261	0.00000	11.57891	66.66084	13.89	0.00	0.00	0	0.00	
R214	On 06/11/2025		Bond Future	0.00	11.54337	65.42606	0.00000	11.69404	64.65866	13.96	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 :										1,073,018,525.28		23,305	1,554,814.00		
Grand Total:										1,073,018,525.28		23,305	1,554,814.00		