

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2024

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	1,042.97900	1,042.97900	0.00000	1,045.74500	1,045.74500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,064.83700	1,064.83700	0.00000	1,067.65500	1,067.65500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,086.39500	1,086.39500	0.00000	1,089.26400	1,089.26400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,108.02200	1,108.02200	0.00000	1,110.94400	1,110.94400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,129.73500	1,129.73500	0.00000	1,132.70900	1,132.70900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,239.52500	1,239.52500	0.00000	1,243.15500	1,243.15500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,265.50200	1,265.50200	0.00000	1,269.20200	1,269.20200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,291.12300	1,291.12300	0.00000	1,294.89000	1,294.89000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,316.82600	1,316.82600	0.00000	1,320.66200	1,320.66200	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,342.63100	1,342.63100	0.00000	1,346.53700	1,346.53700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,070.21300	1,070.21300	0.00000	1,073.47300	1,073.47300	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,092.64200	1,092.64200	0.00000	1,095.96500	1,095.96500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,114.76300	1,114.76300	0.00000	1,118.14700	1,118.14700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,136.95500	1,136.95500	0.00000	1,140.40100	1,140.40100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,159.23600	1,159.23600	0.00000	1,162.74400	1,162.74400	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	11.45613	79.54522	0.00000	11.40030	79.80597	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.58140	81.23099	0.00000	11.52316	81.49684	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.72187	79.09162	0.00000	11.66111	79.36241	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.87596	80.67946	0.00000	11.81248	80.95528	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.05186	78.47337	0.00000	11.98543	78.75429	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	11.84512	75.95997	0.00000	11.79980	76.22676	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.94962	77.56882	0.00000	11.90272	77.84082	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.06982	74.88750	0.00000	12.02120	75.16465	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.19656	76.38841	0.00000	12.14618	76.67068	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.33605	73.62857	0.00000	12.28374	73.91608	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	1,054.01100	1,054.01100	0.00000	1,057.23100	1,057.23100	0.00	0.00	210,802,200.00	20	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,076.10000	1,076.10000	0.00000	1,079.38200	1,079.38200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,097.88600	1,097.88600	0.00000	1,101.22800	1,101.22800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,119.74200	1,119.74200	0.00000	1,123.14600	1,123.14600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,141.68500	1,141.68500	0.00000	1,145.15100	1,145.15100	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	185.62574	185.62574	0.00000	185.64916	185.64916	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	133.97358	133.97358	0.00000	133.86545	133.86545	0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025		Bond Future	0.00	136.81327	136.81327	0.00000	136.70210	136.70210	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.18538	138.18538	0.00000	138.07124	138.07124	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.96511	140.96511	0.00000	140.84802	140.84802	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00		142.30046	142.30046	0.00000	142.18055	142.18055		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	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	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	0.00
I2033	On 07/11/2024	Bond Future	0.00		126.88229	126.88229	0.00000	126.88828	126.88828		0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		129.57193	129.57193	0.00000	129.57734	129.57734		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		130.69619	130.69619	0.00000	130.70108	130.70108		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		133.32563	133.32563	0.00000	133.32992	133.32992		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		134.40729	134.40729	0.00000	134.41130	134.41130		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	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.64351	138.64351	0.00000	138.57338	138.57338		0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		139.46933	139.46933	0.00000	139.39698	139.39698		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		142.32303	142.32303	0.00000	142.24858	142.24858		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		143.02961	143.02961	0.00000	142.95314	142.95314		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.85798	145.85798	0.00000	145.77940	145.77940		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	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	0.00
I2046	On 07/11/2024	Bond Future	0.00		120.01978	120.01978	0.00000	120.02526	120.02526		0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00		122.56357	122.56357	0.00000	122.56845	122.56845		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		122.82737	122.82737	0.00000	122.83181	122.83181		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		125.29689	125.29689	0.00000	125.30083	125.30083		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		125.48934	125.48934	0.00000	125.49315	125.49315		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	0.00
I2050	On 07/11/2024	Bond Future	0.00		121.10439	121.10439	0.00000	121.51975	121.51975		0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00		121.31669	121.31669	0.00000	121.74028	121.74028		0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		123.79907	123.79907	0.00000	124.23066	124.23066		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.88553	123.88553	0.00000	124.32527	124.32527		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		126.33486	126.33486	0.00000	126.78289	126.78289		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	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	0.00
IGOV	On 07/11/2024	Index Future	0.00		369.64100	369.64100	0.00000	369.79700	369.79700		0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00		377.47600	377.47600	0.00000	377.63300	377.63300		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		385.20500	385.20500	0.00000	385.36400	385.36400		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		392.95900	392.95900	0.00000	393.11900	393.11900		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		400.74300	400.74300	0.00000	400.90500	400.90500		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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.32500		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	8.14342	108.59229	0.00000	8.08158	108.71344		1.80	0.00	11,076,413.58	102	141,866.00
R186	On 06/02/2025	Bond Future	0.00	8.09261	105.55402	0.00000	8.02193	105.67715		1.82	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.08008	107.68738	0.00000	7.99777	107.81236		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.08818	104.51447	0.00000	7.98997	104.64142		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,670.63000	1.67063	0.00000	1,772.65000	1.77265	1,670.630	1.80	0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	52.43000	0.05243	0.00000	45.04000	0.04504	52.430	1.80	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.12842	106.55257	0.00000	8.00710	106.68151		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	269.98906	269.98906	0.00000	270.00130	270.00130		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	270.50434	270.50434	0.00000	270.51546	270.51546		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	276.04015	276.04015	0.00000	276.04977	276.04977		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	276.27714	276.27714	0.00000	276.28603	276.28603		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.74037	281.74037	0.00000	281.74846	281.74846		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	9.21678	97.28704	0.00000	9.15411	97.53473		6.11	0.00	1,264,731.52	13	176,106.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,959.07000	3.95907	0.00000	4,187.71000	4.18771	3,959.070	6.76	0.90	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,715.14000	5.71514	0.00000	5,956.71000	5.95671	5,715.140	7.17	0.97	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.92000	0.00092	0.00000	0.77000	0.00077	0.920	7.61	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.25813	95.31559	0.00000	9.19170	95.56797		5.95	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	650.16000	0.65016	0.00000	728.89000	0.72889	650.160	5.78	0.28	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,386.14000	1.38614	0.00000	1,514.44000	1.51444	1,386.140	5.92	0.48	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	905.57000	0.90557	0.00000	828.35000	0.82835	905.570	6.20	(0.33)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.33159	97.24156	0.00000	9.26099	97.49851		5.74	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	866.35000	0.86635	0.00000	951.08000	0.95108	866.350	5.51	0.31	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,605.72000	1.60572	0.00000	1,730.99000	1.73099	1,605.720	5.70	0.46	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	1,040.94000	1.04094	0.00000	966.90000	0.96690	1,040.940	6.20	(0.31)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,247.11000	4.24711	0.00000	4,446.87000	4.44687	4,247.110	6.42	0.76	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,322.19000	5.32219	0.00000	5,537.64000	5.53764	5,322.190	6.68	0.82	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	138.76000	0.13876	0.00000	126.37000	0.12637	138.760	7.07	(0.06)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	73.76000	0.07376	0.00000	66.69000	0.06669	73.760	7.07	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.42284	95.16303	0.00000	9.34750	95.42460		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	4,527.81000	4.52781	0.00000	4,726.33000	4.72633	4,527.810	6.34	0.74	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	220.76000	0.22076	0.00000	203.45000	0.20345	220.760	7.01	(0.07)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.52435	97.01875	0.00000	9.44384	97.28502		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		9.97375	92.09896	0.00000	9.91721	92.37341		8.05	0.00	0.00	0	101,537.00
R2032	On 07/11/2024	Bond Future	9.75	Call	889.23000	0.88923	0.00000	1,006.91000	1.00691	889.230	8.05	0.38	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,217.71000	1.21771	0.00000	1,359.07000	1.35907	1,217.710	8.22	0.47	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	463.39000	0.46339	0.00000	415.44000	0.41544	463.390	9.06	(0.21)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,467.59000	5.46759	0.00000	5,723.26000	5.72326	5,467.590	9.68	0.91	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,564.66000	7.56466	0.00000	7,832.30000	7.83230	7,564.660	10.28	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,691.05000	7.69105	0.00000	7,959.10000	7.95910	7,691.050	10.32	0.97	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.79000	0.00079	0.00000	0.68000	0.00068	0.790	10.45	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.15000	0.00015	0.00000	0.13000	0.00013	0.150	10.45	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.04547	94.02836	0.00000	9.98628	94.30810		7.81	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	787.60000	0.78760	0.00000	872.30000	0.87230	787.600	7.47	0.28	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,695.88000	1.69588	0.00000	1,834.35000	1.83435	1,695.880	7.75	0.46	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	1,040.82000	1.04082	0.00000	964.97000	0.96497	1,040.820	8.34	(0.30)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.13624	91.76476	0.00000	10.07422	92.04956		7.89	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,058.22000	1.05822	0.00000	1,149.15000	1.14915	1,058.220	7.54	0.30	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,962.76000	1.96276	0.00000	2,097.65000	2.09765	1,962.760	7.84	0.45	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,176.56000	1.17656	0.00000	1,104.79000	1.10479	1,176.560	8.70	(0.27)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.23989	93.58641	0.00000	10.17479	93.87641		8.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.36080	91.25022	0.00000	10.29233	91.54548		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		10.70536	90.50564	0.00000	10.65961	90.76564		9.94	0.00	1,176,573.32	13	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	828.92000	0.82892	0.00000	764.18000	0.76418	828.920	10.43	(0.30)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,042.92000	8.04292	0.00000	8,294.86000	8.29486	8,042.920	11.92	0.96	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	6.28000	0.00628	0.00000	5.71000	0.00571	6.280	12.65	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.79628	92.40243	0.00000	10.74870	92.66739		9.73	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.89742	89.75898	0.00000	10.84796	90.02877		10.04	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,918.01000	4.91801	0.00000	5,103.94000	5.10394	4,918.010	10.80	0.66	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	663.04000	0.66304	0.00000	630.91000	0.63091	663.040	12.15	(0.14)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	309.80000	0.30980	0.00000	293.16000	0.29316	309.800	12.20	(0.07)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.01030	91.54172	0.00000	10.95879	91.81647		10.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.14044	88.81985	0.00000	11.08675	89.09954		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		11.11227	85.13786	0.00000	11.04612	85.52116		10.91	0.00	4,001,479.42	47	190,702.00
R2037	On 06/02/2025	Bond Future	0.00		11.20432	82.66114	0.00000	11.13569	83.05207		11.26	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.31625	84.33069	0.00000	11.24502	84.72898		11.13	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,624.79000	7.62479	0.00000	7,946.34000	7.94634	7,624.790	12.69	0.79	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,676.13000	10.67613	0.00000	11,031.70000	11.03170	10,676.130	13.53	0.88	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,874.05000	10.87405	0.00000	11,231.60000	11.23160	10,874.050	13.53	0.89	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.44045	81.74426	0.00000	11.36638	82.15010		12.27	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,798.33000	1.79833	0.00000	1,935.28000	1.93528	1,798.330	11.58	0.32	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,951.18000	3.95118	0.00000	3,764.99000	3.76499	3,951.180	12.20	(0.48)	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,403.28000	2.40328	0.00000	2,278.01000	2.27801	2,403.280	12.97	(0.33)	0.00	0	2,341.00

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
R2037	On 06/11/2025	Bond Future	0.00	11.56821	83.33647	0.00000	11.49125	83.74985		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	11.36958	85.54504	0.00000	11.31899	85.86106		11.72	0.00	342,180.16	4	113,530.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,900.97000	4.90097	0.00000	5,169.72000	5.16972	4,900.970	13.13	0.82	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	207.06000	0.20706	0.00000	187.71000	0.18771	207.060	13.93	(0.08)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	70.46000	0.07046	0.00000	63.77000	0.06377	70.460	14.79	(0.03)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.46367	82.82622	0.00000	11.41128	83.14840		12.15	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,411.33000	1.41133	0.00000	1,531.79000	1.53179	1,411.330	11.47	0.34	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,108.91000	2.10891	0.00000	1,990.26000	1.99026	2,108.910	12.45	(0.40)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,218.90000	1.21890	0.00000	1,144.47000	1.14447	1,218.900	13.21	(0.26)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.57596	84.49888	0.00000	11.52168	84.82707		12.02	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,944.09000	7.94409	0.00000	8,206.87000	8.20687	7,944.090	13.65	0.78	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,862.05000	10.86205	0.00000	11,151.21000	11.15121	10,862.050	14.54	0.86	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	11,164.75000	11.16475	0.00000	11,455.95000	11.45595	11,164.750	14.63	0.87	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.69966	81.66486	0.00000	11.64331	81.99922		13.33	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.82597	83.25495	0.00000	11.76753	83.59545		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	11.43122	81.75753	0.00000	11.38066	82.08277		12.57	0.00	0.00	0	80,978.00
R2044	On 07/11/2024	Bond Future	12.00 Put	693.47000	0.69347	0.00000	631.55000	0.63155	693.470	13.46	(0.23)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	434.35000	0.43435	0.00000	393.95000	0.39395	434.350	13.90	(0.15)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	269.01000	0.26901	0.00000	243.30000	0.24330	269.010	14.35	(0.10)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.52030	79.08462	0.00000	11.46800	79.41634		13.07	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,617.36000	4.61736	0.00000	4,851.25000	4.85125	4,617.360	13.88	0.67	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,788.87000	6.78887	0.00000	7,060.25000	7.06025	6,788.870	14.72	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	223.51000	0.22351	0.00000	208.07000	0.20807	223.510	16.32	(0.06)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.62585	80.68166	0.00000	11.57174	81.01958		12.94	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,601.19000	1.60119	0.00000	1,715.57000	1.71557	1,601.190	12.27	0.31	18,183,123.81	4,980	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	3,484.17000	3.48417	0.00000	3,334.32000	3.33432	3,484.170	13.14	(0.47)	(13,643,133.66)	2,490	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	1,884.12000	1.88412	0.00000	1,793.92000	1.79392	1,884.120	14.21	(0.29)	(16,880,192.96)	4,980	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.74159	77.89714	0.00000	11.68551	78.24136		14.39	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.85920	79.41368	0.00000	11.80112	79.76427		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	11.34502	80.61084	0.00000	11.29439	80.94961		13.14	0.00	0.00	0	251,133.00
R2048	On 06/02/2025	Bond Future	0.00	11.43240	82.30023	0.00000	11.38004	82.64573		12.95	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.52616	79.51581	0.00000	11.47205	79.86782		13.54	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.62817	81.09470	0.00000	11.57217	81.45332		13.67	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.74167	78.23176	0.00000	11.68367	78.59703		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	11.36500	103.53288	0.00000	11.31441	103.96888		13.26	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.45096	105.70157	0.00000	11.39864	106.14616		13.06	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.54856	101.96958	0.00000	11.49441	102.42249		13.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.65322	103.99216	0.00000	11.59712	104.45363		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.76749	100.15400	0.00000	11.70932	100.62395		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	10.84530	71.08749	0.00000	10.78945	71.37270		11.28	0.00	0.00	0	17,072.00

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	On 06/02/2025	Bond Future	0.00	10.92725	72.57674	0.00000	10.86944	72.86755		11.10	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.02299	70.88907	0.00000	10.96311	71.18537		11.45	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.12753	72.29634	0.00000	11.06546	72.59819		12.01	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.24377	70.55393	0.00000	11.17937	70.86135		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	242.52448	242.52448	0.00000	242.45699	242.45699		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.66484	247.66484	0.00000	247.59473	247.59473		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.33141	249.33141	0.00000	249.25859	249.25859		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.34598	254.34598	0.00000	254.27041	254.27041		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.91360	255.91360	0.00000	255.83582	255.83582		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	9.66240	89.04564	0.00000	9.60029	89.31167		7.36	0.00	534,273.84	6	77,004.00
R213	On 06/02/2025	Bond Future	0.00	9.72777	90.91178	0.00000	9.66245	91.18294		6.92	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.80733	89.19188	0.00000	9.73862	89.46800		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.90125	90.96419	0.00000	9.82877	91.24538		7.11	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.01901	89.18507	0.00000	9.94238	89.47133		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	11.20784	66.38707	0.00000	11.16236	66.63325		12.85	0.00	331,935.35	5	21,053.00
R214	On 06/02/2025	Bond Future	0.00	11.29255	67.77833	0.00000	11.24559	68.02932		12.67	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,792.61000	3.79261	0.00000	3,968.79000	3.96879	3,792.610	13.46	0.67	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,628.38000	5.62838	0.00000	5,833.71000	5.83371	5,628.380	14.27	0.79	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	145.82000	0.14582	0.00000	136.54000	0.13654	145.820	15.82	(0.05)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.38397	65.84441	0.00000	11.33551	66.10008		13.18	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.48362	67.15218	0.00000	11.43355	67.41261		13.89	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.59515	65.16079	0.00000	11.54337	65.42606		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 :											217,189,584.38	12,660	1,562,097.00	
Grand Total:											217,189,584.38	12,660	1,562,097.00	