

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2024

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	1,047.61100	1,047.61100	0.00000	1,042.97900	1,042.97900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,069.48900	1,069.48900	0.00000	1,064.83700	1,064.83700		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.81900	1,090.81900	0.00000	1,086.39500	1,086.39500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,112.33300	1,112.33300	0.00000	1,108.02200	1,108.02200		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,133.95600	1,133.95600	0.00000	1,129.73500	1,129.73500		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,245.87200	1,245.87200	0.00000	1,239.52500	1,239.52500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,271.89000	1,271.89000	0.00000	1,265.50200	1,265.50200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,297.25700	1,297.25700	0.00000	1,291.12300	1,291.12300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,322.84300	1,322.84300	0.00000	1,316.82600	1,316.82600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,348.55700	1,348.55700	0.00000	1,342.63100	1,342.63100		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,075.50600	1,075.50600	0.00000	1,070.21300	1,070.21300		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,097.96600	1,097.96600	0.00000	1,092.64200	1,092.64200		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,119.86400	1,119.86400	0.00000	1,114.76300	1,114.76300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,141.95100	1,141.95100	0.00000	1,136.95500	1,136.95500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,164.14900	1,164.14900	0.00000	1,159.23600	1,159.23600		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	11.36976	79.94909	0.00000	11.45613	79.54522		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.49242	81.63764	0.00000	11.58140	81.23099		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.63425	79.48251	0.00000	11.72187	79.09162		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.78762	81.06365	0.00000	11.87596	80.67946		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.96215	78.85305	0.00000	12.05186	78.47337		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	11.75871	76.46994	0.00000	11.84512	75.95997		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.86099	78.08414	0.00000	11.94962	77.56882		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.98188	75.38999	0.00000	12.06982	74.88750		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.10773	76.88724	0.00000	12.19656	76.38841		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.24583	74.12556	0.00000	12.33605	73.62857		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	1,059.21400	1,059.21400	0.00000	1,054.01100	1,054.01100		0.00	0.00	0.00	0	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,081.33400	1,081.33400	0.00000	1,076.10000	1,076.10000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,102.90100	1,102.90100	0.00000	1,097.88600	1,097.88600		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,124.65300	1,124.65300	0.00000	1,119.74200	1,119.74200		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,146.51500	1,146.51500	0.00000	1,141.68500	1,141.68500		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	185.58708	185.58708	0.00000	185.62574	185.62574		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	133.94342	133.94342	0.00000	133.97358	133.97358		0.00	0.00	100,457,565.00	750	8,952.00
I2029	On 06/02/2025		Bond Future	0.00	136.77263	136.77263	0.00000	136.81327	136.81327		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.10285	138.10285	0.00000	138.18538	138.18538		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.85550	140.85550	0.00000	140.96511	140.96511		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	142.16651	142.16651	0.00000	142.30046	142.30046		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	127.04873	127.04873	0.00000	126.88229	126.88229		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.73251	129.73251	0.00000	129.57193	129.57193		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.82128	130.82128	0.00000	130.69619	130.69619		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.42910	133.42910	0.00000	133.32563	133.32563		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.49201	134.49201	0.00000	134.40729	134.40729		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	138.84293	138.84293	0.00000	138.64351	138.64351		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.66266	139.66266	0.00000	139.46933	139.46933		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.47827	142.47827	0.00000	142.32303	142.32303		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.16159	143.16159	0.00000	143.02961	143.02961		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.97014	145.97014	0.00000	145.85798	145.85798		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.81134	119.81134	0.00000	120.01978	120.01978		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	122.34200	122.34200	0.00000	122.56357	122.56357		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.56437	122.56437	0.00000	122.82737	122.82737		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.00616	125.00616	0.00000	125.29689	125.29689		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.17326	125.17326	0.00000	125.48934	125.48934		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	121.07880	121.07880	0.00000	121.10439	121.10439		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	121.28174	121.28174	0.00000	121.31669	121.31669		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	123.72673	123.72673	0.00000	123.79907	123.79907		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.78890	123.78890	0.00000	123.88553	123.88553		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.21707	126.21707	0.00000	126.33486	126.33486		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	369.65700	369.65700	0.00000	369.64100	369.64100		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	377.46600	377.46600	0.00000	377.47600	377.47600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.08200	385.08200	0.00000	385.20500	385.20500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.76200	392.76200	0.00000	392.95900	392.95900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.48100	400.48100	0.00000	400.74300	400.74300		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	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	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	8.03116	108.81235	8.14342	108.59229		1.76	0.00	119,149,523.25	1,095	142,961.00	
R186	On 06/02/2025		Bond Future	0.00	7.96812	105.77102	8.09261	105.55402		1.80	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	7.95550	107.87663	8.08008	107.68738		1.58	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	7.95378	104.68825	8.08818	104.51447		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,820.23000	1.82023	0.00000	1,670.63000	1.67063	1,820.230	1.84	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	46.45000	0.04645	0.00000	52.43000	0.05243	46.450	1.84	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.97697	106.71357	8.12842	106.55257		1.09	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	269.93188	269.93188	0.00000	269.98906	269.98906		0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	270.42647	270.42647	0.00000	270.50434	270.50434		0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	275.87902	275.87902	0.00000	276.04015	276.04015		0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.06237	276.06237	0.00000	276.27714	276.27714		0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	281.47837	281.47837	0.00000	281.74037	281.74037		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	9.11042	97.70789	0.00000	9.21678	97.28704		6.08	0.00	0	176,106.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,341.49000	4.34149	0.00000	3,959.07000	3.95907	4,341.490	6.76	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,123.11000	6.12311	0.00000	5,715.14000	5.71514	6,123.110	7.18	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.56000	0.00056	0.00000	0.92000	0.00092	0.560	7.63	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.14705	95.73807	0.00000	9.25813	95.31559		5.93	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	772.86000	0.77286	0.00000	650.16000	0.65016	772.860	5.77	0.32	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,587.28000	1.58728	0.00000	1,386.14000	1.38614	1,587.280	5.90	0.52	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	763.77000	0.76377	0.00000	905.57000	0.90557	763.770	6.18	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.22128	97.64340	0.00000	9.33159	97.24156		5.70	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	981.63000	0.98163	0.00000	866.35000	0.86635	981.630	5.47	0.34	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,782.42000	1.78242	0.00000	1,605.72000	1.60572	1,782.420	5.67	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	907.41000	0.90741	0.00000	1,040.94000	1.04094	907.410	6.16	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,543.71000	4.54371	0.00000	4,247.11000	4.24711	4,543.710	6.38	0.78	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,645.82000	5.64582	0.00000	5,322.19000	5.32219	5,645.820	6.64	0.84	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	113.74000	0.11374	0.00000	138.76000	0.13876	113.740	7.03	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	59.15000	0.05915	0.00000	73.76000	0.07376	59.150	7.03	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.31003	95.55503	0.00000	9.42284	95.16303		5.68	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	4,811.45000	4.81145	0.00000	4,527.81000	4.52781	4,811.450	6.31	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	188.73000	0.18873	0.00000	220.76000	0.22076	188.730	6.98	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.40805	97.40369	0.00000	9.52435	97.01875		5.31	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		9.88278	92.54104	0.00000	9.97375	92.09896		8.03	0.00	25,171,162.88	272	101,559.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,057.05000	1.05705	0.00000	889.23000	0.88923	1,057.050	8.03	0.43	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.86	Call	1,323.93000	1.32393	0.00000	1,125.44000	1.12544	1,323.930	8.18	0.49	7,315,482.69	1,500	1,500.00
R2032	On 07/11/2024	Bond Future	9.86	Put	1,435.06000	1.43506	0.00000	1,678.65000	1.67865	1,435.060	8.18	(0.51)	(7,475,222.31)	1,500	1,500.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,428.77000	1.42877	0.00000	1,217.71000	1.21771	1,428.770	8.23	0.52	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	385.57000	0.38557	0.00000	463.39000	0.46339	385.570	9.19	(0.18)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,881.84000	5.88184	0.00000	5,467.59000	5.46759	5,881.840	9.87	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,998.09000	7.99809	0.00000	7,564.66000	7.56466	7,998.090	10.53	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,125.10000	8.12510	0.00000	7,691.05000	7.69105	8,125.100	10.57	0.97	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.69000	0.00069	0.00000	0.79000	0.00079	0.690	10.71	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.13000	0.00013	0.00000	0.15000	0.00015	0.130	10.71	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.95150	94.47298	0.00000	10.04547	94.02836		7.77	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	904.87000	0.90487	0.00000	787.60000	0.78760	904.870	7.44	0.31	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,894.49000	1.89449	0.00000	1,695.88000	1.69588	1,894.490	7.72	0.50	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	900.99000	0.90099	0.00000	1,040.82000	1.04082	900.990	8.31	(0.27)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.04366	92.19030	0.00000	10.13624	91.76476		7.86	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,177.52000	1.17752	0.00000	1,058.22000	1.05822	1,177.520	7.51	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,145.36000	2.14536	0.00000	1,962.76000	1.96276	2,145.360	7.81	0.48	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,055.07000	1.05507	0.00000	1,176.56000	1.17656	1,055.070	8.68	(0.25)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.14634	94.00352	0.00000	10.23989	93.58641		8.01	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.26556	91.66125	0.00000	10.36080	91.25022		7.94	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		10.61423	91.02457	0.00000	10.70536	90.50564		9.88	0.00	0.00	0	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	667.67000	0.66767	0.00000	828.92000	0.82892	667.670	10.36	(0.25)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,537.05000	8.53705	0.00000	8,042.92000	8.04292	8,537.050	11.86	0.97	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	4.07000	0.00407	0.00000	6.28000	0.00628	4.070	12.59	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.70254	92.92548	0.00000	10.79628	92.40243		9.71	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.80475	90.26539	0.00000	10.89742	89.75898		9.97	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,995.76000	1.99576	0.00000	1,802.68000	1.80268	1,995.760	9.47	0.41	1,331,408.07	300	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,610.57000	2.61057	0.00000	2,846.64000	2.84664	2,610.570	9.92	(0.44)	(724,998.18)	150	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,163.22000	5.16322	0.00000	4,918.01000	4.91801	5,163.220	10.47	0.69	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,343.94000	1.34394	0.00000	1,486.33000	1.48633	1,343.940	10.73	(0.26)	(855,740.94)	300	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	545.34000	0.54534	0.00000	663.04000	0.66304	545.340	11.83	(0.12)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	268.89000	0.26889	0.00000	309.80000	0.30980	268.890	12.16	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.91674	92.04162	0.00000	11.01030	91.54172		10.28	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.04538	89.31588	0.00000	11.14044	88.81985		10.36	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		11.02104	85.66714	0.00000	11.11227	85.13786		10.83	0.00	7,281,706.90	85	190,787.00
R2037	On 06/02/2025	Bond Future	0.00		11.11067	83.19523	0.00000	11.20432	82.66114		11.22	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.22345	84.85013	0.00000	11.31625	84.33069		11.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,020.81000	8.02081	0.00000	7,624.79000	7.62479	8,020.810	12.62	0.81	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,124.35000	11.12435	0.00000	10,676.13000	10.67613	11,124.350	13.47	0.89	0.00	0	7,500.00

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 08/05/2025	Bond Future	13.35	Call	11,325.3700		11.32537	0.00000	10,874.05000	10.87405	11,325.370	13.47	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.34667		82.25857	0.00000	11.44045	81.74426		12.05	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,891.90000		1.89190	0.00000	1,798.33000	1.79833	1,891.900	11.34	0.33	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,069.67000		2.06967	0.00000	1,897.42000	1.89742	2,069.670	11.39	0.35	1,622,096.99	400	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,632.54000		3.63254	0.00000	3,951.18000	3.95118	3,632.540	11.97	(0.46)	(1,052,418.36)	200	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,173.93000		2.17393	0.00000	2,403.28000	2.40328	2,173.930	12.76	(0.31)	(1,412,528.47)	400	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.47302		83.84820	0.00000	11.56821	83.33647		11.61	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		11.27827		86.11674	0.00000	11.36958	85.54504		11.65	0.00	0.00	0	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,360.80000		5.36080	0.00000	4,900.97000	4.90097	5,360.800	13.06	0.85	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	157.06000		0.15706	0.00000	207.06000	0.20706	157.060	13.86	(0.06)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	51.37000		0.05137	0.00000	70.46000	0.07046	51.370	14.73	(0.02)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.37000		83.40361	0.00000	11.46367	82.82622		12.13	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,604.82000		1.60482	0.00000	1,411.33000	1.41133	1,604.820	11.44	0.37	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,873.81000		1.87381	0.00000	2,108.91000	2.10891	1,873.810	12.43	(0.37)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	1,067.55000		1.06755	0.00000	1,218.90000	1.21890	1,067.550	13.20	(0.23)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.48295		85.06244	0.00000	11.57596	84.49888		11.94	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,371.09000		8.37109	0.00000	7,944.09000	7.94409	8,371.090	13.59	0.80	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,341.3200		11.34132	0.00000	10,862.05000	10.86205	11,341.320	14.49	0.88	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,648.0600		11.64806	0.00000	11,164.75000	11.16475	11,648.060	14.58	0.88	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.60560		82.22412	0.00000	11.69966	81.66486		13.10	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.73046		83.81255	0.00000	11.82597	83.25495		12.65	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		11.36047		82.21325	0.00000	11.43122	81.75753		12.48	0.00	0.00	0	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	576.32000		0.57632	0.00000	693.47000	0.69347	576.320	13.37	(0.20)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	353.74000		0.35374	0.00000	434.35000	0.43435	353.740	13.81	(0.13)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	214.88000		0.21488	0.00000	269.01000	0.26901	214.880	14.26	(0.09)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.44799		79.54385	0.00000	11.52030	79.08462		13.03	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,918.21000		4.91821	0.00000	4,617.36000	4.61736	4,918.210	13.85	0.70	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,145.74000		7.14574	0.00000	6,788.87000	6.78887	7,145.740	14.69	0.81	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	195.25000		0.19525	0.00000	223.51000	0.22351	195.250	16.31	(0.05)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.55480		81.12586	0.00000	11.62585	80.68166		12.84	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,711.27000		1.71127	0.00000	1,601.19000	1.60119	1,711.270	12.16	0.33	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,245.34000		3.24534	0.00000	3,484.17000	3.48417	3,245.340	13.04	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,731.36000		1.73136	0.00000	1,884.12000	1.88412	1,731.360	14.12	(0.27)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.67026		78.33539	0.00000	11.74159	77.89714		14.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.78724		79.84843	0.00000	11.85920	79.41368		13.65	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		11.26914		81.11949	0.00000	11.34502	80.61084		13.05	0.00	6,246,200.73	77	251,189.00
R2048	On 06/02/2025	Bond Future	0.00		11.35476		82.81348	0.00000	11.43240	82.30023		12.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.44950		80.01532	0.00000	11.52616	79.51581		13.44	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.55103		81.58944	0.00000	11.62817	81.09470		13.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.66360		78.72412	0.00000	11.74167	78.23176		13.98	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		11.28901		104.18905	0.00000	11.36500	103.53288		13.16	0.00	0.00	0	3,638.00

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
R2053	On 06/02/2025	Bond Future	0.00	11.37315	106.36403	0.00000	11.45096	105.70157		13.02	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.47166	102.61387	0.00000	11.54856	101.96958		13.56	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.57574	104.63051	0.00000	11.65322	103.99216		13.18	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.68900	100.78907	0.00000	11.76749	100.15400		13.74	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	10.75933	71.52716	0.00000	10.84530	71.08749		11.21	0.00	17,023,464.08	238	17,072.00
R209	On 06/02/2025	Bond Future	0.00	10.83918	73.02041	0.00000	10.92725	72.57674		11.07	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.93601	71.32001	0.00000	11.02299	70.88907		11.37	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.03994	72.72280	0.00000	11.12753	72.29634		11.80	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.15509	70.97771	0.00000	11.24377	70.55393		11.87	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	242.55104	242.55104	0.00000	242.52448	242.52448		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.67413	247.67413	0.00000	247.66484	247.66484		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.26659	249.26659	0.00000	249.33141	249.33141		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.23394	254.23394	0.00000	254.34598	254.34598		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.75946	255.75946	0.00000	255.91360	255.91360		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	9.56117	89.47974	0.00000	9.66240	89.04564		7.35	0.00	0.00	0	77,004.00
R213	On 06/02/2025	Bond Future	0.00	9.62273	91.34833	0.00000	9.72777	90.91178		6.99	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.70330	89.61035	0.00000	9.80733	89.19188		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.79558	91.37451	0.00000	9.90125	90.96419		7.06	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.91079	89.58968	0.00000	10.01901	89.18507		6.89	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	11.12182	66.85386	0.00000	11.20784	66.38707		12.78	0.00	668,538.60	10	21,063.00
R214	On 06/02/2025	Bond Future	0.00	11.20453	68.24996	0.00000	11.29255	67.77833		12.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,106.17000	4.10617	0.00000	3,792.61000	3.79261	4,106.170	13.45	0.70	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,999.59000	5.99959	0.00000	5,628.38000	5.62838	5,999.590	14.26	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	123.78000	0.12378	0.00000	145.82000	0.14582	123.780	15.83	(0.04)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.29677	66.30556	0.00000	11.38397	65.84441		13.10	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.39574	67.61031	0.00000	11.48362	67.15218		13.65	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.50612	65.61791	0.00000	11.59515	65.16079		13.87	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 :											274,746,240.95	7,277	1,568,165.00	
Grand Total:											274,746,240.95	7,277	1,568,165.00	