

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2024

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	1,045.34100	1,045.34100	0.00000	1,047.52800	1,047.52800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,067.19400	1,067.19400	0.00000	1,069.42200	1,069.42200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,088.51200	1,088.51200	0.00000	1,090.77800	1,090.77800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,110.00600	1,110.00600	0.00000	1,112.31200	1,112.31200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,131.60700	1,131.60700	0.00000	1,133.95300	1,133.95300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,244.38600	1,244.38600	0.00000	1,247.82300	1,247.82300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,270.40000	1,270.40000	0.00000	1,273.90300	1,273.90300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,295.77800	1,295.77800	0.00000	1,299.34300	1,299.34300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,321.36500	1,321.36500	0.00000	1,324.99400	1,324.99400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,347.07800	1,347.07800	0.00000	1,350.77200	1,350.77200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,075.92700	1,075.92700	0.00000	1,077.56100	1,077.56100	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,098.41900	1,098.41900	0.00000	1,100.08200	1,100.08200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,120.36200	1,120.36200	0.00000	1,122.05000	1,122.05000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,142.48500	1,142.48500	0.00000	1,144.20200	1,144.20200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,164.71700	1,164.71700	0.00000	1,166.46300	1,166.46300	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	11.35346	80.02562	0.00000	11.33115	80.13052	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.47499	81.71762	0.00000	11.45192	81.82364	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.61542	79.56685	0.00000	11.59168	79.67334	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.76744	81.15175	0.00000	11.74288	81.25916	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.94056	78.94479	0.00000	11.91510	79.05314	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	11.70195	76.80790	0.00000	11.70510	76.78908	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.80186	78.43106	0.00000	11.80531	78.41075	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.92003	75.74661	0.00000	11.92389	75.72428	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.04320	77.25295	0.00000	12.04741	77.22901	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.17844	74.50026	0.00000	12.18301	74.47475	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	1,059.48700	1,059.48700	0.00000	1,061.17200	1,061.17200	0.00	0.00	0.00	0	688.00
GOVI	On 06/02/2025		GOVI	0.00	1,081.63500	1,081.63500	0.00000	1,083.35000	1,083.35000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,103.24300	1,103.24300	0.00000	1,104.98500	1,104.98500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,125.02800	1,125.02800	0.00000	1,126.79900	1,126.79900	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,146.92000	1,146.92000	0.00000	1,148.72100	1,148.72100	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	185.48157	185.48157	0.00000	185.58780	185.58780	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	134.42265	134.42265	0.00000	134.44973	134.44973	0.00	0.00	168,028,312.50	1,250	10,202.00
I2029	On 06/02/2025		Bond Future	0.00	137.26495	137.26495	0.00000	137.29082	137.29082	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.60987	138.60987	0.00000	138.63353	138.63353	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.37603	141.37603	0.00000	141.39810	141.39810	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00		142.70038	142.70038	0.00000	142.72102	142.72102		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		127.45290	127.45290	0.00000	127.32789	127.32789		0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		130.14802	130.14802	0.00000	130.01870	130.01870		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		131.24958	131.24958	0.00000	131.11512	131.11512		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		133.86913	133.86913	0.00000	133.73004	133.73004		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		134.94354	134.94354	0.00000	134.80000	134.80000		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		139.95833	139.95833	0.00000	139.59646	139.59646		0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		140.80476	140.80476	0.00000	140.43340	140.43340		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		143.64810	143.64810	0.00000	143.26644	143.26644		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		144.35840	144.35840	0.00000	143.96694	143.96694		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		147.19356	147.19356	0.00000	146.79271	146.79271		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		119.78224	119.78224	0.00000	120.16690	120.16690		0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00		122.31478	122.31478	0.00000	122.70606	122.70606		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		122.54135	122.54135	0.00000	122.93780	122.93780		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.98564	124.98564	0.00000	125.38822	125.38822		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		125.15511	125.15511	0.00000	125.56390	125.56390		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		122.69807	122.69807	0.00000	121.47812	121.47812		0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00		122.93820	122.93820	0.00000	121.69071	121.69071		0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		125.42056	125.42056	0.00000	124.14546	124.14546		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		125.51995	125.51995	0.00000	124.21746	124.21746		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		127.98491	127.98491	0.00000	126.65501	126.65501		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		371.86400	371.86400	0.00000	370.87400	370.87400		0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00		379.72700	379.72700	0.00000	378.71500	378.71500		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		387.40000	387.40000	0.00000	386.36500	386.36500		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		395.13600	395.13600	0.00000	394.07900	394.07900		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		402.91000	402.91000	0.00000	401.83000	401.83000		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	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	8.08966	108.69760	8.06571	108.74456		1.76	0.00	19,456,870.40	179	142,593.00	
R186	On 06/02/2025		Bond Future	0.00	8.03393	105.65623	8.00725	105.70275		1.80	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.03023	107.76305	8.00038	107.80840		1.58	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.04126	104.57509	8.00673	104.61974		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,725.70000	1.72570	0.00000	1,762.08000	1.76208	1,725.700	1.84	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	51.65000	0.05165	0.00000	49.22000	0.04922	51.650	1.84	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.08320	106.60060	8.04173	106.64468		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	270.90187	270.90187	270.94545	270.94545		0.00	0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	271.42292	271.42292	271.46388	271.46388		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.90449	276.90449	276.94098	276.94098		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	277.11615	277.11615	277.14902	277.14902		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.55900	282.55900	282.58881	282.58881		0.00	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	9.14544	97.56906	9.11503	97.68960		6.08	0.00	12,293,701.56	126	178,537.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,198.83000	4.19883	0.00000	4,313.62000	4.31362	4,198.830	6.76	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,981.64000	5.98164	0.00000	6,100.69000	6.10069	5,981.640	7.18	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.42000	0.00042	0.00000	0.40000	0.00040	0.420	7.63	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.18370	95.59842	9.15172	95.72026		5.93	0.00	0.00	0	0.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	708.79000	0.70879	0.00000	751.00000	0.75100	708.790	5.77	0.31	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,492.57000	1.49257	0.00000	1,559.67000	1.55967	1,492.570	5.90	0.51	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	784.74000	0.78474	0.00000	752.38000	0.75238	784.740	6.18	(0.31)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.25944	97.50416	9.22590	97.62653		5.70	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	919.66000	0.91966	0.00000	963.20000	0.96320	919.660	5.47	0.32	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,696.07000	1.69607	0.00000	1,759.61000	1.75961	1,696.070	5.67	0.48	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	930.40000	0.93040	0.00000	898.87000	0.89887	930.400	6.16	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,420.01000	4.42001	0.00000	4,518.53000	4.51853	4,420.010	6.38	0.78	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,515.90000	5.51590	0.00000	5,621.39000	5.62139	5,515.900	6.64	0.84	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	114.78000	0.11478	0.00000	110.18000	0.11018	114.780	7.03	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	59.40000	0.05940	0.00000	56.88000	0.05688	59.400	7.03	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.35014	95.41542	9.31470	95.53876		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	4,692.07000	4.69207	0.00000	4,788.59000	4.78859	4,692.070	6.31	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	191.89000	0.19189	0.00000	185.07000	0.18507	191.890	6.98	(0.07)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.45034	97.26349	0.00000	9.41280	97.38793		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		9.91573	92.38060	0.00000	9.87625	92.57288		8.03	0.00	0.00	0	101,428.00
R2032	On 07/11/2024	Bond Future	9.75	Call	945.27000	0.94527	0.00000	1,035.25000	1.03525	945.270	8.03	0.41	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,300.95000	1.30095	0.00000	1,408.33000	1.40833	1,300.950	8.23	0.50	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	380.45000	0.38045	0.00000	353.24000	0.35324	380.450	9.19	(0.18)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,713.77000	5.71377	0.00000	5,896.30000	5.89630	5,713.770	9.87	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,832.56000	7.83256	0.00000	8,021.60000	8.02160	7,832.560	10.53	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,959.73000	7.95973	0.00000	8,148.98000	8.14898	7,959.730	10.57	0.97	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.50000	0.00050	0.00000	0.47000	0.00047	0.500	10.71	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.09000	0.00009	0.00000	0.08000	0.00008	0.090	10.71	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.98561	94.31127	0.00000	9.94448	94.50631		7.77	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	831.78000	0.83178	0.00000	894.98000	0.89498	831.780	7.44	0.29	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,785.37000	1.78537	0.00000	1,887.44000	1.88744	1,785.370	7.72	0.48	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	918.58000	0.91858	0.00000	871.03000	0.87103	918.580	8.31	(0.28)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.07880	92.02849	0.00000	10.03602	92.22553		7.86	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,106.35000	1.10635	0.00000	1,172.60000	1.17260	1,106.350	7.51	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,045.91000	2.04591	0.00000	2,143.39000	2.14339	2,045.910	7.81	0.46	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,075.35000	1.07535	0.00000	1,029.56000	1.02956	1,075.350	8.68	(0.26)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.18276	93.84085	0.00000	10.13810	94.04037		8.01	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.30343	91.49753	0.00000	10.25668	91.69970		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		10.59981	91.10706	0.00000	10.57653	91.24045		9.88	0.00	1,822,141.20	20	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	601.91000	0.60191	0.00000	579.47000	0.57947	601.910	10.36	(0.24)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,605.55000	8.60555	0.00000	8,737.39000	8.73739	8,605.550	11.86	0.97	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	2.70000	0.00270	0.00000	2.66000	0.00266	2.700	12.59	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.68717	93.01164	0.00000	10.66313	93.14663		9.71	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,456.39000	1.45639	0.00000	1,514.82000	1.51482	1,456.390	9.25	0.38	8,069,290.33	2,000	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,479.84000	2.47984	0.00000	2,420.11000	2.42011	2,479.840	9.59	(0.50)	(5,346,811.62)	1,000	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	1,188.95000	1.18895	0.00000	1,157.49000	1.15749	1,188.950	10.37	(0.29)	(6,099,973.84)	2,000	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.78820	90.35624	0.00000	10.76348	90.49218		9.97	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,005.57000	2.00557	0.00000	2,067.17000	2.06717	2,005.570	9.47	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,541.77000	2.54177	0.00000	2,488.73000	2.48873	2,541.770	9.92	(0.44)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,198.84000	5.19884	0.00000	5,299.08000	5.29908	5,198.840	10.47	0.69	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,294.89000	1.29489	0.00000	1,265.65000	1.26565	1,294.890	10.73	(0.26)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	517.62000	0.51762	0.00000	505.61000	0.50561	517.620	11.83	(0.11)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	252.09000	0.25209	0.00000	246.03000	0.24603	252.090	12.16	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.89907	92.13646	0.00000	10.87354	92.27374		10.28	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.02655	89.41459	0.00000	11.00013	89.55333		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		10.98569	85.87351	0.00000	10.97804	85.91827		10.83	0.00	29,025,246.38	338	193,564.00
R2037	On 06/02/2025	Bond Future	0.00		11.07364	83.40777	0.00000	11.06590	83.45229		11.22	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.18447	85.06970	0.00000	11.17671	85.11351		11.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,175.10000	8.17510	0.00000	8,215.53000	8.21553	8,175.100	12.62	0.82	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,303.72000	11.30372	0.00000	11,346.41000	11.34641	11,303.720	13.47	0.90	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	11,506.4000		11.50640	0.00000	11,549.19000	11.54919	11,506.400	13.47	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.30572		82.48457	0.00000	11.29788	82.52794		12.05	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,944.11000		1.94411	0.00000	1,963.78000	1.96378	1,944.110	11.34	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,126.04000		2.12604	0.00000	2,146.78000	2.14678	2,126.040	11.39	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,502.14000		3.50214	0.00000	3,488.14000	3.48814	3,502.140	11.97	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,079.29000		2.07929	0.00000	2,071.46000	2.07146	2,079.290	12.76	(0.30)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.43009		84.08046	0.00000	11.42214	84.12357		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		11.22740		86.43783	0.00000	11.23012	86.42061		11.65	0.00	22,041,646.65	255	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,597.35000		5.59735	0.00000	5,589.92000	5.58992	5,597.350	13.06	0.87	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	117.30000		0.11730	0.00000	122.17000	0.12217	117.300	13.86	(0.05)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	35.50000		0.03550	0.00000	37.51000	0.03751	35.500	14.73	(0.02)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.31697		83.73319	0.00000	11.31997	83.71449		12.13	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,693.97000		1.69397	0.00000	1,694.20000	1.69420	1,693.970	11.44	0.39	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,715.39000		1.71539	0.00000	1,729.88000	1.72988	1,715.390	12.43	(0.35)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	959.15000		0.95915	0.00000	969.94000	0.96994	959.150	13.20	(0.22)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.42746		85.40144	0.00000	11.43085	85.38067		11.94	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,617.01000		8.61701	0.00000	8,605.43000	8.60543	8,617.010	13.59	0.81	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,620.2200		11.62022	0.00000	11,605.76000	11.60576	11,620.220	14.49	0.89	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,929.6300		11.92963	0.00000	11,914.92000	11.91492	11,929.630	14.58	0.89	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.54758		82.57198	0.00000	11.55131	82.54955		13.10	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.66991		84.16903	0.00000	11.67398	84.14500		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		11.29959		82.60879	0.00000	11.30219	82.59184		12.48	0.00	80,378,352.67	973	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	458.07000		0.45807	0.00000	469.71000	0.46971	458.070	13.37	(0.17)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	271.30000		0.27130	0.00000	279.81000	0.27981	271.300	13.81	(0.11)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	158.93000		0.15893	0.00000	164.92000	0.16492	158.930	14.26	(0.07)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.38468		79.94949	0.00000	11.38754	79.93110		13.03	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,166.09000		5.16609	0.00000	5,160.60000	5.16060	5,166.090	13.85	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,446.12000		7.44612	0.00000	7,437.12000	7.43712	7,446.120	14.69	0.83	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	162.92000		0.16292	0.00000	166.24000	0.16624	162.920	16.31	(0.04)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.48878		81.54226	0.00000	11.49199	81.52193		12.84	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,822.85000		1.82285	0.00000	1,821.81000	1.82181	1,822.850	12.16	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,026.93000		3.02693	0.00000	3,042.61000	3.04261	3,026.930	13.04	(0.43)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,589.44000		1.58944	0.00000	1,600.84000	1.60084	1,589.440	14.12	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.60144		78.76200	0.00000	11.60497	78.74002		14.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.71560		80.28518	0.00000	11.71943	80.26173		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		11.20859		81.52941	0.00000	11.21620	81.47769		13.05	0.00	423,871,402.59	5,199	251,164.00
R2048	On 06/02/2025	Bond Future	0.00		11.29182		83.23378	0.00000	11.29985	83.17994		12.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.38398		80.44660	0.00000	11.39253	80.39009		13.44	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.48285		82.03124	0.00000	11.49189	81.97242		13.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.59265		79.17627	0.00000	11.60218	79.11528		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		11.22813		104.72023	0.00000	11.24613	104.56267		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	11.30986	106.90862	0.00000	11.32865	106.74639		13.02	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.40564	103.17294	0.00000	11.42537	103.00528		13.56	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.50696	105.20335	0.00000	11.52761	105.03075		13.18	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.61732	101.37547	0.00000	11.63892	101.19811		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	10.74498	71.60091	0.00000	10.72169	71.72082		11.21	0.00	2,506,031.85	35	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.82399	73.09731	0.00000	10.80004	73.21879		11.07	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.91976	71.40091	0.00000	10.89522	71.52331		11.37	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.02271	72.80709	0.00000	10.99746	72.93087		11.80	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.13686	71.06525	0.00000	11.11084	71.19045		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	242.79984	242.79984	0.00000	242.85024	242.85024		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.93358	247.93358	0.00000	247.98185	247.98185		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.54012	249.54012	0.00000	249.58428	249.58428		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.51905	254.51905	0.00000	254.56047	254.56047		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.05567	256.05567	0.00000	256.09457	256.09457		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	9.60017	89.31218	0.00000	9.56023	89.48378		7.35	0.00	3,572,487.20	40	76,784.00
R213	On 06/02/2025	Bond Future	0.00	9.66334	91.17924	0.00000	9.62155	91.35325		6.99	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.74538	89.44078	0.00000	9.70177	89.61652		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.83948	91.20376	0.00000	9.79374	91.38168		7.06	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.95674	89.41760	0.00000	9.90863	89.59777		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	11.06660	67.15617	0.00000	11.06899	67.14304		12.78	0.00	19,475,289.30	290	20,794.00
R214	On 06/02/2025	Bond Future	0.00	11.14717	68.56008	0.00000	11.14980	68.54581		12.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,292.73000	4.29273	0.00000	4,288.96000	4.28896	4,292.730	13.45	0.72	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,227.61000	6.22761	0.00000	6,220.95000	6.22095	6,227.610	14.26	0.83	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	103.14000	0.10314	0.00000	105.36000	0.10536	103.140	15.83	(0.03)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.23709	66.62401	0.00000	11.24005	66.60816		13.10	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.33369	67.93672	0.00000	11.33694	67.91956		13.65	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.44162	65.95212	0.00000	11.44516	65.93371		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 :											779,093,987.17		13,705	1,573,578.00
Grand Total:											779,093,987.17		13,705	1,573,578.00