

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2024

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	1,046.78000	1,046.78000	0.00000	1,045.34100	1,045.34100		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,068.66700	1,068.66700	0.00000	1,067.19400	1,067.19400		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.02200	1,090.02200	0.00000	1,088.51200	1,088.51200		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,111.55100	1,111.55100	0.00000	1,110.00600	1,110.00600		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,133.18600	1,133.18600	0.00000	1,131.60700	1,131.60700		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,248.43400	1,248.43400	0.00000	1,244.38600	1,244.38600		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,274.53700	1,274.53700	0.00000	1,270.40000	1,270.40000		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,300.00600	1,300.00600	0.00000	1,295.77800	1,295.77800		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,325.68200	1,325.68200	0.00000	1,321.36500	1,321.36500		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,351.48500	1,351.48500	0.00000	1,347.07800	1,347.07800		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,079.53900	1,079.53900	0.00000	1,075.92700	1,075.92700		0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,102.11100	1,102.11100	0.00000	1,098.41900	1,098.41900		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,124.13400	1,124.13400	0.00000	1,120.36200	1,120.36200		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.33700	1,146.33700	0.00000	1,142.48500	1,142.48500		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.64900	1,168.64900	0.00000	1,164.71700	1,164.71700		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.23866	80.56736	0.00000	11.35346	80.02562		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.35498	82.27119	0.00000	11.47499	81.71762		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.48987	80.13219	0.00000	11.61542	79.56685		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.63600	81.72879	0.00000	11.76744	81.15175		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.80276	79.53360	0.00000	11.94056	78.94479		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	11.57759	77.55670	0.00000	11.70195	76.80790		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.67297	79.19601	0.00000	11.80186	78.43106		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.78618	76.52758	0.00000	11.92003	75.74661		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.90428	78.04989	0.00000	12.04320	77.25295		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.03404	75.31326	0.00000	12.17844	74.50026		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,062.92000	1,062.92000	0.00000	1,059.48700	1,059.48700		0.00	63,775,200.00	6	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,085.14500	1,085.14500	0.00000	1,081.63500	1,081.63500		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,106.82900	1,106.82900	0.00000	1,103.24300	1,103.24300		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.69000	1,128.69000	0.00000	1,125.02800	1,125.02800		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,150.65800	1,150.65800	0.00000	1,146.92000	1,146.92000		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.46964	185.46964	0.00000	185.48157	185.48157		0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.44014	134.44014	0.00000	134.42265	134.42265		0.00	0.00	0	10,202.00
I2029	On 06/02/2025		Bond Future	0.00	137.28342	137.28342	0.00000	137.26495	137.26495		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.62944	138.62944	0.00000	138.60987	138.60987		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.39666	141.39666	0.00000	141.37603	141.37603		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	142.72171	142.72171	0.00000	142.70038	142.70038		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	127.58946	127.58946	0.00000	127.45290	127.45290		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.28800	130.28800	0.00000	130.14802	130.14802		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.39311	131.39311	0.00000	131.24958	131.24958		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.01618	134.01618	0.00000	133.86913	133.86913		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.09374	135.09374	0.00000	134.94354	134.94354		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	140.25636	140.25636	0.00000	139.95833	139.95833		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	141.10971	141.10971	0.00000	140.80476	140.80476		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.96005	143.96005	0.00000	143.64810	143.64810		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.67676	144.67676	0.00000	144.35840	144.35840		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.51900	147.51900	0.00000	147.19356	147.19356		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.69007	120.69007	0.00000	119.78224	119.78224		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	123.24236	123.24236	0.00000	122.31478	122.31478		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.48818	123.48818	0.00000	122.54135	122.54135		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.95201	125.95201	0.00000	124.98564	124.98564		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.14040	126.14040	0.00000	125.15511	125.15511		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	122.48159	122.48159	0.00000	122.69807	122.69807		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	122.71754	122.71754	0.00000	122.93820	122.93820		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.19632	125.19632	0.00000	125.42056	125.42056		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.29140	125.29140	0.00000	125.51995	125.51995		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	127.75244	127.75244	0.00000	127.98491	127.98491		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	372.12400	372.12400	0.00000	371.86400	371.86400		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	379.99500	379.99500	0.00000	379.72700	379.72700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	387.67600	387.67600	0.00000	387.40000	387.40000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	395.42000	395.42000	0.00000	395.13600	395.13600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.20000	403.20000	0.00000	402.91000	402.91000		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	8.07925	108.71801	8.08966	108.69760		1.76	0.00	11,197,955.03	103	142,529.00	
R186	On 06/02/2025		Bond Future	0.00	8.02171	105.67754	8.03393	105.65623		1.80	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.01546	107.78548	8.03023	107.76305		1.58	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.02316	104.59849	8.04126	104.57509		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,743.57000	1.74357	0.00000	1,725.70000	1.72570	1,743.570	1.84	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	49.86000	0.04986	0.00000	51.65000	0.05165	49.860	1.84	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.06029	106.62495	8.08320	106.60060		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	270.88253	270.88253	270.90187	270.90187		0.00	0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	271.40418	271.40418	271.42292	271.42292		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.88713	276.88713	276.90449	276.90449		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	277.09901	277.09901	277.11615	277.11615		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.54276	282.54276	282.55900	282.55900		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	9.12944	97.63246	9.14544	97.56906		6.08	0.00	100,756,698.72	1,032	179,526.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,254.98000	4.25498	0.00000	4,198.83000	4.19883	4,254.980	6.76	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,042.55000	6.04255	0.00000	5,981.64000	5.98164	6,042.550	7.18	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.35000	0.00035	0.00000	0.42000	0.00042	0.350	7.63	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.16658	95.66362	9.18370	95.59842		5.93	0.00	0.00	0	0.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	725.00000	0.72500	0.00000	708.79000	0.70879	725.000	5.77	0.31	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,521.17000	1.52117	0.00000	1,492.57000	1.49257	1,521.170	5.90	0.51	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	760.79000	0.76079	0.00000	784.74000	0.78474	760.790	6.18	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.24104	97.57127	9.25944	97.50416		5.70	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	938.45000	0.93845	0.00000	919.66000	0.91966	938.450	5.47	0.33	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,725.14000	1.72514	0.00000	1,696.07000	1.69607	1,725.140	5.67	0.49	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	907.80000	0.90780	0.00000	930.40000	0.93040	907.800	6.16	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,469.26000	4.46926	0.00000	4,420.01000	4.42001	4,469.260	6.38	0.78	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,569.69000	5.56969	0.00000	5,515.90000	5.51590	5,569.690	6.64	0.84	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	110.54000	0.11054	0.00000	114.78000	0.11478	110.540	7.03	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	56.95000	0.05695	0.00000	59.40000	0.05940	56.950	7.03	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.33033	95.48434	9.35014	95.41542		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	4,741.81	0.0000	4.74181	0.00000	4,692.07	4.69207	4,741.810	6.31	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	186.20	0.0000	0.18620	0.00000	191.89	0.19189	186.200	6.98	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.42901	97.33417	0.00000	9.45034	97.26349		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		9.88915	92.51000	0.00000	9.91573	92.38060		8.03	0.00	18,779,530.00	203	101,628.00	
R2032	On 07/11/2024	Bond Future	9.75	Call	990.17	0.0000	0.99017	0.00000	945.27	0.94527	990.170	8.03	0.42	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,356.94	0.0000	1.35694	0.00000	1,300.95	1.30095	1,356.940	8.23	0.51	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	350.58	0.0000	0.35058	0.00000	380.45	0.38045	350.580	9.19	(0.17)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,830.25	0.0000	5.83025	0.00000	5,713.77	5.71377	5,830.250	9.87	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,956.74	0.0000	7.95674	0.00000	7,832.56	7.83256	7,956.740	10.53	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,084.20	0.0000	8.08420	0.00000	7,959.73	7.95973	8,084.200	10.57	0.98	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.41	0.00041	0.00041	0.00000	0.50	0.00050	0.410	10.71	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.07	0.00007	0.00007	0.00000	0.09	0.00009	0.070	10.71	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.95765	94.44380	0.00000	9.98561	94.31127		7.77	0.00	0.00	0	0.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	865.94	0.0000	0.86594	0.00000	831.78	0.83178	865.940	7.44	0.30	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,844.34	0.0000	1.84434	0.00000	1,785.37	1.78537	1,844.340	7.72	0.50	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	877.09	0.0000	0.87709	0.00000	918.58	0.91858	877.090	8.31	(0.27)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.04930	92.16430	0.00000	10.07880	92.02849		7.86	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,144.88	0.0000	1.14488	0.00000	1,106.35	1.10635	1,144.880	7.51	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,104.86	0.0000	2.10486	0.00000	2,045.91	2.04591	2,104.860	7.81	0.47	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,036.51	0.0000	1.03651	0.00000	1,075.35	1.07535	1,036.510	8.68	(0.25)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.15165	93.97978	0.00000	10.18276	93.84085		8.01	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.27055	91.63966	0.00000	10.30343	91.49753		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		10.55771	91.34849	0.00000	10.59981	91.10706		9.88	0.00	1,644,272.82	18	142,413.00	
R2035	On 07/11/2024	Bond Future	11.10	Put	537.36	0.0000	0.53736	0.00000	601.91	0.60191	537.360	10.36	(0.22)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,838.65	0.0000	8.83865	0.00000	8,605.55	8.60555	8,838.650	11.86	0.98	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	2.12	0.00212	0.00212	0.00000	2.70	0.00270	2.120	12.59	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.64325	93.25847	0.00000	10.68717	93.01164		9.71	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,544.92	0.0000	1.54492	0.00000	1,456.39	1.45639	1,544.920	9.25	0.39	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,350.81	0.0000	2.35081	0.00000	2,479.84	2.47984	2,350.810	9.59	(0.48)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	1,113.35	0.0000	1.11335	0.00000	1,188.95	1.18895	1,113.350	10.37	(0.27)	0.00	0	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.74235	90.60860	0.00000	10.78820	90.35624		9.97	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,104.99	0.0000	2.10499	0.00000	2,005.57	2.00557	2,104.990	9.47	0.42	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,427.53	0.0000	2.42753	0.00000	2,541.77	2.54177	2,427.530	9.92	(0.42)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,370.14	0.0000	5.37014	0.00000	5,198.84	5.19884	5,370.140	10.47	0.71	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,226.73	0.0000	1.22673	0.00000	1,294.89	1.29489	1,226.730	10.73	(0.24)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	486.13	0.0000	0.48613	0.00000	517.62	0.51762	486.130	11.83	(0.11)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	234.94	0.0000	0.23494	0.00000	252.09	0.25209	234.940	12.16	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.85117	92.39426	0.00000	10.89907	92.13646		10.28	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.97647	89.67783	0.00000	11.02655	89.41459		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		10.93854	86.14990	0.00000	10.98569	85.87351		10.83	0.00	138,701,339.00	1,610	195,170.00	
R2037	On 06/02/2025	Bond Future	0.00		11.02462	83.69030	0.00000	11.07364	83.40777		11.22	0.00	0.00	0	0.00	
R2037	On 08/05/2025	Bond Future	0.00		11.13342	85.35850	0.00000	11.18447	85.06970		11.04	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,407.17	0.0000	8.40717	0.00000	8,175.10	8.17510	8,407.170	12.62	0.82	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,560.51	0.0000	11.56051	0.00000	11,303.72	11.30372	11,560.510	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	11,764.6800		11.76468	0.00000	11,506.40000	11.50640	11,764.680	13.47	0.91	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.25253		82.77943	0.00000	11.30572	82.48457		12.05	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,041.48000		2.04148	0.00000	1,944.11000	1.94411	2,041.480	11.34	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,229.67000		2.22967	0.00000	2,126.04000	2.12604	2,229.670	11.39	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,365.51000		3.36551	0.00000	3,502.14000	3.50214	3,365.510	11.97	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,987.18000		1.98718	0.00000	2,079.29000	2.07929	1,987.180	12.76	(0.29)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.37470		84.38150	0.00000	11.43009	84.08046		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		11.17001		86.80231	0.00000	11.22740	86.43783		11.65	0.00	0.00	0	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,909.71000		5.90971	0.00000	5,597.35000	5.59735	5,909.710	13.06	0.88	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	96.26000		0.09626	0.00000	117.30000	0.11730	96.260	13.86	(0.04)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	28.28000		0.02828	0.00000	35.50000	0.03550	28.280	14.73	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.25741		84.10572	0.00000	11.31697	83.73319		12.13	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,836.57000		1.83657	0.00000	1,693.97000	1.69397	1,836.570	11.44	0.41	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,580.60000		1.58060	0.00000	1,715.39000	1.71539	1,580.600	12.43	(0.33)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	874.21000		0.87421	0.00000	959.15000	0.95915	874.210	13.20	(0.20)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.36558		85.78195	0.00000	11.42746	85.40144		11.94	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,921.77000		8.92177	0.00000	8,617.01000	8.61701	8,921.770	13.59	0.82	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,954.9100		11.95491	0.00000	11,620.22000	11.62022	11,954.910	14.49	0.89	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,266.6400		12.26664	0.00000	11,929.63000	11.92963	12,266.640	14.58	0.90	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.48323		82.96038	0.00000	11.54758	82.57198		13.10	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.60305		84.56539	0.00000	11.66991	84.16903		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		11.23718		83.01758	0.00000	11.29959	82.60879		12.48	0.00	0.00	0	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	384.35000		0.38435	0.00000	458.07000	0.45807	384.350	13.37	(0.15)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	223.75000		0.22375	0.00000	271.30000	0.27130	223.750	13.81	(0.09)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	128.97000		0.12897	0.00000	158.93000	0.15893	128.970	14.26	(0.06)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.32003		80.36718	0.00000	11.38468	79.94949		13.03	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,462.12000		5.46212	0.00000	5,166.09000	5.16609	5,462.120	13.85	0.74	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,788.29000		7.78829	0.00000	7,446.12000	7.44612	7,788.290	14.69	0.84	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	143.16000		0.14316	0.00000	162.92000	0.16292	143.160	16.31	(0.04)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.42173		81.96879	0.00000	11.48878	81.54226		12.84	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,968.97000		1.96897	0.00000	1,822.85000	1.82285	1,968.970	12.16	0.37	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,839.46000		2.83946	0.00000	3,026.93000	3.02693	2,839.460	13.04	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,476.13000		1.47613	0.00000	1,589.44000	1.58944	1,476.130	14.12	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.53182		79.19740	0.00000	11.60144	78.76200		14.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.64339		80.72942	0.00000	11.71560	80.28518		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		11.14621		81.95551	0.00000	11.20859	81.52941		13.05	0.00	327,822.04	4	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.22723		83.66908	0.00000	11.29182	83.23378		12.91	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	559.47000		0.55947	0.00000	494.59000	0.49459	559.470	11.64	0.17	1,246,064.48	660	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,011.44000		2.01144	0.00000	1,839.92000	1.83992	2,011.440	12.17	0.43	3,151,112.50	660	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,591.13000		1.59113	0.00000	1,742.58000	1.74258	1,591.130	13.23	(0.32)	(2,358,701.48)	660	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.31708		80.89115	0.00000	11.38398	80.44660		13.44	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.41351		82.48496	0.00000	11.48285	82.03124		13.52	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
R2048	On 06/11/2025	Bond Future	0.00	11.52073	79.63923	0.00000	11.59265	79.17627		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	11.16570	105.27007	0.00000	11.22813	104.72023		13.16	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.24520	107.47040	0.00000	11.30986	106.90862		13.02	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.33856	103.74668	0.00000	11.40564	103.17294		13.56	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.43737	105.78894	0.00000	11.50696	105.20335		13.18	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.54506	101.97293	0.00000	11.61732	101.37547		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	10.70308	71.81684	0.00000	10.74498	71.60091		11.21	0.00	0.00	0	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.78051	73.31806	0.00000	10.82399	73.09731		11.07	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.87457	71.62654	0.00000	10.91976	71.40091		11.37	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.97574	73.03757	0.00000	11.02271	72.80709		11.80	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.08801	71.30054	0.00000	11.13686	71.06525		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	242.94205	242.94205	0.00000	242.79984	242.79984		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.07993	248.07993	0.00000	247.93358	247.93358		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.69068	249.69068	0.00000	249.54012	249.54012		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.67383	254.67383	0.00000	254.51905	254.51905		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.21382	256.21382	0.00000	256.05567	256.05567		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	9.57879	89.40399	0.00000	9.60017	89.31218		7.35	0.00	0.00	0	76,784.00
R213	On 06/02/2025	Bond Future	0.00	9.64073	91.27333	0.00000	9.66334	91.17924		6.99	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.72141	89.53732	0.00000	9.74538	89.44078		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.81403	91.30270	0.00000	9.83948	91.20376		7.06	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.92970	89.51881	0.00000	9.95674	89.41760		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	11.01454	67.44309	0.00000	11.06660	67.15617		12.78	0.00	0.00	0	20,794.00
R214	On 06/02/2025	Bond Future	0.00	11.09331	68.85327	0.00000	11.14717	68.56008		12.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,498.63000	4.49863	0.00000	4,292.73000	4.29273	4,498.630	13.45	0.73	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,466.92000	6.46692	0.00000	6,227.61000	6.22761	6,466.920	14.26	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	91.81000	0.09181	0.00000	103.14000	0.10314	91.810	15.83	(0.03)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.18135	66.92353	0.00000	11.23709	66.62401		13.10	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.27599	68.24244	0.00000	11.33369	67.93672		13.65	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.38185	66.26411	0.00000	11.44162	65.95212		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 :											337,221,293.12		4,956	1,578,282.00
Grand Total:											337,221,293.12		4,956	1,578,282.00