

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2024

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	1,043.26400	1,043.26400	0.00000	1,046.78000	1,046.78000		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,064.89400	1,064.89400	0.00000	1,068.66700	1,068.66700		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,086.15600	1,086.15600	0.00000	1,090.02200	1,090.02200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,107.31000	1,107.31000	0.00000	1,111.55100	1,111.55100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.62500	1,128.62500	0.00000	1,133.18600	1,133.18600		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,241.97400	1,241.97400	0.00000	1,248.43400	1,248.43400		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,267.72300	1,267.72300	0.00000	1,274.53700	1,274.53700		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,293.03600	1,293.03600	0.00000	1,300.00600	1,300.00600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,318.21900	1,318.21900	0.00000	1,325.68200	1,325.68200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,343.59300	1,343.59300	0.00000	1,351.48500	1,351.48500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,073.61700	1,073.61700	0.00000	1,079.53900	1,079.53900		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,095.87600	1,095.87600	0.00000	1,102.11100	1,102.11100		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,117.75700	1,117.75700	0.00000	1,124.13400	1,124.13400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,139.52700	1,139.52700	0.00000	1,146.33700	1,146.33700		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,161.46100	1,161.46100	0.00000	1,168.64900	1,168.64900		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	11.33769	80.09975	0.00000	11.23866	80.56736		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.46150	81.77959	0.00000	11.35498	82.27119		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.60140	79.62972	0.00000	11.48987	80.13219		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.75774	81.19415	0.00000	11.63600	81.72879		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.93431	78.97137	0.00000	11.80276	79.53360		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	11.67579	76.96446	0.00000	11.57759	77.55670		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.77699	78.57772	0.00000	11.67297	79.19601		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.89429	75.89581	0.00000	11.78618	76.52758		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.02016	77.38421	0.00000	11.90428	78.04989		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.15738	74.61797	0.00000	12.03404	75.31326		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	1,057.13900	1,057.13900	0.00000	1,062.92000	1,062.92000		0.00	0.00	0.00	0	685.00
GOVI	On 06/02/2025		GOVI	0.00	1,079.05600	1,079.05600	0.00000	1,085.14500	1,085.14500		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,100.60200	1,100.60200	0.00000	1,106.82900	1,106.82900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,122.03700	1,122.03700	0.00000	1,128.69000	1,128.69000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,143.63500	1,143.63500	0.00000	1,150.65800	1,150.65800		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	185.42034	185.42034	0.00000	185.46964	185.46964		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	134.32548	134.32548	0.00000	134.44014	134.44014		0.00	0.00	0.00	0	10,202.00
I2029	On 06/02/2025		Bond Future	0.00	137.14269	137.14269	0.00000	137.28342	137.28342		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.48375	138.48375	0.00000	138.62944	138.62944		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.20993	141.20993	0.00000	141.39666	141.39666		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	142.50073	142.50073	0.00000	142.72171	142.72171		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	127.66192	127.66192	0.00000	127.58946	127.58946		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.33949	130.33949	0.00000	130.28800	130.28800		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.44369	131.44369	0.00000	131.39311	131.39311		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.03158	134.03158	0.00000	134.01618	134.01618		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.08063	135.08063	0.00000	135.09374	135.09374		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	140.53797	140.53797	0.00000	140.25636	140.25636		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	141.37232	141.37232	0.00000	141.10971	141.10971		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.22605	144.22605	0.00000	143.96005	143.96005		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.90811	144.90811	0.00000	144.67676	144.67676		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.72362	147.72362	0.00000	147.51900	147.51900		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	121.03532	121.03532	0.00000	120.69007	120.69007		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	123.57377	123.57377	0.00000	123.24236	123.24236		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.82425	123.82425	0.00000	123.48818	123.48818		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.26057	126.26057	0.00000	125.95201	125.95201		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.42768	126.42768	0.00000	126.14040	126.14040		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	122.87355	122.87355	0.00000	122.48159	122.48159		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	123.09629	123.09629	0.00000	122.71754	122.71754		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.58096	125.58096	0.00000	125.19632	125.19632		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.64899	125.64899	0.00000	125.29140	125.29140		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.08981	128.08981	0.00000	127.75244	127.75244		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	372.65200	372.65200	0.00000	372.12400	372.12400		0.00	0.00	29,812,160.00	8	594.00
IGOV	On 06/02/2025	Index Future	0.00	380.46800	380.46800	0.00000	379.99500	379.99500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.15300	388.15300	0.00000	387.67600	387.67600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	395.79900	395.79900	0.00000	395.42000	395.42000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.50200	403.50200	0.00000	403.20000	403.20000		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	8.13062	108.61735	8.07925	108.71801		1.72	0.00	321,398,738.65	2,959	139,570.00	
R186	On 06/02/2025		Bond Future	0.00	8.09139	105.55615	8.02171	105.67754		1.79	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.09784	107.66044	8.01546	107.78548		1.59	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.14459	104.44166	8.02316	104.59849		1.41	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,628.60000	1.62860	0.00000	1,743.57000	1.74357	1,628.600	1.87	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	64.18000	0.06418	0.00000	49.86000	0.04986	64.180	1.87	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.23222	106.44245	8.06029	106.62495		1.11	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	270.83016	270.83016	270.88253	270.88253		0.00	0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	271.30360	271.30360	271.40418	271.40418		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.78080	276.78080	276.88713	276.88713		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.91405	276.91405	277.09901	277.09901		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.29453	282.29453	282.54276	282.54276		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	9.21044	97.31206	9.12944	97.63246		5.72	0.00	71,718,988.22	737	179,540.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,935.43000	3.93543	0.00000	4,254.98000	4.25498	3,935.430	6.43	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,720.72000	5.72072	0.00000	6,042.55000	6.04255	5,720.720	6.85	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.25000	0.00025	0.00000	0.35000	0.00035	0.250	7.30	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.25712	95.31942	9.16658	95.66362		5.75	0.00	0.00	0	0.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	581.29000	0.58129	0.00000	725.00000	0.72500	581.290	5.59	0.27	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,300.95000	1.30095	0.00000	1,521.17000	1.52117	1,300.950	5.72	0.48	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	822.03000	0.82203	0.00000	760.79000	0.76079	822.030	5.99	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.33776	97.21915	9.24104	97.57127		5.55	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	782.57000	0.78257	0.00000	938.45000	0.93845	782.570	5.32	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,506.37000	1.50637	0.00000	1,725.14000	1.72514	1,506.370	5.52	0.46	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	963.38000	0.96338	0.00000	907.80000	0.90780	963.380	6.00	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,154.81000	4.15481	0.00000	4,469.26000	4.46926	4,154.810	6.22	0.77	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,239.54000	5.23954	0.00000	5,569.69000	5.56969	5,239.540	6.48	0.83	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	112.50000	0.11250	0.00000	110.54000	0.11054	112.500	6.86	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	57.14000	0.05714	0.00000	56.95000	0.05695	57.140	6.86	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.44151	95.09834	9.33033	95.48434		5.59	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	4,473.74	0.0000	4.47374	0.00000	4,741.81	0.0000	4,473.740	6.39	0.74	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	200.05	0.0000	0.20005	0.00000	186.20	0.0000	200.050	6.89	(0.07)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.55425	96.92	0.0000	9.42901	97.33417			5.26	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		9.96332	92.14	0.0000	9.88915	92.51000			7.55	0.00	95,098,294.32	1,032	101,112.00
R2032	On 07/11/2024	Bond Future	9.75	Call	763.15	0.0000	0.76315	0.00000	990.17	0.0000	763.150	7.55	0.37	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,097.46	0.0000	1.09746	0.00000	1,356.94	0.0000	1,097.460	7.78	0.47	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	372.55	0.0000	0.37255	0.00000	350.58	0.0000	372.550	8.85	(0.19)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,475.85	0.0000	5.47585	0.00000	5,830.25	0.0000	5,475.850	9.59	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,598.07	0.0000	7.59807	0.00000	7,956.74	0.0000	7,598.070	10.29	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,725.41	0.0000	7.72541	0.00000	8,084.20	0.0000	7,725.410	10.34	0.98	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.38	0.0000	0.00038	0.00000	0.41	0.0000	0.380	10.49	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.06	0.0000	0.00006	0.00000	0.07	0.0000	0.060	10.49	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.03886	94.05	0.0000	9.95765	94.44380			7.34	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	685.01	0.0000	0.68501	0.00000	865.94	0.0000	685.010	7.12	0.26	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,594.70	0.0000	1.59470	0.00000	1,844.34	0.0000	1,594.700	7.48	0.46	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	937.07	0.0000	0.93707	0.00000	877.09	0.0000	937.070	8.11	(0.29)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.13483	91.77	0.0000	10.04930	92.16430			7.60	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	953.80	0.0000	0.95380	0.00000	1,144.88	0.0000	953.800	7.26	0.29	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,839.94	0.0000	1.83994	0.00000	2,104.86	0.0000	1,839.940	7.54	0.44	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,069.61	0.0000	1.06961	0.00000	1,036.51	0.0000	1,069.610	8.42	(0.26)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.24733	93.55	0.0000	10.15165	93.97978			7.88	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.37594	91.18	0.0000	10.27055	91.63966			7.90	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		10.65667	90.78	0.0000	10.55771	91.34849			9.28	0.00	74,441,551.60	820	141,593.00
R2035	On 07/11/2024	Bond Future	11.10	Put	632.37	0.0000	0.63237	0.00000	537.36	0.0000	632.370	10.11	(0.26)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,278.34	0.0000	8.27834	0.00000	8,838.65	0.0000	8,278.340	11.58	0.97	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1.64	0.0000	0.00164	0.00000	2.12	0.0000	1.640	11.97	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.74921	92.66	0.0000	10.64325	93.25847			9.21	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,204.59	0.0000	1.20459	0.00000	1,544.92	0.0000	1,204.590	8.76	0.35	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,522.11	0.0000	2.52211	0.00000	2,350.81	0.0000	2,522.110	9.10	(0.53)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	1,173.04	0.0000	1.17304	0.00000	1,113.35	0.0000	1,173.040	9.88	(0.30)	0.00	0	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.85289	90.00	0.0000	10.74235	90.60860			9.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,817.50	0.0000	1.81750	0.00000	2,104.99	0.0000	1,817.500	9.35	0.39	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,669.15	0.0000	2.66915	0.00000	2,427.53	0.0000	2,669.150	9.86	(0.46)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,933.44	0.0000	4.93344	0.00000	5,370.14	0.0000	4,933.440	10.43	0.68	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,367.47	0.0000	1.36747	0.00000	1,226.73	0.0000	1,367.470	10.69	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	545.40	0.0000	0.54540	0.00000	486.13	0.0000	545.400	11.79	(0.12)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	240.47	0.0000	0.24047	0.00000	234.94	0.0000	240.470	11.84	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.97115	91.75	0.0000	10.85117	92.39426			10.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.10538	89.00	0.0000	10.97647	89.67783			10.27	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		11.04225	85.54	0.0000	10.93854	86.14990			10.17	0.00	0.00	0	195,170.00
R2037	On 06/02/2025	Bond Future	0.00		11.13493	83.05	0.0000	11.02462	83.69030			10.64	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.24822	84.71	0.0000	11.13342	85.35850			10.67	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,804.55	0.0000	7.80455	0.00000	8,407.17	0.0000	7,804.550	12.26	0.81	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,929.79	0.0000	10.92979	0.00000	11,560.51	0.0000	10,929.790	13.11	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	11,132.5400		11.13254	0.00000	11,764.68000	11.76468	11,132.540	13.11	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.37627		82.09575	0.00000	11.25253	82.77943		11.78	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,770.84000		1.77084	0.00000	2,041.48000	2.04148	1,770.840	11.22	0.32	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,943.31000		1.94331	0.00000	2,229.67000	2.22967	1,943.310	11.27	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,664.41000		3.66441	0.00000	3,365.51000	3.36551	3,664.410	11.96	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,191.71000		2.19171	0.00000	1,987.18000	1.98718	2,191.710	12.77	(0.31)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.50670		83.66663	0.00000	11.37470	84.38150		11.53	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		11.27346		86.14702	0.00000	11.17001	86.80231		10.95	0.00	0.00	0	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,272.28000		5.27228	0.00000	5,909.71000	5.90971	5,272.280	12.34	0.87	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	96.27000		0.09627	0.00000	96.26000	0.09626	96.270	13.14	(0.05)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	26.12000		0.02612	0.00000	28.28000	0.02828	26.120	13.99	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.36709		83.42164	0.00000	11.25741	84.10572		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,499.25000		1.49925	0.00000	1,836.57000	1.83657	1,499.250	11.15	0.37	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,762.54000		1.76254	0.00000	1,580.60000	1.58060	1,762.540	12.19	(0.37)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	977.05000		0.97705	0.00000	874.21000	0.87421	977.050	12.97	(0.23)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.47952		85.08334	0.00000	11.36558	85.78195		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,340.64000		8.34064	0.00000	8,921.77000	8.92177	8,340.640	13.54	0.80	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,291.2700		11.29127	0.00000	11,954.91000	11.95491	11,291.270	14.20	0.89	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,588.4400		11.58844	0.00000	12,266.64000	12.26664	11,588.440	14.20	0.89	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.60555		82.22442	0.00000	11.48323	82.96038		12.82	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.73307		83.79724	0.00000	11.60305	84.56539		12.57	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		11.35069		82.27658	0.00000	11.23718	83.01758		11.76	0.00	0.00	0	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	471.77000		0.47177	0.00000	384.35000	0.38435	471.770	13.08	(0.18)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	274.79000		0.27479	0.00000	223.75000	0.22375	274.790	13.52	(0.11)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	156.98000		0.15698	0.00000	128.97000	0.12897	156.980	13.94	(0.07)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.43978		79.59627	0.00000	11.32003	80.36718		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,861.54000		4.86154	0.00000	5,462.12000	5.46212	4,861.540	13.64	0.70	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,112.13000		7.11213	0.00000	7,788.29000	7.78829	7,112.130	14.47	0.82	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	142.94000		0.14294	0.00000	143.16000	0.14316	142.940	15.68	(0.04)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.54591		81.18172	0.00000	11.42173	81.96879		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,593.88000		1.59388	0.00000	1,968.97000	1.96897	1,593.880	11.77	0.32	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,070.85000		3.07085	0.00000	2,839.46000	2.83946	3,070.850	12.66	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,589.90000		1.58990	0.00000	1,476.13000	1.47613	1,589.900	13.74	(0.27)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.66429		78.37224	0.00000	11.53182	79.19740		13.86	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.78348		79.87126	0.00000	11.64339	80.72942		13.60	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		11.25962		81.18370	0.00000	11.14621	81.95551		12.31	0.00	0.00	0	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.34673		82.86689	0.00000	11.22723	83.66908		12.31	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	368.61000		0.36861	0.00000	559.47000	0.55947	368.610	11.09	0.13	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,631.00000		1.63100	0.00000	2,011.44000	2.01144	1,631.000	11.93	0.38	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,816.15000		1.81615	0.00000	1,591.13000	1.59113	1,816.150	13.05	(0.36)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.44085		80.07203	0.00000	11.31708	80.89115		13.06	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.54515		81.62738	0.00000	11.41351	82.48496		13.31	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	11.65984	78.74797	0.00000	11.52073	79.63923		13.91	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	11.27920	104.27431	0.00000	11.16570	105.27007		12.43	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.36480	106.43558	0.00000	11.24520	107.47040		12.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.46264	102.68992	0.00000	11.33856	103.74668		13.19	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.56946	104.68257	0.00000	11.43737	105.78894		13.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.68484	100.82293	0.00000	11.54506	101.97293		13.64	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	10.80156	71.31073	0.00000	10.70308	71.81684		10.54	0.00	0.00	0	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.88506	72.78881	0.00000	10.78051	73.31806		10.52	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.98319	71.08582	0.00000	10.87457	71.62654		11.02	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.09253	72.46634	0.00000	10.97574	73.03757		11.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.21253	70.70283	0.00000	11.08801	71.30054		11.82	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	243.05446	243.05446	0.00000	242.94205	242.94205		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.15190	248.15190	0.00000	248.07993	248.07993		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.76025	249.76025	0.00000	249.69068	249.69068		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.67594	254.67594	0.00000	254.67383	254.67383		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.16074	256.16074	0.00000	256.21382	256.21382		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	9.65341	89.08409	0.00000	9.57879	89.40399		6.91	0.00	0.00	0	76,784.00
R213	On 06/02/2025	Bond Future	0.00	9.72312	90.93105	0.00000	9.64073	91.27333		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.80851	89.18715	0.00000	9.72141	89.53732		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.91246	90.92080	0.00000	9.81403	91.30270		6.93	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.03905	89.11039	0.00000	9.92970	89.51881		6.83	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	11.11255	66.90447	0.00000	11.01454	67.44309		12.02	0.00	0.00	0	20,794.00
R214	On 06/02/2025	Bond Future	0.00	11.19681	68.29157	0.00000	11.09331	68.85327		12.02	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,054.83000	4.05483	0.00000	4,498.63000	4.49863	4,054.830	13.23	0.70	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,968.93000	5.96893	0.00000	6,466.92000	6.46692	5,968.930	14.03	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	87.65000	0.08765	0.00000	91.81000	0.09181	87.650	15.20	(0.03)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.28844	66.34987	0.00000	11.18135	66.92353		12.69	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.39026	67.63904	0.00000	11.27599	68.24244		13.38	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.50285	65.63479	0.00000	11.38185	66.26411		13.79	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 :											592,469,732.79		5,556	1,574,001.00
Grand Total:											592,469,732.79		5,556	1,574,001.00