

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2024

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 01/08/2024		Index Future	0.00	1,010.96600	1,010.96600	0.00000	1,010.96600	1,010.96600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,034.81100	1,034.81100	0.00000	1,035.40100	1,035.40100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,056.70200	1,056.70200	0.00000	1,057.30100	1,057.30100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,078.74400	1,078.74400	0.00000	1,079.35000	1,079.35000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,100.83400	1,100.83400	0.00000	1,101.44900	1,101.44900	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,122.79100	1,122.79100	0.00000	1,123.41300	1,123.41300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,194.32700	1,194.32700	0.00000	1,194.32700	1,194.32700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,221.06100	1,221.06100	0.00000	1,219.86000	1,219.86000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,246.89300	1,246.89300	0.00000	1,245.66200	1,245.66200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,272.90100	1,272.90100	0.00000	1,271.63900	1,271.63900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,298.96800	1,298.96800	0.00000	1,297.67500	1,297.67500	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,324.87700	1,324.87700	0.00000	1,323.55200	1,323.55200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,033.35300	1,033.35300	0.00000	1,033.35300	1,033.35300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,054.26800	1,054.26800	0.00000	1,053.78200	1,053.78200	0.00	0.00	63,256,080.00	6	122.00
ALBI	On 06/02/2025		Index Future	0.00	1,076.57200	1,076.57200	0.00000	1,076.07000	1,076.07000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,099.02800	1,099.02800	0.00000	1,098.51100	1,098.51100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,121.53400	1,121.53400	0.00000	1,121.00200	1,121.00200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,143.90300	1,143.90300	0.00000	1,143.35600	1,143.35600	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 01/08/2024		Bond Future	0.00	12.72000	75.22329	0.00000	12.72000	75.22329	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.71159	78.36644	0.00000	11.73247	78.27112	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.84490	80.04280	0.00000	11.86707	79.94391	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.98630	77.92725	0.00000	12.00980	77.82487	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.14222	79.53626	0.00000	12.16715	79.43035	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.32459	77.33371	0.00000	12.35110	77.22410	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 01/08/2024		Bond Future	0.00	13.16000	70.64991	0.00000	13.16000	70.64991	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.14972	74.20493	0.00000	12.17006	74.09005	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.26288	75.79131	0.00000	12.28423	75.67261	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.38674	73.12008	0.00000	12.40917	72.99752	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.51785	74.62752	0.00000	12.54141	74.50102	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.66550	71.85783	0.00000	12.69030	71.72728	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 01/08/2024		GOVI	0.00	1,017.76000	1,017.76000	0.00000	1,017.76000	1,017.76000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,038.51300	1,038.51300	0.00000	1,038.05300	1,038.05300	0.00	0.00	0.00	0	686.00
GOVI	On 06/02/2025		GOVI	0.00	1,060.48300	1,060.48300	0.00000	1,060.00900	1,060.00900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,082.60300	1,082.60300	0.00000	1,082.11400	1,082.11400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,104.77300	1,104.77300	0.00000	1,104.27000	1,104.27000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,126.80800	1,126.80800	0.00000	1,126.29000	1,126.29000	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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2025	On 01/08/2024	Bond Future	0.00		180.44000	180.44000	0.00000	180.44000	180.44000		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.48786	185.48786	0.00000	185.59150	185.59150		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 01/08/2024	Bond Future	0.00		130.93000	130.93000	0.00000	130.93000	130.93000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		132.88716	132.88716	0.00000	132.91507	132.91507		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00		135.73046	135.73046	0.00000	135.75650	135.75650		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.16562	137.16562	0.00000	137.18937	137.18937		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.00343	140.00343	0.00000	140.02534	140.02534		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		141.37203	141.37203	0.00000	141.38984	141.38984		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 01/08/2024	Bond Future	0.00		123.73000	123.73000	0.00000	123.73000	123.73000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		126.50672	126.50672	0.00000	126.62767	126.62767		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		129.21362	129.21362	0.00000	129.33486	129.33486		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		130.41150	130.41150	0.00000	130.53254	130.53254		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		133.10970	133.10970	0.00000	133.23106	133.23106		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		134.23710	134.23710	0.00000	134.35657	134.35657		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 01/08/2024	Bond Future	0.00		136.89000	136.89000	0.00000	136.89000	136.89000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.67986	138.67986	0.00000	138.93478	138.93478		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		139.53691	139.53691	0.00000	139.79426	139.79426		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		142.47840	142.47840	0.00000	142.73876	142.73876		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		143.27509	143.27509	0.00000	143.53616	143.53616		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		146.15804	146.15804	0.00000	146.42177	146.42177		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 01/08/2024	Bond Future	0.00		119.24000	119.24000	0.00000	119.24000	119.24000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.11490	119.11490	0.00000	119.22712	119.22712		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00		121.66328	121.66328	0.00000	121.77573	121.77573		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		121.98622	121.98622	0.00000	122.09814	122.09814		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.50875	124.50875	0.00000	124.62079	124.62079		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.73441	124.73441	0.00000	124.84330	124.84330		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 01/08/2024	Bond Future	0.00		121.94000	121.94000	0.00000	121.94000	121.94000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		120.99851	120.99851	0.00000	121.43105	121.43105		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00		121.23578	121.23578	0.00000	121.67477	121.67477		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		123.79130	123.79130	0.00000	124.23756	124.23756		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.95335	123.95335	0.00000	124.40474	124.40474		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		126.44719	126.44719	0.00000	126.90517	126.90517		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 01/08/2024	Index Future	0.00		359.59700	359.59700	0.00000	359.59700	359.59700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		368.22100	368.22100	0.00000	368.64300	368.64300		0.00	0.00	14,728,840.00	4	594.00
IGOV	On 06/02/2025	Index Future	0.00		376.09900	376.09900	0.00000	376.52800	376.52800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		384.03000	384.03000	0.00000	384.46600	384.46600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		391.97800	391.97800	0.00000	392.42200	392.42200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		399.87900	399.87900	0.00000	400.33000	400.33000		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	
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
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.32500	91.67500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	8.69000	105.10790	0.00000	8.69000	105.10790	1.81	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.25044	108.38307	0.00000	8.21426	108.45374	1.87	0.00	28,504,747.41	0.00	263	128,863.00
R186	On 06/02/2025		Bond Future	0.00	8.20324	105.36169	0.00000	8.16280	105.43194	1.86	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.16616	107.55689	0.00000	8.12002	107.62680	1.60	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.14445	104.44184	0.00000	8.09062	104.51132	1.39	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,626.32000	1.62632	0.00000	1,681.07000	1.68107	1,626.320	1.80	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	63.04000	0.06304	0.00000	58.39000	0.05839	63.040	1.80	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.16444	106.51434	0.00000	8.09959	106.58319	1.06	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	265.26000	265.26000	0.00000	265.26000	265.26000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.17270	269.17270	0.00000	269.22052	269.22052		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	269.73005	269.73005	0.00000	269.77370	269.77370		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.41646	275.41646	0.00000	275.45642	275.45642		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.80761	275.80761	0.00000	275.83967	275.83967		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.35751	281.35751	0.00000	281.38502	281.38502		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024		Bond Future	0.00	10.38000	90.36224	0.00000	10.38000	90.36224	7.12	0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	9.39285	96.59537	0.00000	9.37861	96.65108	6.70	0.00	174,161,452.11	0.00	1,803	163,656.00

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 07/11/2024	Bond Future	10.21	Call	3,488.03000	3.48803	0.00000	3,538.73000	3.53873	3,488.030	7.32	0.82	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	5,129.14000	5.12914	0.00000	5,183.30000	5.18330	5,129.140	7.72	0.92	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	9.09000	0.00909	0.00000	9.11000	0.00911	9.090	8.16	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		9.43998	94.62891	0.00000	9.42531	94.68408		6.66	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		9.50885	96.60018	0.00000	9.49367	96.65490		6.31	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,945.60000	3.94560	0.00000	3,987.72000	3.98772	3,945.600	6.83	0.70	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,954.91000	4.95491	0.00000	5,000.44000	5.00044	4,954.910	7.09	0.77	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	276.13000	0.27613	0.00000	273.10000	0.27310	276.130	7.65	(0.09)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	164.46000	0.16446	0.00000	162.64000	0.16264	164.460	7.65	(0.06)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.59625	94.56431	0.00000	9.58050	94.61850		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,320.89000	4.32089	0.00000	4,361.54000	4.36154	4,320.890	6.89	0.69	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	384.02000	0.38402	0.00000	380.01000	0.38001	384.020	7.56	(0.11)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.70004	96.44087	0.00000	9.68373	96.49433		5.81	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 01/08/2024	Bond Future	0.00		11.14000	88.23868	0.00000	11.14000	88.23868		8.77	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.21669	90.93164	0.00000	10.21980	90.91682		8.83	0.00	100,024,804.00	1,100	103,938.00
R2032	On 07/11/2024	Bond Future	10.60	Put	952.99000	0.95299	0.00000	966.24000	0.96624	952.990	9.41	(0.33)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,558.54000	4.55854	0.00000	4,552.50000	4.55250	4,558.540	9.95	0.83	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,521.79000	6.52179	0.00000	6,512.14000	6.51214	6,521.790	10.49	0.92	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,642.53000	6.64253	0.00000	6,632.70000	6.63270	6,642.530	10.52	0.92	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	8.08000	0.00808	0.00000	8.55000	0.00855	8.080	10.91	(0.01)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	2.34000	0.00234	0.00000	2.50000	0.00250	2.340	10.91	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.29632	92.85483	0.00000	10.29995	92.83799		8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.38716	90.62400	0.00000	10.39132	90.60524		8.67	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.49181	92.47514	0.00000	10.49656	92.45435		8.89	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.61886	90.14820	0.00000	10.62428	90.12524		8.63	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 01/08/2024	Bond Future	0.00		11.80000	86.41487	0.00000	11.80000	86.41487		10.64	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		10.99134	88.90361	0.00000	11.02638	88.71004		10.90	0.00	8,356,939.34	94	127,110.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,704.50000	6.70450	0.00000	6,541.48000	6.54148	6,704.500	12.90	0.88	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	52.62000	0.05262	0.00000	59.04000	0.05904	52.620	13.63	(0.02)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.09110	90.78440	0.00000	11.12793	90.58511		10.69	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.19436	88.16247	0.00000	11.23303	87.95745		11.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,249.78000	4.24978	0.00000	4,137.54000	4.13754	4,249.780	11.59	0.58	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,149.87000	1.14987	0.00000	1,196.08000	1.19608	1,149.870	12.94	(0.20)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	652.81000	0.65281	0.00000	682.40000	0.68240	652.810	13.26	(0.12)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.31037	89.96399	0.00000	11.35103	89.75317		11.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.44802	87.24048	0.00000	11.49083	87.02372		11.38	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.10000	77.24670	0.00000	12.10000	77.24670		12.24	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		11.41417	83.41997	0.00000	11.43381	83.30998		11.99	0.00	47,215,703.02	566	186,131.00
R2037	On 06/02/2025	Bond Future	0.00		11.51494	80.92404	0.00000	11.53562	80.81023		12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.62982	82.60917	0.00000	11.65157	82.49165		12.34	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,624.11000	6.62411	0.00000	6,546.59000	6.54659	6,624.110	13.59	0.71	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,442.55000	9.44255	0.00000	9,351.52000	9.35152	9,442.550	14.49	0.82	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,635.19000	9.63519	0.00000	9,543.42000	9.54342	9,635.190	14.55	0.82	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.75803	80.03585	0.00000	11.78095	79.91451		13.57	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.89337	81.62195	0.00000	11.91753	81.49660		12.80	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
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 01/08/2024			Bond Future	0.00	12.33000	77.37075	0.00000	12.33000	77.37075	13.09	0.00	0.00	0	0.00	
R2040	On 07/11/2024			Bond Future	0.00	11.67684	83.66416	0.00000	11.69137	83.57682	12.83	0.00	96,966,761.44	1,159	114,103.00	
R2040	On 07/11/2024			Bond Future	12.10 Call	3,748.34000	3.74834	0.00000	3,700.48000	3.70048	3,748.340	13.83	0.68	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	12.60 Put	623.56000	0.62356	0.00000	648.22000	0.64822	623.560	14.66	(0.18)	0.00	0	640.00
R2040	On 07/11/2024			Bond Future	13.15 Put	277.15000	0.27715	0.00000	290.74000	0.29074	277.150	15.53	(0.09)	0.00	0	640.00
R2040	On 06/02/2025			Bond Future	0.00	11.77962	80.92277	0.00000	11.79495	80.83211	13.34	0.00	0.00	0	14.00	
R2040	On 06/02/2025			Bond Future	11.00 Call	1,176.39000	1.17639	0.00000	1,158.20000	1.15820	1,176.390	12.67	0.27	0.00	0	780.00
R2040	On 06/02/2025			Bond Future	11.70 Put	3,376.08000	3.37608	0.00000	3,430.52000	3.43052	3,376.080	13.64	(0.50)	0.00	0	780.00
R2040	On 06/02/2025			Bond Future	12.20 Put	2,177.01000	2.17701	0.00000	2,218.59000	2.21859	2,177.010	14.40	(0.36)	0.00	0	780.00
R2040	On 08/05/2025			Bond Future	0.00	11.89526	82.60770	0.00000	11.91141	82.51380	13.28	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025			Bond Future	12.75 Call	6,854.13000	6.85413	0.00000	6,794.92000	6.79492	6,854.130	14.57	0.70	0.00	0	15,000.00
R2040	On 08/05/2025			Bond Future	13.43 Call	9,527.65000	9.52765	0.00000	9,458.08000	9.45808	9,527.650	15.45	0.80	0.00	0	7,500.00
R2040	On 08/05/2025			Bond Future	13.50 Call	9,809.18000	9.80918	0.00000	9,738.73000	9.73873	9,809.180	15.55	0.81	0.00	0	7,500.00
R2040	On 07/08/2025			Bond Future	0.00	12.02336	79.78347	0.00000	12.04042	79.68615	14.68	0.00	0.00	0	0.00	
R2040	On 06/11/2025			Bond Future	0.00	12.15740	81.36387	0.00000	12.17540	81.26308	13.86	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 01/08/2024			Bond Future	0.00	12.29000	74.15446	0.00000	12.29000	74.15446	13.94	0.00	0.00	0	0.00	
R2044	On 07/11/2024			Bond Future	0.00	11.75823	79.70506	0.00000	11.77776	79.58522	13.73	0.00	0.00	0	78,970.00	
R2044	On 07/11/2024			Bond Future	12.00 Put	1,666.11000	1.66611	0.00000	1,725.05000	1.72505	1,666.110	14.62	(0.39)	0.00	0	13,875.00
R2044	On 07/11/2024			Bond Future	12.25 Put	1,190.68000	1.19068	0.00000	1,238.18000	1.23818	1,190.680	15.06	(0.30)	0.00	0	9,540.00
R2044	On 07/11/2024			Bond Future	12.50 Put	842.89000	0.84289	0.00000	880.38000	0.88038	842.890	15.51	(0.23)	0.00	0	11,405.00
R2044	On 06/02/2025			Bond Future	0.00	11.85646	77.00522	0.00000	11.87695	76.88137	14.30	0.00	0.00	0	0.00	
R2044	On 06/02/2025			Bond Future	12.00 Call	3,635.84000	3.63584	0.00000	3,575.02000	3.57502	3,635.840	14.70	0.56	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	12.50 Call	5,502.71000	5.50271	0.00000	5,425.23000	5.42523	5,502.710	15.53	0.69	0.00	0	449.00
R2044	On 06/02/2025			Bond Future	13.75 Put	565.14000	0.56514	0.00000	584.61000	0.58461	565.140	17.54	(0.11)	0.00	0	449.00
R2044	On 08/05/2025			Bond Future	0.00	11.96628	78.60855	0.00000	11.98775	78.48080	14.25	0.00	0.00	0	0.00	
R2044	On 07/08/2025			Bond Future	0.00	12.08740	75.82780	0.00000	12.10993	75.69609	15.80	0.00	0.00	0	0.00	
R2044	On 06/11/2025			Bond Future	0.00	12.21347	77.32962	0.00000	12.23711	77.19381	14.92	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 01/08/2024			Bond Future	0.00	12.31000	76.58058	0.00000	12.31000	76.58058	13.72	0.00	0.00	0	0.00	
R2048	On 07/11/2024			Bond Future	0.00	11.65084	78.61636	0.00000	11.66497	78.52631	14.30	0.00	235,849.08	3	250,820.00	
R2048	On 06/02/2025			Bond Future	0.00	11.74675	80.27952	0.00000	11.76164	80.18603	14.12	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025			Bond Future	0.00	11.84397	77.50199	0.00000	11.85961	77.40520	14.82	0.00	0.00	0	0.00	
R2048	On 07/08/2025			Bond Future	0.00	11.95039	79.08522	0.00000	11.96684	78.98505	14.92	0.00	0.00	0	0.00	
R2048	On 06/11/2025			Bond Future	0.00	12.07174	76.20835	0.00000	12.08908	76.10459	15.27	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 01/08/2024			Bond Future	0.00	13.14000	92.79768	0.00000	13.14000	92.79768	13.84	0.00	0.00	0	0.00	
R2053	On 07/11/2024			Bond Future	0.00	11.66643	101.00279	0.00000	11.68078	100.88517	14.44	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025			Bond Future	0.00	11.76082	103.13867	0.00000	11.77593	103.01669	14.26	0.00	0.00	0	0.00	
R2053	On 08/05/2025			Bond Future	0.00	11.86212	99.41729	0.00000	11.87802	99.29098	14.94	0.00	0.00	0	0.00	
R2053	On 07/08/2025			Bond Future	0.00	11.97131	101.44645	0.00000	11.98805	101.31573	14.42	0.00	0.00	0	0.00	
R2053	On 06/11/2025			Bond Future	0.00	12.09361	97.59188	0.00000	12.11127	97.45656	15.08	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 01/08/2024			Bond Future	0.00	11.79000	67.54835	0.00000	11.79000	67.54835	12.06	0.00	0.00	0	0.00	
R209	On 07/11/2024			Bond Future	0.00	11.10417	69.78555	0.00000	11.12337	69.69028	12.34	0.00	767,641.05	11	15,780.00	
R209	On 06/02/2025			Bond Future	0.00	11.19276	71.26152	0.00000	11.21294	71.16291	12.17	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R209	On 08/05/2025		Bond Future	0.00	11.28944	69.59062	0.00000	11.31063	69.48874		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.39563	71.01216	0.00000	11.41789	70.90695		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.51720	69.26837	0.00000	11.54061	69.15977		13.01	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 01/08/2024		Bond Future	0.00	238.98000	238.98000	0.00000	238.98000	238.98000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.54922	240.54922	0.00000	240.60127	240.60127		0.00	0.00	0.00	0	1,415.00
R210	On 06/02/2025		Bond Future	0.00	245.69591	245.69591	0.00000	245.74463	245.74463		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.47758	247.47758	0.00000	247.52178	247.52178		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.59656	252.59656	0.00000	252.63737	252.63737		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	254.22576	254.22576	0.00000	254.25814	254.25814		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 01/08/2024		Bond Future	0.00	10.87000	85.17887	0.00000	10.87000	85.17887		8.15	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	9.86136	88.20012	0.00000	9.85318	88.23469		8.05	0.00	3,087,004.20	35	75,150.00
R213	On 06/02/2025		Bond Future	0.00	9.93309	90.06612	0.00000	9.92487	90.09978		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.01008	88.38328	0.00000	10.00181	88.41608		7.77	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.10223	90.19022	0.00000	10.09391	90.22209		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	10.22375	88.42579	0.00000	10.21539	88.45663		7.47	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 01/08/2024		Bond Future	0.00	12.17000	62.78982	0.00000	12.17000	62.78982		13.60	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	11.52824	64.69163	0.00000	11.54740	64.59236		14.05	0.00	65,920,770.97	1,019	20,267.00
R214	On 06/02/2025		Bond Future	0.00	11.62149	66.06022	0.00000	11.64156	65.95761		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,993.23000	2.99323	0.00000	2,943.34000	2.94334	2,993.230	14.26	0.56	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,571.53000	4.57153	0.00000	4,507.53000	4.50753	4,571.530	15.06	0.69	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	388.72000	0.38872	0.00000	402.72000	0.40272	388.720	17.01	(0.10)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.71629	64.13099	0.00000	11.73727	64.02511		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.82022	65.44139	0.00000	11.84217	65.33220		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.93941	63.43780	0.00000	11.96242	63.32512		15.16	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 :											603,226,592.62	6,063	1,477,592.00		
Grand Total:											603,226,592.62	6,063	1,477,592.00		