INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2024

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
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		1,034.25000	1,034.25000	0.00000	1,034.74300	1,034.74300	0.00	0.00	0.00		0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,056.13900	1,056.13900	0.00000	1,056.63800	1,056.63800	0.00	0.00	0.00		0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,078.17800	1,078.17800	0.00000	1,078.68300	1,078.68300	0.00	0.00	0.00		0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,100.26600	1,100.26600	0.00000	1,100.77700	1,100.77700	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,122.22000	1,122.22000	0.00000	1,122.73700	1,122.73700	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		1,222.93000	1,222.93000	0.00000	1,221.22900	1,221.22900	0.00	0.00	0.00		0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,248.81300	1,248.81300	0.00000	1,247.07000	1,247.07000	0.00	0.00	0.00		0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,274.87100	1,274.87100	0.00000	1,273.08700	1,273.08700	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,300.98900	1,300.98900	0.00000	1,299.16300	1,299.16300	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,326.94900	1,326.94900	0.00000	1,325.08100	1,325.08100	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		1,056.91000	1,056.91000	0.00000	1,055.46100	1,055.46100	0.00	0.00	0.00		0	122.00
ALBI	On 06/02/2025	Index Future	0.00		1,079.27900	1,079.27900	0.00000	1,077.79400	1,077.79400	0.00	0.00	0.00		0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,101.80000	1,101.80000	0.00000	1,100.28000	1,100.28000	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,124.37200	1,124.37200	0.00000	1,122.81600	1,122.81600	0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,146.80800	1,146.80800	0.00000	1,145.21600	1,145.21600	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		11.70899	78.37832	0.00000	11.70507	78.39623	0.00	0.00	0.00		0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.84203	80.05561	0.00000	11.83801	80.07357	0.00	0.00	0.00		0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.98314	77.94103	0.00000	11.97902	77.95900	0.00	0.00	0.00		0	0.00
ES33	On 07/08/2025	Bond Future	0.00		12.13873	79.55111	0.00000	12.13451	79.56906	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		12.32075	77.34961	0.00000	12.31642	77.36754	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		12.10070	74.48296	0.00000	12.11223	74.41742	0.00	0.00	0.00		0	0.00
ES42	On 06/02/2025	Bond Future	0.00		12.21189	76.07606	0.00000	12.22392	76.00872	0.00	0.00	0.00		0	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.33365	73.41149	0.00000	12.34621	73.34238	0.00	0.00	0.00		0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.46259	74.92563	0.00000	12.47569	74.85478	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.60786	72.16272	0.00000	12.62157	72.09002	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		1,041.05200	1,041.05200	0.00000	1,039.63300	1,039.63300	0.00	0.00	0.00		0	686.00
GOVI	On 06/02/2025	GOVI	0.00		1,063.08500	1,063.08500	0.00000	1,061.63200	1,061.63200	0.00	0.00	0.00		0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,085.26800	1,085.26800	0.00000	1,083.78000	1,083.78000	0.00	0.00	0.00		0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,107.50200	1,107.50200	0.00000	1,105.97900	1,105.97900	0.00	0.00	0.00		0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,129.60100	1,129.60100	0.00000	1,128.04300	1,128.04300	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		185.60173	185.60173	0.00000	185.49852	185.49852	0.00	0.00	928,008.65		5	9,245.00
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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 07/11/2024	Bond Future	0.00		132.93097	132.93097	0.00000	132.99594	132.99594		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00		135.77642	135.77642	0.00000	135.84215	135.84215		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.21356	137.21356	0.00000	137.28029	137.28029		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.05352	140.05352	0.00000	140.12106	140.12106		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		141.42397	141.42397	0.00000	141.49267	141.49267		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		126.68866	126.68866	0.00000	126.50072	126.50072		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		129.40068	129.40068	0.00000	129.20815	129.20815		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		130.60328	130.60328	0.00000	130.40636	130.40636		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		133.30671	133.30671	0.00000	133.10510	133.10510		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		134.43888	134.43888	0.00000	134.23304	134.23304		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		138.43820	138.43820	0.00000	138.67372	138.67372		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		139.29128	139.29128	0.00000	139.53121	139.53121		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		142.22872	142.22872	0.00000	142.47319	142.47319		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		143.02086	143.02086	0.00000	143.27031	143.27031		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.90014	145.90014	0.00000	146.15391	146.15391		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		119.28602	119.28602	0.00000	119.47367	119.47367		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00		121.83929	121.83929	0.00000	122.03029	122.03029		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		122.16658	122.16658	0.00000	122.36159	122.36159		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.69391	124.69391	0.00000	124.89229	124.89229		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.92362	124.92362	0.00000	125.12625	125.12625		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		120.88533	120.88533	0.00000	120.89094	120.89094		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00		121.12121	121.12121	0.00000	121.12632	121.12632		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		123.67528	123.67528	0.00000	123.68021	123.68021		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.83545	123.83545	0.00000	123.84039	123.84039		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		126.32795	126.32795	0.00000	126.33242	126.33242		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		368.32900	368.32900	0.00000	368.44200	368.44200		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00		376.21200	376.21200	0.00000	376.32600	376.32600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		384.14800	384.14800	0.00000	384.26300	384.26300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		392.10300	392.10300	0.00000	392.21800	392.21800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		400.00900	400.00900	0.00000	400.12500	400.12500		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

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
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	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 07/11/2024	Bond Future	0.00		8.26843	108.34795	0.00000	8.25095	108.38207		1.87	0.00	8,776,183.95	81	130,920.00
R186	On 06/02/2025	Bond Future	0.00		8.22333	105.32681	0.00000	8.20354	105.36117		1.86	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		8.18908	107.52218	0.00000	8.16622	107.55679		1.60	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.17120	104.40734	0.00000	8.14417	104.44220		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,598.22000	1.59822	0.00000	1,625.82000	1.62582	1,598.220	1.80	0.77	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	64.90000	0.06490	0.00000	62.65000	0.06265	64.900	1.80	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.19665	106.48017	0.00000	8.16361	106.51522		1.06	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 07/11/2024	Bond Future	0.00		269.56363	269.56363	0.00000	269.57591	269.57591		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00		270.13173	270.13173	0.00000	270.14326	270.14326		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		275.82874	275.82874	0.00000	275.83938	275.83938		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		276.22985	276.22985	0.00000	276.24061	276.24061		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		281.79079	281.79079	0.00000	281.80036	281.80036		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 07/11/2024	Bond Future	0.00		9.40788	96.53662	0.00000	9.39243	96.59701		6.70	0.00	666,102,678.00	6,900	170,651.00
R2030	On 07/11/2024	Bond Future	10.21	Call	3,429.79000	3.42979	0.00000	3,484.31000	3.48431	3,429.790	7.32	0.82	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	5,069.05000	5.06905	0.00000	5,127.53000	5.12753	5,069.050	7.72	0.92	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	8.67000	0.00867	0.00000	8.67000	0.00867	8.670	8.16	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		9.45573	94.56973	0.00000	9.43942	94.63102		6.66	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		9.52539	96.54060	0.00000	9.50814	96.60274		6.31	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,896.59000	3.89659	0.00000	3,943.79000	3.94379	3,896.590	6.83	0.70	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,902.46000	4.90246	0.00000	4,953.61000	4.95361	4,902.460	7.09	0.77	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	277.72000	0.27772	0.00000	274.00000	0.27400	277.720	7.65	(0.09)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	165.22000	0.16522	0.00000	162.96000	0.16296	165.220	7.65	(0.06)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.61370	94.50432	0.00000	9.59537	94.56734		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,273.22000	4.27322	0.00000	4,319.84000	4.31984	4,273.220	6.89	0.69	0.00	0	1,054.00

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
R2030	On 07/08/2025	Bond Future	12.12	Put	386.89000	0.38689	0.00000	381.88000	0.38188	386.890	7.56	(0.11)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.71844	96.38060	0.00000	9.69897	96.44437		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 07/11/2024	Bond Future	0.00		10.22037	90.91410	0.00000	10.22638	90.88548		8.83	0.00	1,090,969.20	12	105,001.00
R2032	On 07/11/2024	Bond Future	10.60	Put	941.89000	0.94189	0.00000	959.78000	0.95978	941.890	9.41	(0.33)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	4,531.49000	4.53149	0.00000	4,514.03000	4.51403	4,531.490	9.95	0.83	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	6,497.85000	6.49785	0.00000	6,475.49000	6.47549	6,497.850	10.49	0.92	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	6,618.77000	6.61877	0.00000	6,596.18000	6.59618	6,618.770	10.52	0.92	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	7.40000	0.00740	0.00000	7.92000	0.00792	7.400	10.91	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	2.09000	0.00209	0.00000	2.27000	0.00227	2.090	10.91	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.30000	92.83776	0.00000	10.30640	92.80808		8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.39085	90.60736	0.00000	10.39766	90.57666		8.67	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.49551	92.45895	0.00000	10.50276	92.42723		8.89	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.62254	90.13261	0.00000	10.63029	90.09978		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 07/11/2024	Bond Future	0.00		10.93746	89.20240	0.00000	10.98000	88.96638		10.90	0.00	386,067,987.20	4,328	122,931.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,956.92000	6.95692	0.00000	6,753.58000	6.75358	6,956.920	12.90	0.89	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	43.12000	0.04312	0.00000	49.51000	0.04951	43.120	13.63	(0.02)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.03478	91.09036	0.00000	11.07920	90.84893		10.69	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.13554	88.47558	0.00000	11.18189	88.22872		11.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,421.83000	4.42183	0.00000	4,282.18000	4.28218	4,421.830	11.59	0.60	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,079.54000	1.07954	0.00000	1,131.85000	1.13185	1,079.540	12.94	(0.19)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	607.82000	0.60782	0.00000	640.93000	0.64093	607.820	13.26	(0.12)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.24885	90.28431	0.00000	11.29728	90.03201		11.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.38360	87.56806	0.00000	11.43427	87.31026		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 07/11/2024	Bond Future	0.00		11.34993	83.78125	0.00000	11.38723	83.57120		11.99	0.00	124,080,031.25	1,481	185,954.00
R2037	On 06/02/2025	Bond Future	0.00		11.44805	81.29370	0.00000	11.48687	81.07887		12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.56014	82.98728	0.00000	11.60057	82.76758		12.34	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,884.38000	6.88438	0.00000	6,731.53000	6.73153	6,884.380	13.59	0.73	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,744.26000	9.74426	0.00000	9,567.65000	9.56765	9,744.260	14.49	0.83	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,939.13000	9.93913	0.00000	9,761.24000	9.76124	9,939.130	14.55	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.68534	80.42241	0.00000	11.72750	80.19789		13.57	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.81758	82.01701	0.00000	11.86153	81.78759		12.80	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		11.60227	84.11465	0.00000	11.63436	83.92032		12.83	0.00	18,925,796.25	225	113,938.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,038.90000	4.03890	0.00000	3,913.42000	3.91342	4,038.900	13.83	0.71	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	530.53000	0.53053	0.00000	570.54000	0.57054	530.530	14.66	(0.16)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	229.38000	0.22938	0.00000	249.90000	0.24990	229.380	15.53	(0.08)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.70211	81.38352	0.00000	11.73547	81.18473		13.34	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,294.13000	1.29413	0.00000	1,243.19000	1.24319	1,294.130	12.67	0.30	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	3,131.82000	3.13182	0.00000	3,237.09000	3.23709	3,131.820	13.64	(0.48)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	1,997.71000	1.99771	0.00000	2,075.00000	2.07500	1,997.710	14.40	(0.34)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.81466	83.07882	0.00000	11.84936	82.87548		13.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,175.77000	7.17577	0.00000	7,036.89000	7.03689	7,175.770	14.57	0.72	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,897.37000	9.89737	0.00000	9,737.79000	9.73779	9,897.370	15.45	0.81	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	ContractsTraded	Open Interest
R2040	On 08/05/2025	Bond Future	13.50	Call	10,182.94000	10.18294	0.00000	10,021.63000	10.02163	10,182.940	15.55	0.82	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.93943	80.26494	0.00000	11.97557	80.05708		14.68	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		12.07005	81.85576	0.00000	12.10767	81.64335		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 07/11/2024	Bond Future	0.00		11.67349	80.22857	0.00000	11.71584	79.96622		13.73	0.00	1,283,657.12	16	78,970.00
R2044	On 07/11/2024	Bond Future	12.00	Put	1,448.69000	1.44869	0.00000	1,555.31000	1.55531	1,448.690	14.62	(0.35)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	1,020.64000	1.02064	0.00000	1,103.70000	1.10370	1,020.640	15.06	(0.27)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	712.54000	0.71254	0.00000	775.96000	0.77596	712.540	15.51	(0.20)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.76852	77.54051	0.00000	11.81247	77.27223		14.30	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,927.31000	3.92731	0.00000	3,779.45000	3.77945	3,927.310	14.70	0.59	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	5,864.16000	5.86416	0.00000	5,681.43000	5.68143	5,864.160	15.53	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	497.14000	0.49714	0.00000	530.36000	0.53036	497.140	17.54	(0.10)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.87499	79.15567	0.00000	11.92061	78.88146		14.25	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.99248	76.38683	0.00000	12.03991	76.10665		15.80	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		12.11485	77.90053	0.00000	12.16412	77.61443		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 07/11/2024	Bond Future	0.00		11.57138	79.12618	0.00000	11.61368	78.85406		14.30	0.00	4,747,570.80	60	250,820.00
R2048	On 06/02/2025	Bond Future	0.00		11.66430	80.80079	0.00000	11.70818	80.52261		14.12	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.75847	78.03490	0.00000	11.80397	77.75050		14.82	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.86163	79.62973	0.00000	11.90886	79.33915		14.92	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.97950	76.76449	0.00000	12.02857	76.46775		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 07/11/2024	Bond Future	0.00		11.58681	101.66002	0.00000	11.62919	101.30922		14.44	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00		11.67816	103.81085	0.00000	11.72215	103.45210		14.26	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.77628	100.10429	0.00000	11.82196	99.73762		14.94	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.88210	102.14848	0.00000	11.92956	101.77386		14.42	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		12.00077	98.30894	0.00000	12.05016	97.92627		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 07/11/2024	Bond Future	0.00		11.07129	69.94910	0.00000	11.09809	69.81575		12.34	0.00	0.00	0	15,780.00
R209	On 06/02/2025	Bond Future	0.00		11.15854	71.42916	0.00000	11.18639	71.29268		12.17	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		11.25381	69.76238	0.00000	11.28277	69.62273		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		11.35851	71.18808	0.00000	11.38864	71.04524		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.47848	69.44850	0.00000	11.50985	69.30252		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 07/11/2024	Bond Future	0.00		240.76964	240.76964	0.00000	240.53622	240.53622		0.00	0.00	17,094,644.44	71	1,486.00
R210	On 06/02/2025	Bond Future	0.00		245.92329	245.92329	0.00000	245.68367	245.68367		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		247.71127	247.71127	0.00000	247.46610	247.46610		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		252.83729	252.83729	0.00000	252.58601	252.58601		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.47264	254.47264	0.00000	254.21613	254.21613		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		9.87069	88.16072	0.00000	9.86602	88.18044		8.05	0.00	0.00	0	75,069.00
R213	On 06/02/2025	Bond Future	0.00		9.94271	90.02674	0.00000	9.93790	90.04643		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		10.02004	88.34380	0.00000	10.01506	88.36354		7.77	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
R213	On 07/08/2025	Bond Future	0.00		10.11255	90.15070	0.00000	10.10739	90.17046		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.23444	88.38637	0.00000	10.22910	88.40606		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 07/11/2024	Bond Future	0.00		11.45928	65.05088	0.00000	11.49116	64.88442		14.05	0.00	575,765,338.88	8,851	20,274.00
R214	On 06/02/2025	Bond Future	0.00		11.55002	66.42765	0.00000	11.58306	66.25739		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,188.29000	3.18829	0.00000	3,097.44000	3.09744	3,188.290	14.26	0.58	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	4,816.02000	4.81602	0.00000	4,702.33000	4.70233	4,816.020	15.06	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	346.99000	0.34699	0.00000	366.14000	0.36614	346.990	17.01	(0.09)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.64228	64.50663	0.00000	11.67650	64.33253		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.74349	65.82533	0.00000	11.77897	65.64736		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.85980	63.83004	0.00000	11.89662	63.64817		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 :												1,804,862,865.74		22,030	1,483,188.00
Grand Total:												1,804,862,865.74		22,030	1,483,188.00