

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2024

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
											Option				
Derivatives															
AL37	On 07/11/2024	Index Future	0.00		1,048.67800	1,048.67800	0.00000	1,047.61100	1,047.61100		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,070.59100	1,070.59100	0.00000	1,069.48900	1,069.48900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,091.96400	1,091.96400	0.00000	1,090.81900	1,090.81900		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,113.51600	1,113.51600	0.00000	1,112.33300	1,112.33300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,135.17500	1,135.17500	0.00000	1,133.95600	1,133.95600		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,248.38800	1,248.38800	0.00000	1,245.87200	1,245.87200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,274.47400	1,274.47400	0.00000	1,271.89000	1,271.89000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,299.91700	1,299.91700	0.00000	1,297.25700	1,297.25700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,325.57300	1,325.57300	0.00000	1,322.84300	1,322.84300		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,351.35800	1,351.35800	0.00000	1,348.55700	1,348.55700		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,077.81500	1,077.81500	0.00000	1,075.50600	1,075.50600		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,100.33700	1,100.33700	0.00000	1,097.96600	1,097.96600		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,122.30400	1,122.30400	0.00000	1,119.86400	1,119.86400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,144.45500	1,144.45500	0.00000	1,141.95100	1,141.95100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,166.71600	1,166.71600	0.00000	1,164.14900	1,164.14900		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		11.32715	80.14935	0.00000	11.36976	79.94909		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.44782	81.84250	0.00000	11.49242	81.63764		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.58751	79.69207	0.00000	11.63425	79.48251		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.73862	81.27781	0.00000	11.78762	81.06365		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.91072	79.07180	0.00000	11.96215	78.85305		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		11.71645	76.72134	0.00000	11.75871	76.46994		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.81713	78.34123	0.00000	11.86099	78.08414		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.93625	75.65283	0.00000	11.98188	75.38999		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.06031	77.15571	0.00000	12.10773	76.88724		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.19648	74.39966	0.00000	12.24583	74.12556		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		1,061.45800	1,061.45800	0.00000	1,059.21400	1,059.21400		0.00	0.00	31,843,740.00	3	688.00
GOVI	On 06/02/2025	GOVI	0.00		1,083.63800	1,083.63800	0.00000	1,081.33400	1,081.33400		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,105.27100	1,105.27100	0.00000	1,102.90100	1,102.90100		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,127.08600	1,127.08600	0.00000	1,124.65300	1,124.65300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,149.00900	1,149.00900	0.00000	1,146.51500	1,146.51500		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		185.56435	185.56435	0.00000	185.58708	185.58708		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		134.05168	134.05168	0.00000	133.94342	133.94342		0.00	0.00	0.00	0	8,952.00
I2029	On 06/02/2025	Bond Future	0.00		136.88377	136.88377	0.00000	136.77263	136.77263		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.21712	138.21712	0.00000	138.10285	138.10285		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.97280	140.97280	0.00000	140.85550	140.85550		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	142.28682	142.28682	0.00000	142.16651	142.16651		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	127.23679	127.23679	0.00000	127.04873	127.04873		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.92506	129.92506	0.00000	129.73251	129.73251		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.01858	131.01858	0.00000	130.82128	130.82128		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.63099	133.63099	0.00000	133.42910	133.42910		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.69853	134.69853	0.00000	134.49201	134.49201		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	139.14263	139.14263	0.00000	138.84293	138.84293		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.96940	139.96940	0.00000	139.66266	139.66266		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.79207	142.79207	0.00000	142.47827	142.47827		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.48251	143.48251	0.00000	143.16159	143.16159		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.29797	146.29797	0.00000	145.97014	145.97014		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.17204	120.17204	0.00000	119.81134	119.81134		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	122.71077	122.71077	0.00000	122.34200	122.34200		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.94165	122.94165	0.00000	122.56437	122.56437		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.39153	125.39153	0.00000	125.00616	125.00616		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.56678	125.56678	0.00000	125.17326	125.17326		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	121.48333	121.48333	0.00000	121.07880	121.07880		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	121.69550	121.69550	0.00000	121.28174	121.28174		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.14946	124.14946	0.00000	123.72673	123.72673		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.22099	124.22099	0.00000	123.78890	123.78890		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.65807	126.65807	0.00000	126.21707	126.21707		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	370.35700	370.35700	0.00000	369.65700	369.65700		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	378.18500	378.18500	0.00000	377.46600	377.46600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	385.82300	385.82300	0.00000	385.08200	385.08200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.52300	393.52300	0.00000	392.76200	392.76200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	401.26200	401.26200	0.00000	400.48100	400.48100		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	8.02628	108.82193	8.03116	108.81235		1.76	0.00	0.00	0	142,961.00	
R186	On 06/02/2025		Bond Future	0.00	7.96224	105.78128	7.96812	105.77102		1.80	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	7.94817	107.88778	7.95550	107.87663		1.58	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	7.94458	104.70016	7.95378	104.68825		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,827.69000	1.82769	0.00000	1,820.23000	1.82023	1,827.690	1.84	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	44.85000	0.04485	0.00000	46.45000	0.04645	44.850	1.84	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.96511	106.72619	7.97697	106.71357		1.09	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	270.33455	270.33455	0.00000	269.93188	269.93188		0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	270.83880	270.83880	0.00000	270.42647	270.42647		0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.30156	276.30156	0.00000	275.87902	275.87902		0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.49482	276.49482	0.00000	276.06237	276.06237		0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	281.92067	281.92067	0.00000	281.47837	281.47837		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	9.08914	97.79236	0.00000	9.11042	97.70789		6.08	0.00	0	176,106.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,412.15000	4.41215	0.00000	4,341.49000	4.34149	4,412.150	6.76	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,202.40000	6.20240	0.00000	6,123.11000	6.12311	6,202.400	7.18	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.39000	0.00039	0.00000	0.56000	0.00056	0.390	7.63	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.12434	95.82473	0.00000	9.14705	95.73807		5.93	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	789.02000	0.78902	0.00000	772.86000	0.77286	789.020	5.77	0.33	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,619.09000	1.61909	0.00000	1,587.28000	1.58728	1,619.090	5.90	0.53	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	726.15000	0.72615	0.00000	763.77000	0.76377	726.150	6.18	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.19691	97.73246	0.00000	9.22128	97.64340		5.70	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,002.39000	1.00239	0.00000	981.63000	0.98163	1,002.390	5.47	0.34	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,816.15000	1.81615	0.00000	1,782.42000	1.78242	1,816.150	5.67	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	872.76000	0.87276	0.00000	907.41000	0.90741	872.760	6.16	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,604.80000	4.60480	0.00000	4,543.71000	4.54371	4,604.800	6.38	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,713.50000	5.71350	0.00000	5,645.82000	5.64582	5,713.500	6.64	0.85	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	106.48000	0.10648	0.00000	113.74000	0.11374	106.480	7.03	(0.04)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	54.87000	0.05487	0.00000	59.15000	0.05915	54.870	7.03	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.28384	95.64632	0.00000	9.31003	95.55503		5.68	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,873.67000	4.87367	0.00000	4,811.45000	4.81145	4,873.670	6.31	0.77	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	179.46000	0.17946	0.00000	188.73000	0.18873	179.460	6.98	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.37990	97.49715	0.00000	9.40805	97.40369		5.31	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		9.85614	92.67102	0.00000	9.88278	92.54104		8.03	0.00	0.00	0	101,559.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,087.35000	1.08735	0.00000	1,057.05000	1.05705	1,087.350	8.03	0.45	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.86	Call	1,361.69000	1.36169	0.00000	1,323.93000	1.32393	1,361.690	8.18	0.51	7,535,864.20	1,500	0.00
R2032	On 07/11/2024	Bond Future	9.86	Put	1,342.84000	1.34284	0.00000	1,435.06000	1.43506	1,342.840	8.18	(0.49)	(7,254,840.80)	1,500	0.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,469.34000	1.46934	0.00000	1,428.77000	1.42877	1,469.340	8.23	0.53	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	343.27000	0.34327	0.00000	385.57000	0.38557	343.270	9.19	(0.17)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,991.50000	5.99150	0.00000	5,881.84000	5.88184	5,991.500	9.87	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,119.02000	8.11902	0.00000	7,998.09000	7.99809	8,119.020	10.53	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,246.48000	8.24648	0.00000	8,125.10000	8.12510	8,246.480	10.57	0.98	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.48000	0.00048	0.00000	0.69000	0.00069	0.480	10.71	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.08000	0.00008	0.00000	0.13000	0.00013	0.080	10.71	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.92349	94.60605	0.00000	9.95150	94.47298		7.77	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	930.97000	0.93097	0.00000	904.87000	0.90487	930.970	7.44	0.31	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,943.75000	1.94375	0.00000	1,894.49000	1.89449	1,943.750	7.72	0.51	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	850.08000	0.85008	0.00000	900.99000	0.90099	850.080	8.31	(0.26)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.01411	92.32666	0.00000	10.04366	92.19030		7.86	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,209.59000	1.20959	0.00000	1,177.52000	1.17752	1,209.590	7.51	0.33	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,196.73000	2.19673	0.00000	2,145.36000	2.14536	2,196.730	7.81	0.48	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,008.73000	1.00873	0.00000	1,055.07000	1.05507	1,008.730	8.68	(0.24)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.11518	94.14299	0.00000	10.14634	94.00352		8.01	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.23264	91.80388	0.00000	10.26556	91.66125		7.94	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		10.57729	91.23609	0.00000	10.61423	91.02457		9.88	0.00	547,416.54	6	142,413.00
R2035	On 07/11/2024	Bond Future	11.10	Put	589.35000	0.58935	0.00000	667.67000	0.66767	589.350	10.36	(0.23)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,735.26000	8.73526	0.00000	8,537.05000	8.53705	8,735.260	11.86	0.97	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	2.88000	0.00288	0.00000	4.07000	0.00407	2.880	12.59	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.66400	93.14174	0.00000	10.70254	92.92548		9.71	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.76449	90.48662	0.00000	10.80475	90.26539		9.97	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,070.34000	2.07034	0.00000	1,995.76000	1.99576	2,070.340	9.47	0.42	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,496.90000	2.49690	0.00000	2,610.57000	2.61057	2,496.900	9.92	(0.43)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,300.59000	5.30059	0.00000	5,163.22000	5.16322	5,300.590	10.47	0.70	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,272.11000	1.27211	0.00000	1,343.94000	1.34394	1,272.110	10.73	(0.25)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	509.59000	0.50959	0.00000	545.34000	0.54534	509.590	11.83	(0.11)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	248.52000	0.24852	0.00000	268.89000	0.26889	248.520	12.16	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.87467	92.26766	0.00000	10.91674	92.04162		10.28	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.00139	89.54671	0.00000	11.04538	89.31588		10.36	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		10.97893	85.91306	0.00000	11.02104	85.66714		10.83	0.00	0.00	0	190,787.00
R2037	On 06/02/2025	Bond Future	0.00		11.06688	83.44665	0.00000	11.11067	83.19523		11.22	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.17783	85.10719	0.00000	11.22345	84.85013		11.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,215.07000	8.21507	0.00000	8,020.81000	8.02081	8,215.070	12.62	0.82	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,344.09000	11.34409	0.00000	11,124.35000	11.12435	11,344.090	13.47	0.90	0.00	0	7,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	13.35	Call	11,546.7200		11.54672	0.00000	11,325.37000	11.32537	11,546.720	13.47	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.29912		82.52108	0.00000	11.34667	82.25857		12.05	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,966.27000		1.96627	0.00000	1,891.90000	1.89190	1,966.270	11.34	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,149.26000		2.14926	0.00000	2,069.67000	2.06967	2,149.260	11.39	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,496.73000		3.49673	0.00000	3,632.54000	3.63254	3,496.730	11.97	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,078.65000		2.07865	0.00000	2,173.93000	2.17393	2,078.650	12.76	(0.30)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.42350		84.11620	0.00000	11.47302	83.84820		11.61	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.23618		86.38228	0.00000	11.27827	86.11674		11.65	0.00	0.00	0	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,564.34000		5.56434	0.00000	5,360.80000	5.36080	5,564.340	13.06	0.86	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	128.29000		0.12829	0.00000	157.06000	0.15706	128.290	13.86	(0.06)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	39.98000		0.03998	0.00000	51.37000	0.05137	39.980	14.73	(0.02)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.32630		83.67506	0.00000	11.37000	83.40361		12.13	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,686.32000		1.68632	0.00000	1,604.82000	1.60482	1,686.320	11.44	0.39	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,751.73000		1.75173	0.00000	1,873.81000	1.87381	1,751.730	12.43	(0.35)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	985.33000		0.98533	0.00000	1,067.55000	1.06755	985.330	13.20	(0.22)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.43751		85.33989	0.00000	11.48295	85.06244		11.94	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,577.73000		8.57773	0.00000	8,371.09000	8.37109	8,577.730	13.59	0.81	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,573.6300		11.57363	0.00000	11,341.32000	11.34132	11,573.630	14.49	0.88	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,882.4300		11.88243	0.00000	11,648.06000	11.64806	11,882.430	14.58	0.89	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.55831		82.50748	0.00000	11.60560	82.22412		13.10	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.68131		84.10174	0.00000	11.73046	83.81255		12.65	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.31333		82.51925	0.00000	11.36047	82.21325		12.48	0.00	0.00	0	80,978.00
R2044	On 07/11/2024	Bond Future	12.00	Put	491.27000		0.49127	0.00000	576.32000	0.57632	491.270	13.37	(0.18)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	294.76000		0.29476	0.00000	353.74000	0.35374	294.760	13.81	(0.12)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	175.01000		0.17501	0.00000	214.88000	0.21488	175.010	14.26	(0.07)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.39913		79.85661	0.00000	11.44799	79.54385		13.03	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,115.13000		5.11513	0.00000	4,918.21000	4.91821	5,115.130	13.85	0.71	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,381.97000		7.38197	0.00000	7,145.74000	7.14574	7,381.970	14.69	0.82	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	172.15000		0.17215	0.00000	195.25000	0.19525	172.150	16.31	(0.05)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.50409		81.44538	0.00000	11.55480	81.12586		12.84	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,801.36000		1.80136	0.00000	1,711.27000	1.71127	1,801.360	12.16	0.34	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,082.82000		3.08282	0.00000	3,245.34000	3.24534	3,082.820	13.04	(0.44)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,626.97000		1.62697	0.00000	1,731.36000	1.73136	1,626.970	14.12	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.61758		78.66161	0.00000	11.67026	78.33539		14.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.73257		80.18137	0.00000	11.78724	79.84843		13.65	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.22211		81.43756	0.00000	11.26914	81.11949		13.05	0.00	4,071,878.00	50	251,164.00
R2048	On 06/02/2025	Bond Future	0.00		11.30603		83.13855	0.00000	11.35476	82.81348		12.91	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		11.39900		80.34737	0.00000	11.44950	80.01532		13.44	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.49865		81.92848	0.00000	11.55103	81.58944		13.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.60924		79.07014	0.00000	11.66360	78.72412		13.98	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.24699		104.55515	0.00000	11.28901	104.18905		13.16	0.00	0.00	0	3,638.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 06/02/2025	Bond Future	0.00	11.32960	106.73820	0.00000	11.37315	106.36403		13.02	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.42644	102.99620	0.00000	11.47166	102.61387		13.56	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.52878	105.02099	0.00000	11.57574	104.63051		13.18	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.64020	101.18762	0.00000	11.68900	100.78907		13.74	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.71734	71.74325	0.00000	10.75933	71.52716		11.21	0.00	0.00	0	17,072.00
R209	On 06/02/2025	Bond Future	0.00	10.79560	73.24134	0.00000	10.83918	73.02041		11.07	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.89071	71.54584	0.00000	10.93601	71.32001		11.37	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.99286	72.95345	0.00000	11.03994	72.72280		11.80	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.10613	71.21314	0.00000	11.15509	70.97771		11.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.53681	242.53681	0.00000	242.55104	242.55104		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.66064	247.66064	0.00000	247.67413	247.67413		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.25457	249.25457	0.00000	249.26659	249.26659		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.22295	254.22295	0.00000	254.23394	254.23394		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.74948	255.74948	0.00000	255.75946	255.75946		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	9.53466	89.59386	0.00000	9.56117	89.47974		7.35	0.00	0.00	0	77,004.00
R213	On 06/02/2025	Bond Future	0.00	9.59471	91.46523	0.00000	9.62273	91.34833		6.99	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.67363	89.73015	0.00000	9.70330	89.61035		7.05	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.76412	91.49713	0.00000	9.79558	91.37451		7.06	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.87737	89.71509	0.00000	9.91079	89.58968		6.89	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	11.08000	67.08262	0.00000	11.12182	66.85386		12.78	0.00	0.00	0	21,063.00
R214	On 06/02/2025	Bond Future	0.00	11.16124	68.48380	0.00000	11.20453	68.24996		12.65	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,251.21000	4.25121	0.00000	4,106.17000	4.10617	4,251.210	13.45	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,174.98000	6.17498	0.00000	5,999.59000	5.99959	6,174.980	14.26	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	109.33000	0.10933	0.00000	123.78000	0.12378	109.330	15.83	(0.04)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.25195	66.54450	0.00000	11.29677	66.30556		13.10	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.34931	67.85432	0.00000	11.39574	67.61031		13.65	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.45801	65.86695	0.00000	11.50612	65.61791		13.87	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											36,744,057.94	3,059	1,565,143.00	
Grand Total:											36,744,057.94	3,059	1,565,143.00	