

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2024

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
Derivatives										Option				
AL37	On 07/11/2024	Index Future	0.00		1,042.17400	1,042.17400	0.00000	1,043.26400	1,043.26400		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,063.79500	1,063.79500	0.00000	1,064.89400	1,064.89400		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,085.05500	1,085.05500	0.00000	1,086.15600	1,086.15600		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,106.20400	1,106.20400	0.00000	1,107.31000	1,107.31000		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,127.51100	1,127.51100	0.00000	1,128.62500	1,128.62500		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,239.81800	1,239.81800	0.00000	1,241.97400	1,241.97400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,265.53900	1,265.53900	0.00000	1,267.72300	1,267.72300		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,290.83000	1,290.83000	0.00000	1,293.03600	1,293.03600		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,315.99000	1,315.99000	0.00000	1,318.21900	1,318.21900		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,341.33800	1,341.33800	0.00000	1,343.59300	1,343.59300		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,071.80000	1,071.80000	0.00000	1,073.61700	1,073.61700		0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,094.03600	1,094.03600	0.00000	1,095.87600	1,095.87600		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,115.89900	1,115.89900	0.00000	1,117.75700	1,117.75700		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,137.65000	1,137.65000	0.00000	1,139.52700	1,139.52700		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,159.56200	1,159.56200	0.00000	1,161.46100	1,161.46100		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.36174	79.98674	0.00000	11.33769	80.09975		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.48651	81.66474	0.00000	11.46150	81.77959		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.62737	79.51331	0.00000	11.60140	79.62972		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.78476	81.07613	0.00000	11.75774	81.19415		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.96249	78.85161	0.00000	11.93431	78.97137		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		11.70554	76.78645	0.00000	11.67579	76.96446		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.80775	78.39639	0.00000	11.77699	78.57772		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.92614	75.71126	0.00000	11.89429	75.89581		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.05313	77.19649	0.00000	12.02016	77.38421		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.19158	74.42696	0.00000	12.15738	74.61797		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,055.35900	1,055.35900	0.00000	1,057.13900	1,057.13900		0.00	10,553,590.00	1	684.00
GOVI	On 06/02/2025	GOVI	0.00		1,077.25300	1,077.25300	0.00000	1,079.05600	1,079.05600		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,098.78200	1,098.78200	0.00000	1,100.60200	1,100.60200		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,120.19800	1,120.19800	0.00000	1,122.03700	1,122.03700		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,141.77500	1,141.77500	0.00000	1,143.63500	1,143.63500		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.41250	185.41250	0.00000	185.42034	185.42034		0.00	0.00	0	9,240.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.37205	134.37205	0.00000	134.32548	134.32548		0.00	0.00	0	10,202.00
I2029	On 06/02/2025	Bond Future	0.00		137.19081	137.19081	0.00000	137.14269	137.14269		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.53366	138.53366	0.00000	138.48375	138.48375		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		141.26153	141.26153	0.00000	141.20993	141.20993		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	142.55413	142.55413	0.00000	142.50073	142.50073		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	127.84733	127.84733	0.00000	127.66192	127.66192		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.52945	130.52945	0.00000	130.33949	130.33949		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.63826	131.63826	0.00000	131.44369	131.44369		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.23059	134.23059	0.00000	134.03158	134.03158		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.28427	135.28427	0.00000	135.08063	135.08063		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.83733	140.83733	0.00000	140.53797	140.53797		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	141.67879	141.67879	0.00000	141.37232	141.37232		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.53943	144.53943	0.00000	144.22605	144.22605		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	145.22857	145.22857	0.00000	144.90811	144.90811		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	148.05101	148.05101	0.00000	147.72362	147.72362		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.76849	121.76849	0.00000	121.03532	121.03532		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	124.32282	124.32282	0.00000	123.57377	123.57377		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.58912	124.58912	0.00000	123.82425	123.82425		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	127.04121	127.04121	0.00000	126.26057	126.26057		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	127.22430	127.22430	0.00000	126.42768	126.42768		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	123.70151	123.70151	0.00000	122.87355	122.87355		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	123.94219	123.94219	0.00000	123.09629	123.09629		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	126.44470	126.44470	0.00000	125.58096	125.58096		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	126.53062	126.53062	0.00000	125.64899	125.64899		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.98922	128.98922	0.00000	128.08981	128.08981		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	373.76800	373.76800	0.00000	372.65200	372.65200		0.00	0.00	0.00	0	586.00
IGOV	On 06/02/2025	Index Future	0.00	381.61300	381.61300	0.00000	380.46800	380.46800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	389.32800	389.32800	0.00000	388.15300	388.15300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	397.00300	397.00300	0.00000	395.79900	395.79900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	404.73500	404.73500	0.00000	403.50200	403.50200		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	8.14208	108.59492	8.13062	108.61735		1.72	0.00	89,265,024.24	822	139,314.00
R186	On 06/02/2025		Bond Future	0.00	8.10427	105.53373	8.09139	105.55615		1.79	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.11250	107.63820	8.09784	107.66044		1.59	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.16171	104.41957	8.14459	104.44166		1.41	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,609.08000	1.60908	1,628.60000	1.62860	1,609.080	1.87	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	64.67000	0.06467	64.18000	0.06418	64.670	1.87	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.25300	106.42042	8.23222	106.44245		1.11	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.43393	271.43393	270.83016	270.83016		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	271.92138	271.92138	271.30360	271.30360		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.41252	277.41252	276.78080	276.78080		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.55990	277.55990	276.91405	276.91405		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.95417	282.95417	282.29453	282.29453		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	9.23612	97.21076	9.21044	97.31206		5.72	0.00	5,832,645.60	60	179,600.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,833.24000	3.83324	3,935.43000	3.93543	3,833.240	6.43	0.93	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,618.36000	5.61836	5,720.72000	5.72072	5,618.360	6.85	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.21000	0.00021	0.25000	0.00025	0.210	7.30	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.28429	95.21643	9.25712	95.31942		5.75	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	542.82000	0.54282	581.29000	0.58129	542.820	5.59	0.26	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,239.09000	1.23909	1,300.95000	1.30095	1,239.090	5.72	0.46	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	843.07000	0.84307	822.03000	0.82203	843.070	5.99	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.36654	97.11468	9.33776	97.21915		5.55	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	743.38000	0.74338	782.57000	0.78257	743.380	5.32	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,448.50000	1.44850	1,506.37000	1.50637	1,448.500	5.52	0.45	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	985.30000	0.98530	963.38000	0.96338	985.300	6.00	(0.31)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,065.77000	4.06577	4,154.81000	4.15481	4,065.770	6.22	0.76	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,144.92000	5.14492	5,239.54000	5.23954	5,144.920	6.48	0.83	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	114.23000	0.11423	112.50000	0.11250	114.230	6.86	(0.05)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	57.89000	0.05789	57.14000	0.05714	57.890	6.86	(0.03)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.47213	94.99237	9.44151	95.09834		5.59	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,387.28000	4.38728	0.00000	4,473.74000	4.47374	4,387.280	6.39	0.73	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	203.74000	0.20374	0.00000	200.05000	0.20005	203.740	6.89	(0.07)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.58690	96.81251	0.00000	9.55425	96.92010		5.26	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		9.98846	92.02774	0.00000	9.96332	92.14951		7.55	0.00	312,986,343.74	3,401	101,112.00
R2032	On 07/11/2024	Bond Future	9.75	Call	694.02000	0.69402	0.00000	763.15000	0.76315	694.020	7.55	0.35	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,014.39000	1.01439	0.00000	1,097.46000	1.09746	1,014.390	7.78	0.45	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	374.56000	0.37456	0.00000	372.55000	0.37255	374.560	8.85	(0.19)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,351.27000	5.35127	0.00000	5,475.85000	5.47585	5,351.270	9.59	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,473.98000	7.47398	0.00000	7,598.07000	7.59807	7,473.980	10.29	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,601.39000	7.60139	0.00000	7,725.41000	7.72541	7,601.390	10.34	0.98	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.31000	0.00031	0.00000	0.38000	0.00038	0.310	10.49	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	10.49	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.06513	93.93569	0.00000	10.03886	94.05955		7.34	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	639.89000	0.63989	0.00000	685.01000	0.68501	639.890	7.12	0.25	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,520.82000	1.52082	0.00000	1,594.70000	1.59470	1,520.820	7.48	0.45	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	956.89000	0.95689	0.00000	937.07000	0.93707	956.890	8.11	(0.30)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.16230	91.64543	0.00000	10.13483	91.77123		7.60	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	907.28000	0.90728	0.00000	953.80000	0.95380	907.280	7.26	0.28	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,771.09000	1.77109	0.00000	1,839.94000	1.83994	1,771.090	7.54	0.43	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	1,090.62000	1.09062	0.00000	1,069.61000	1.06961	1,090.620	8.42	(0.27)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.27610	93.42562	0.00000	10.24733	93.55335		7.88	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.40615	91.05532	0.00000	10.37594	91.18509		7.90	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		10.69694	90.55341	0.00000	10.65667	90.78238		9.28	0.00	31,150,373.04	344	141,537.00
R2035	On 07/11/2024	Bond Future	11.10	Put	664.30000	0.66430	0.00000	632.37000	0.63237	664.300	10.11	(0.27)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,049.34000	8.04934	0.00000	8,278.34000	8.27834	8,049.340	11.58	0.97	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1.50000	0.00150	0.00000	1.64000	0.00164	1.500	11.97	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.79110	92.43122	0.00000	10.74921	92.66455		9.21	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,107.60000	1.10760	0.00000	1,204.59000	1.20459	1,107.600	8.76	0.33	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,626.36000	2.62636	0.00000	2,522.11000	2.52211	2,626.360	9.10	(0.54)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	1,223.60000	1.22360	0.00000	1,173.04000	1.17304	1,223.600	9.88	(0.31)	0.00	0	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.89643	89.76437	0.00000	10.85289	90.00183		9.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,711.26000	1.71126	0.00000	1,817.50000	1.81750	1,711.260	9.35	0.37	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,761.25000	2.76125	0.00000	2,669.15000	2.66915	2,761.250	9.86	(0.47)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,756.50000	4.75650	0.00000	4,933.44000	4.93344	4,756.500	10.43	0.67	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,416.31000	1.41631	0.00000	1,367.47000	1.36747	1,416.310	10.69	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	563.84000	0.56384	0.00000	545.40000	0.54540	563.840	11.79	(0.12)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	248.70000	0.24870	0.00000	240.47000	0.24047	248.700	11.84	(0.06)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.01648	91.50883	0.00000	10.97115	91.75043		10.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.15264	88.75646	0.00000	11.10538	89.00235		10.27	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		11.06701	85.39985	0.00000	11.04225	85.54366		10.17	0.00	76,774,465.15	899	195,170.00
R2037	On 06/02/2025	Bond Future	0.00		11.16059	82.90993	0.00000	11.13493	83.05641		10.64	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.27480	84.56213	0.00000	11.24822	84.71103		10.67	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,670.00000	7.67000	0.00000	7,804.55000	7.80455	7,670.000	12.26	0.81	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,786.3800	10.78638	0.00000	10,929.79000	10.92979	10,786.380	13.11	0.90	0.00	0	7,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	13.35	Call	10,988.7300		10.98873	0.00000	11,132.54000	11.13254	10,988.730	13.11	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.40385		81.94444	0.00000	11.37627	82.09575		11.78	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,708.57000		1.70857	0.00000	1,770.84000	1.77084	1,708.570	11.22	0.32	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,877.35000		1.87735	0.00000	1,943.31000	1.94331	1,877.350	11.27	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,718.94000		3.71894	0.00000	3,664.41000	3.66441	3,718.940	11.96	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,223.61000		2.22361	0.00000	2,191.71000	2.19171	2,223.610	12.77	(0.32)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.53531		83.51283	0.00000	11.50670	83.66663		11.53	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.30844		85.92719	0.00000	11.27346	86.14702		10.95	0.00	0.00	0	113,530.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,059.66000		5.05966	0.00000	5,272.28000	5.27228	5,059.660	12.34	0.87	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	95.99000		0.09599	0.00000	96.27000	0.09627	95.990	13.14	(0.05)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	25.10000		0.02510	0.00000	26.12000	0.02612	25.100	13.99	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.40331		83.19758	0.00000	11.36709	83.42164		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,396.64000		1.39664	0.00000	1,499.25000	1.49925	1,396.640	11.15	0.35	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,821.72000		1.82172	0.00000	1,762.54000	1.76254	1,821.720	12.19	(0.38)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	1,008.08000		1.00808	0.00000	977.05000	0.97705	1,008.080	12.97	(0.23)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.51702		84.85533	0.00000	11.47952	85.08334		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,142.47000		8.14247	0.00000	8,340.64000	8.34064	8,142.470	13.54	0.80	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,078.0900		11.07809	0.00000	11,291.27000	11.29127	11,078.090	14.20	0.88	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,374.0900		11.37409	0.00000	11,588.44000	11.58844	11,374.090	14.20	0.89	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.64445		81.99243	0.00000	11.60555	82.22442		12.82	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.77339		83.56121	0.00000	11.73307	83.79724		12.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.38567		82.05045	0.00000	11.35069	82.27658		11.76	0.00	243,279,584.25	2,965	81,033.00
R2044	On 07/11/2024	Bond Future	12.00	Put	486.16000		0.48616	0.00000	471.77000	0.47177	486.160	13.08	(0.19)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	280.29000		0.28029	0.00000	274.79000	0.27479	280.290	13.52	(0.12)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	158.14000		0.15814	0.00000	156.98000	0.15698	158.140	13.94	(0.07)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.47595		79.36577	0.00000	11.43978	79.59627		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,676.85000		4.67685	0.00000	4,861.54000	4.86154	4,676.850	13.64	0.69	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,904.90000		6.90490	0.00000	7,112.13000	7.11213	6,904.900	14.47	0.81	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	145.62000		0.14562	0.00000	142.94000	0.14294	145.620	15.68	(0.04)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.58331		80.94713	0.00000	11.54591	81.18172		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,502.28000		1.50228	0.00000	1,593.88000	1.59388	1,502.280	11.77	0.31	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,157.17000		3.15717	0.00000	3,070.85000	3.07085	3,157.170	12.66	(0.46)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,634.87000		1.63487	0.00000	1,589.90000	1.58990	1,634.870	13.74	(0.27)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.70304		78.13349	0.00000	11.66429	78.37224		13.86	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.82360		79.62827	0.00000	11.78348	79.87126		13.60	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.29973		80.91376	0.00000	11.25962	81.18370		12.31	0.00	0.00	0	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.38821		82.59165	0.00000	11.34673	82.86689		12.31	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	324.16000		0.32416	0.00000	368.61000	0.36861	324.160	11.09	0.11	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,506.84000		1.50684	0.00000	1,631.00000	1.63100	1,506.840	11.93	0.36	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,890.86000		1.89086	0.00000	1,816.15000	1.81615	1,890.860	13.05	(0.37)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.48370		79.79180	0.00000	11.44085	80.07203		13.06	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.58949		81.34210	0.00000	11.54515	81.62738		13.31	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 06/11/2025	Bond Future	0.00	11.70576	78.45756	0.00000	11.65984	78.74797		13.91	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.31420	103.97070	0.00000	11.27920	104.27431		12.43	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.40099	106.12611	0.00000	11.36480	106.43558		12.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.50008	102.37489	0.00000	11.46264	102.68992		13.19	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.60822	104.36202	0.00000	11.56946	104.68257		13.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.72502	100.49672	0.00000	11.68484	100.82293		13.64	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.82637	71.18399	0.00000	10.80156	71.31073		10.54	0.00	0.00	0	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.91071	72.65978	0.00000	10.88506	72.78881		10.52	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	11.00971	70.95464	0.00000	10.98319	71.08582		11.02	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	11.11997	72.33301	0.00000	11.09253	72.46634		11.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.24097	70.56726	0.00000	11.21253	70.70283		11.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.11497	243.11497	0.00000	243.05446	243.05446		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.21481	248.21481	0.00000	248.15190	248.15190		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.82590	249.82590	0.00000	249.76025	249.76025		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.74417	254.74417	0.00000	254.67594	254.67594		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.23187	256.23187	0.00000	256.16074	256.16074		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	9.67869	88.97603	0.00000	9.65341	89.08409		6.91	0.00	8,541,698.88	96	76,688.00
R213	On 06/02/2025	Bond Future	0.00	9.74966	90.82114	0.00000	9.72312	90.93105		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.83635	89.07558	0.00000	9.80851	89.18715		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.94176	90.80751	0.00000	9.91246	90.92080		6.93	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.06996	88.99536	0.00000	10.03905	89.11039		6.83	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	11.14242	66.74162	0.00000	11.11255	66.90447		12.02	0.00	0.00	0	20,794.00
R214	On 06/02/2025	Bond Future	0.00	11.22764	68.12564	0.00000	11.19681	68.29157		12.02	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,919.10000	3.91910	0.00000	4,054.83000	4.05483	3,919.100	13.23	0.70	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,817.31000	5.81731	0.00000	5,968.93000	5.96893	5,817.310	14.03	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	88.31000	0.08831	0.00000	87.65000	0.08765	88.310	15.20	(0.03)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.32022	66.18106	0.00000	11.28844	66.34987		12.69	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.42309	67.46721	0.00000	11.39026	67.63904		13.38	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.53677	65.45999	0.00000	11.50285	65.63479		13.79	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											778,383,724.90		8,588	1,573,699.00
Grand Total:											778,383,724.90		8,588	1,573,699.00