

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/11/2024		Index Future	0.00	1,051.82700	1,051.82700	0.00000	1,053.18800	1,053.18800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,073.58000	1,073.58000	0.00000	1,074.95600	1,074.95600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,094.96100	1,094.96100	0.00000	1,096.34600	1,096.34600	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,116.18300	1,116.18300	0.00000	1,117.57700	1,117.57700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,137.57700	1,137.57700	0.00000	1,138.98400	1,138.98400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,255.03500	1,255.03500	0.00000	1,256.97100	1,256.97100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,280.99100	1,280.99100	0.00000	1,282.95000	1,282.95000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,306.50300	1,306.50300	0.00000	1,308.47900	1,308.47900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.82500	1,331.82500	0.00000	1,333.81800	1,333.81800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,357.35200	1,357.35200	0.00000	1,359.36700	1,359.36700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,086.04700	1,086.04700	0.00000	1,087.83200	1,087.83200	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,108.50800	1,108.50800	0.00000	1,110.31600	1,110.31600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,130.58500	1,130.58500	0.00000	1,132.40900	1,132.40900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,152.49700	1,152.49700	0.00000	1,154.33900	1,154.33900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,174.58700	1,174.58700	0.00000	1,176.45000	1,176.45000	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	11.14390	81.01821	0.00000	11.11411	81.16063	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.26004	82.71273	0.00000	11.22900	82.85778	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.39189	80.57708	0.00000	11.35957	80.72454	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.54037	82.15209	0.00000	11.50667	82.30196	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.70813	79.94128	0.00000	11.67292	80.09366	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	11.45318	78.31745	0.00000	11.42345	78.50100	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.54713	79.95462	0.00000	11.51639	80.14173	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.65659	77.29587	0.00000	11.62480	77.48620	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.77492	78.80401	0.00000	11.74203	78.99763	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.90376	76.05879	0.00000	11.86968	76.25573	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	1,069.23100	1,069.23100	0.00000	1,070.97500	1,070.97500	0.00	0.00	42,769,240.00	4	679.00
GOVI	On 06/02/2025		GOVI	0.00	1,091.34400	1,091.34400	0.00000	1,093.11000	1,093.11000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,113.07900	1,113.07900	0.00000	1,114.86100	1,114.86100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,134.65200	1,134.65200	0.00000	1,136.45100	1,136.45100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.40000	1,156.40000	0.00000	1,158.21900	1,158.21900	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	185.29827	185.29827	0.00000	185.36608	185.36608	0.00	0.00	1,852,982.70	10	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	134.62965	134.62965	0.00000	134.69881	134.69881	0.00	0.00	13,462,965.00	100	9,984.00
I2029	On 06/02/2025		Bond Future	0.00	137.44539	137.44539	0.00000	137.51536	137.51536	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.78353	138.78353	0.00000	138.85423	138.85423	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.50121	141.50121	0.00000	141.57257	141.57257	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	142.78450	142.78450	0.00000	142.85694	142.85694		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	128.16404	128.16404	0.00000	127.78445	127.78445		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.84463	130.84463	0.00000	130.45652	130.45652		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.95062	131.95062	0.00000	131.55400	131.55400		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.53468	134.53468	0.00000	134.12956	134.12956		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.58065	135.58065	0.00000	135.16748	135.16748		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	140.75707	140.75707	0.00000	140.45821	140.45821		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	141.58745	141.58745	0.00000	141.28197	141.28197		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.43679	144.43679	0.00000	144.12417	144.12417		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	145.10638	145.10638	0.00000	144.78744	144.78744		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.91305	147.91305	0.00000	147.58721	147.58721		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	122.07114	122.07114	0.00000	122.36026	122.36026		0.00	0.00	98,633,481.12	808	17,306.00
I2046	On 06/02/2025	Bond Future	0.00	124.62420	124.62420	0.00000	124.91872	124.91872		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.88729	124.88729	0.00000	125.18736	125.18736		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	127.33173	127.33173	0.00000	127.63694	127.63694		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	127.50736	127.50736	0.00000	127.81850	127.81850		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	124.58005	124.58005	0.00000	124.48313	124.48313		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	124.83102	124.83102	0.00000	124.73156	124.73156		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	127.34326	127.34326	0.00000	127.24094	127.24094		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	127.43118	127.43118	0.00000	127.32661	127.32661		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	129.89549	129.89549	0.00000	129.78857	129.78857		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	374.72100	374.72100	0.00000	374.34700	374.34700		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	382.56100	382.56100	0.00000	382.17500	382.17500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	390.26900	390.26900	0.00000	389.86900	389.86900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	397.92100	397.92100	0.00000	397.50600	397.50600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	405.63300	405.63300	0.00000	405.20600	405.20600		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 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	7.98027	108.91231	7.93057	109.01004		1.69	0.00	1,089,123.10	10	158,913.00
R186	On 06/02/2025		Bond Future	0.00	7.92231	105.85102	7.86554	105.95028		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.90417	107.95474	7.83815	108.05532		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.92088	104.73085	7.84223	104.83279		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,847.83000	1.84783	1,934.15000	1.93415	1,847.830	1.86	0.82	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	41.18000	0.04118	36.96000	0.03696	41.180	1.86	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.96327	106.72815	7.86619	106.83156		1.10	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	271.90363	271.90363	270.67896	270.67896		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	272.38382	272.38382	271.13228	271.13228		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.86603	277.86603	276.58782	276.58782		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.98883	277.98883	276.68478	276.68478		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	283.36584	283.36584	282.03549	282.03549		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	9.02172	98.06061	8.99084	98.18379		5.72	0.00	0.00	0	181,300.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,632.12000	4.63212	4,756.08000	4.75608	4,632.120	6.65	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,454.63000	6.45463	6,578.37000	6.57837	6,454.630	7.07	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.03000	0.00003	0.03000	0.00003	0.030	7.32	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.05819	96.07770	9.02551	96.20298		5.63	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	758.79000	0.75879	815.03000	0.81503	758.790	5.52	0.34	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,647.84000	1.64784	1,732.63000	1.73263	1,647.840	5.72	0.56	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	571.84000	0.57184	552.51000	0.55251	571.840	6.04	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.12751	97.98664	9.09286	98.11385		5.49	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,008.83000	1.00883	1,065.01000	1.06501	1,008.830	5.35	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,869.65000	1.86965	1,948.29000	1.94829	1,869.650	5.58	0.53	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	744.78000	0.74478	722.89000	0.72289	744.780	6.10	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,753.56000	4.75356	4,865.48000	4.86548	4,753.560	6.32	0.81	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,884.51000	5.88451	6,001.98000	6.00198	5,884.510	6.57	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	67.47000	0.06747	65.87000	0.06587	67.470	6.78	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	32.05000	0.03205	31.35000	0.03135	32.050	6.78	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.21961	95.87066	9.18272	95.99980		5.59	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,028.33000	5.02833	5,137.50000	5.13750	5,028.330	6.37	0.78	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	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	139.09000	0.13909	0.00000	135.48000	0.13548	139.090	6.86	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.31924	97.69893	0.00000	9.27989	97.83010		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		9.76276	93.12848	0.00000	9.73762	93.25213		7.61	0.00	0.00	0	102,913.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,105.98000	1.10598	0.00000	1,197.11000	1.19711	1,105.980	7.61	0.50	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,536.27000	1.53627	0.00000	1,639.41000	1.63941	1,536.270	7.86	0.60	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	182.33000	0.18233	0.00000	184.72000	0.18472	182.330	9.03	(0.11)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	6,381.31000	6.38131	0.00000	6,507.82000	6.50782	6,381.310	9.82	0.96	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,550.20000	8.55020	0.00000	8,675.44000	8.67544	8,550.200	10.58	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,679.15000	8.67915	0.00000	8,804.32000	8.80432	8,679.150	10.62	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.07000	0.00007	0.00000	0.09000	0.00009	0.070	10.79	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	10.79	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.82970	95.05340	0.00000	9.80343	95.17919		7.39	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	944.09000	0.94409	0.00000	1,002.93000	1.00293	944.090	7.18	0.33	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,050.36000	2.05036	0.00000	2,137.91000	2.13791	2,050.360	7.53	0.55	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	643.26000	0.64326	0.00000	630.49000	0.63049	643.260	8.16	(0.22)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.91641	92.77932	0.00000	9.88895	92.90706		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,273.91000	1.27391	0.00000	1,332.16000	1.33216	1,273.910	7.41	0.35	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,338.37000	2.33837	0.00000	2,419.00000	2.41900	2,338.370	7.75	0.51	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	841.38000	0.84138	0.00000	825.70000	0.82570	841.380	8.66	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.01981	94.57153	0.00000	9.99106	94.70121		7.86	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.13813	92.21490	0.00000	10.10796	92.34661		7.93	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		10.50147	91.67240	0.00000	10.47153	91.84548		9.32	0.00	0.00	0	141,437.00
R2035	On 07/11/2024	Bond Future	11.10	Put	357.15000	0.35715	0.00000	351.41000	0.35141	357.150	10.15	(0.17)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,136.09000	9.13609	0.00000	9,310.45000	9.31045	9,136.090	11.61	0.99	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.30000	0.00030	0.00000	0.36000	0.00036	0.300	12.00	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.58849	93.56753	0.00000	10.55737	93.74381		9.23	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,352.45000	1.35245	0.00000	1,440.20000	1.44020	1,352.450	8.96	0.38	797,221.79	200	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,544.78000	1.54478	0.00000	1,639.12000	1.63912	1,544.780	9.05	0.41	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,077.99000	2.07799	0.00000	2,019.66000	2.01966	2,077.990	9.41	(0.46)	(492,445.45)	100	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	930.59000	0.93059	0.00000	906.78000	0.90678	930.590	10.22	(0.25)	(525,175.96)	200	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.68651	90.91726	0.00000	10.65420	91.09652		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,142.33000	2.14233	0.00000	2,238.47000	2.23847	2,142.330	9.36	0.44	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,219.81000	2.21981	0.00000	2,165.48000	2.16548	2,219.810	9.87	(0.41)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,523.82000	5.52382	0.00000	5,670.04000	5.67004	5,523.820	10.44	0.72	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,091.86000	1.09186	0.00000	1,066.22000	1.06622	1,091.860	10.70	(0.23)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	415.53000	0.41553	0.00000	407.53000	0.40753	415.530	11.81	(0.10)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	173.89000	0.17389	0.00000	170.91000	0.17091	173.890	11.86	(0.05)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.79936	92.67424	0.00000	10.76575	92.85651		10.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.92752	89.93616	0.00000	10.89252	90.12150		10.35	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		10.86160	86.60369	0.00000	10.82660	86.81127		10.21	0.00	0.00	0	203,135.00
R2037	On 06/02/2025	Bond Future	0.00		10.94823	84.13328	0.00000	10.91196	84.34477		10.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.05511	85.80427	0.00000	11.01751	86.01950		10.68	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,720.09000	8.72009	0.00000	8,914.88000	8.91488	8,720.090	12.57	0.84	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,894.59000	11.89459	0.00000	12,101.30000	12.10130	11,894.590	13.12	0.92	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	12,103.5200		12.10352	0.00000	12,310.78000	12.31078	12,103.520	13.12	0.92	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17686		83.20146	0.00000	11.13783	83.42032		11.79	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,102.36000		2.10236	0.00000	2,198.62000	2.19862	2,102.360	11.22	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,297.85000		2.29785	0.00000	2,399.39000	2.39939	2,297.850	11.27	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,118.98000		3.11898	0.00000	3,044.57000	3.04457	3,118.980	11.96	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,818.40000		1.81840	0.00000	1,774.35000	1.77435	1,818.400	12.78	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.30064		84.78642	0.00000	11.26012	85.00915		11.62	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		11.06210		87.49414	0.00000	11.04761	87.58768		10.99	0.00	0.00	0	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,455.15000		6.45515	0.00000	6,557.29000	6.55729	6,455.150	12.78	0.93	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	36.57000		0.03657	0.00000	40.67000	0.04067	36.570	13.55	(0.02)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	7.00000		0.00700	0.00000	8.28000	0.00828	7.000	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.14879		84.79156	0.00000	11.13385	84.88655		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,984.00000		1.98400	0.00000	2,051.18000	2.05118	1,984.000	11.15	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,239.12000		1.23912	0.00000	1,234.42000	1.23442	1,239.120	12.20	(0.29)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	647.52000		0.64752	0.00000	649.27000	0.64927	647.520	12.98	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.25389		86.47541	0.00000	11.23847	86.57183		11.54	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,434.98000		9.43498	0.00000	9,530.49000	9.53049	9,434.980	13.54	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,508.0300		12.50803	0.00000	12,605.88000	12.60588	12,508.030	14.20	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,816.4600		12.81646	0.00000	12,914.38000	12.91438	12,816.460	14.20	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.37258		83.63469	0.00000	11.35664	83.73250		12.81	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.49243		85.22748	0.00000	11.47595	85.32680		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		11.11424		83.83273	0.00000	11.07928	84.06695		11.80	0.00	0.00	0	91,626.00
R2044	On 07/11/2024	Bond Future	12.00	Put	216.04000		0.21604	0.00000	213.10000	0.21310	216.040	13.56	(0.10)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	113.91000		0.11391	0.00000	114.21000	0.11421	113.910	13.98	(0.06)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	59.13000		0.05913	0.00000	60.40000	0.06040	59.130	14.40	(0.03)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.19581		81.17970	0.00000	11.15969	81.41845		12.40	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,965.96000		5.96596	0.00000	6,174.04000	6.17404	5,965.960	13.65	0.78	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,399.27000		8.39927	0.00000	8,623.99000	8.62399	8,399.270	14.48	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	74.37000		0.07437	0.00000	73.29000	0.07329	74.370	15.69	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.29397		82.79183	0.00000	11.25665	83.03483		12.45	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,182.31000		2.18231	0.00000	2,300.47000	2.30047	2,182.310	12.04	0.40	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,429.78000		2.42978	0.00000	2,360.07000	2.36007	2,429.780	13.01	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,220.95000		1.22095	0.00000	1,186.77000	1.18677	1,220.950	14.10	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.40427		80.00521	0.00000	11.36565	80.25242		13.85	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.51511		81.52867	0.00000	11.47515	81.78031		13.69	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		11.02844		82.77060	0.00000	10.99858	82.97950		12.37	0.00	5,793,942.00	70	251,090.00
R2048	On 06/02/2025	Bond Future	0.00		11.10824		84.48174	0.00000	11.07742	84.69453		12.34	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	609.49000		0.60949	0.00000	667.29000	0.66729	609.490	11.38	0.19	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,318.31000		2.31831	0.00000	2,446.49000	2.44649	2,318.310	12.34	0.47	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,309.77000		1.30977	0.00000	1,275.82000	1.27582	1,309.770	13.50	(0.28)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.19489		81.71419	0.00000	11.16309	81.93077		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.29169		83.29299	0.00000	11.25884	83.51330		13.38	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	11.39822	80.43874	0.00000	11.36425	80.66289		14.01	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	11.05294	106.27657	0.00000	11.02309	106.54593		12.51	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.13134	108.47313	0.00000	11.10051	108.74764		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.22150	104.76189	0.00000	11.18966	105.04114		13.22	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.32073	106.78419	0.00000	11.28780	107.06833		13.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.42780	102.95617	0.00000	11.39371	103.24524		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	10.61142	72.29228	0.00000	10.58149	72.44845		10.58	0.00	0.00	0	16,897.00
R209	On 06/02/2025	Bond Future	0.00	10.68883	73.78653	0.00000	10.65788	73.94561		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.78054	72.09910	0.00000	10.74854	72.26087		11.01	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.88373	73.49195	0.00000	10.85061	73.65645		11.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.99693	71.74201	0.00000	10.96261	71.90931		11.89	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	243.43781	243.43781	0.00000	243.17439	243.17439		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.52918	248.52918	0.00000	248.25909	248.25909		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	250.12850	250.12850	0.00000	249.85192	249.85192		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	255.02556	255.02556	0.00000	254.74217	254.74217		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.49311	256.49311	0.00000	256.20394	256.20394		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	9.46337	89.90165	0.00000	9.43292	90.03352		6.93	0.00	0.00	0	77,426.00
R213	On 06/02/2025	Bond Future	0.00	9.52422	91.76017	0.00000	9.49224	91.89438		6.64	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.60024	90.02734	0.00000	9.56667	90.16368		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.69482	91.76796	0.00000	9.65948	91.90647		6.89	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.81065	89.96611	0.00000	9.77334	90.10686		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	10.89198	68.12596	0.00000	10.86212	68.29393		12.05	0.00	0.00	0	19,548.00
R214	On 06/02/2025	Bond Future	0.00	10.96957	69.53430	0.00000	10.93876	69.70550		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,913.05000	4.91305	0.00000	5,064.09000	5.06409	4,913.050	13.22	0.78	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,975.72000	6.97572	0.00000	7,138.49000	7.13849	6,975.720	14.02	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	45.12000	0.04512	0.00000	45.03000	0.04503	45.120	15.20	(0.02)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.05441	67.61331	0.00000	11.02266	67.78751		12.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.14952	68.92001	0.00000	11.11677	69.09717		13.36	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.25480	66.93471	0.00000	11.22098	67.11494		13.86	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 :											163,381,334.30		1,502	1,613,840.00
Grand Total:											163,381,334.30		1,502	1,613,840.00