

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2024

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	1,051.88800	1,051.88800	0.00000	1,051.82700	1,051.82700		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,073.64800	1,073.64800	0.00000	1,073.58000	1,073.58000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,095.03600	1,095.03600	0.00000	1,094.96100	1,094.96100		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,116.26500	1,116.26500	0.00000	1,116.18300	1,116.18300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,137.66500	1,137.66500	0.00000	1,137.57700	1,137.57700		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,254.86000	1,254.86000	0.00000	1,255.03500	1,255.03500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,280.81800	1,280.81800	0.00000	1,280.99100	1,280.99100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,306.33400	1,306.33400	0.00000	1,306.50300	1,306.50300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.65900	1,331.65900	0.00000	1,331.82500	1,331.82500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,357.18900	1,357.18900	0.00000	1,357.35200	1,357.35200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,085.61700	1,085.61700	0.00000	1,086.04700	1,086.04700		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,108.07400	1,108.07400	0.00000	1,108.50800	1,108.50800		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,130.14900	1,130.14900	0.00000	1,130.58500	1,130.58500		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,152.05800	1,152.05800	0.00000	1,152.49700	1,152.49700		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,174.14500	1,174.14500	0.00000	1,174.58700	1,174.58700		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	11.14796	80.99882	0.00000	11.14390	81.01821		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.26420	82.69331	0.00000	11.26004	82.71273		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.39613	80.55776	0.00000	11.39189	80.57708		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.54471	82.13281	0.00000	11.54037	82.15209		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.71259	79.92200	0.00000	11.70813	79.94128		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	11.46755	78.22898	0.00000	11.45318	78.31745		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.56194	79.86473	0.00000	11.54713	79.95462		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.67187	77.20465	0.00000	11.65659	77.29587		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.79069	78.71145	0.00000	11.77492	78.80401		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.92007	75.96483	0.00000	11.90376	76.05879		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	1,068.85500	1,068.85500	0.00000	1,069.23100	1,069.23100		0.00	0.00	0.00	0	679.00
GOVI	On 06/02/2025		GOVI	0.00	1,090.96600	1,090.96600	0.00000	1,091.34400	1,091.34400		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,112.69900	1,112.69900	0.00000	1,113.07900	1,113.07900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,134.27000	1,134.27000	0.00000	1,134.65200	1,134.65200		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.01600	1,156.01600	0.00000	1,156.40000	1,156.40000		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	185.28703	185.28703	0.00000	185.29827	185.29827		0.00	0.00	1,852,870.30	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	134.56068	134.56068	0.00000	134.62965	134.62965		0.00	0.00	0.00	0	9,984.00
I2029	On 06/02/2025		Bond Future	0.00	137.37555	137.37555	0.00000	137.44539	137.44539		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.71348	138.71348	0.00000	138.78353	138.78353		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.43056	141.43056	0.00000	141.50121	141.50121		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		142.71405	142.71405	0.00000	142.78450	142.78450		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	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	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	0.00
I2033	On 07/11/2024	Bond Future	0.00		128.30098	128.30098	0.00000	128.16404	128.16404		0.00	0.00	10	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		130.98496	130.98496	0.00000	130.84463	130.84463		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		132.09481	132.09481	0.00000	131.95062	131.95062		0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		134.68242	134.68242	0.00000	134.53468	134.53468		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.73273	135.73273	0.00000	135.58065	135.58065		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	0.00
I2038	On 07/11/2024	Bond Future	0.00		141.36667	141.36667	0.00000	140.75707	140.75707		0.00	1,837,766.71	13	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		142.21076	142.21076	0.00000	141.58745	141.58745		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		145.07352	145.07352	0.00000	144.43679	144.43679		0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		145.75724	145.75724	0.00000	145.10638	145.10638		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		148.57717	148.57717	0.00000	147.91305	147.91305		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	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	0.00
I2046	On 07/11/2024	Bond Future	0.00		122.43607	122.43607	0.00000	122.07114	122.07114		0.00	1,836,541.05	15	17,306.00
I2046	On 06/02/2025	Bond Future	0.00		124.99723	124.99723	0.00000	124.62420	124.62420		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		125.26930	125.26930	0.00000	124.88729	124.88729		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		127.72188	127.72188	0.00000	127.33173	127.33173		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		127.90734	127.90734	0.00000	127.50736	127.50736		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	0.00
I2050	On 07/11/2024	Bond Future	0.00		124.46522	124.46522	0.00000	124.58005	124.58005		0.00	1,866,978.30	15	15,376.00
I2050	On 06/02/2025	Bond Future	0.00		124.71451	124.71451	0.00000	124.83102	124.83102		0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		127.22497	127.22497	0.00000	127.34326	127.34326		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		127.31233	127.31233	0.00000	127.43118	127.43118		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		129.77499	129.77499	0.00000	129.89549	129.89549		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	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	0.00
IGOV	On 07/11/2024	Index Future	0.00		375.19400	375.19400	0.00000	374.72100	374.72100		0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00		383.04600	383.04600	0.00000	382.56100	382.56100		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		390.76600	390.76600	0.00000	390.26900	390.26900		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		398.43000	398.43000	0.00000	397.92100	397.92100		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		406.15400	406.15400	0.00000	405.63300	405.63300		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	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	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	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	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	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	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	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	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	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	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	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	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	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	7.99722	108.87900	7.98027	108.91231		1.69	0.00	54,439,500.00	500	158,413.00
R186	On 06/02/2025		Bond Future	0.00	7.94150	105.81750	7.92231	105.85102		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.92621	107.92119	7.90417	107.95474		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.94683	104.69725	7.92088	104.73085		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,819.65000	1.81965	1,847.83000	1.84783	1,819.650	1.86	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	42.66000	0.04266	41.18000	0.04118	42.660	1.86	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.99499	106.69439	7.96327	106.72815		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	272.50840	272.50840	271.90363	271.90363		0.00	0.00	1,907,558.80	7	1,076.00
R202	On 06/02/2025		Bond Future	0.00	273.00260	273.00260	272.38382	272.38382		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	278.49886	278.49886	277.86603	277.86603		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	278.63765	278.63765	277.98883	277.98883		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	284.02851	284.02851	283.36584	283.36584		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	9.01622	98.08254	9.02172	98.06061		5.72	0.00	85,429,892.34	871	181,593.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,651.60000	4.65160	4,632.12000	4.63212	4,651.600	6.65	0.97	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,475.88000	6.47588	6,454.63000	6.45463	6,475.880	7.07	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.02000	0.00002	0.03000	0.00003	0.020	7.32	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.05224	96.10049	9.05819	96.07770		5.63	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	762.42000	0.76242	758.79000	0.75879	762.420	5.52	0.34	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,655.98000	1.65598	1,647.84000	1.64784	1,655.980	5.72	0.56	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	562.17000	0.56217	571.84000	0.57184	562.170	6.04	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.12101	98.01049	9.12751	97.98664		5.49	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,014.08000	1.01408	1,008.83000	1.00883	1,014.080	5.35	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,878.55000	1.87855	1,869.65000	1.86965	1,878.550	5.58	0.53	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	735.62000	0.73562	744.78000	0.74478	735.620	6.10	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,770.12000	4.77012	4,753.56000	4.75356	4,770.120	6.32	0.81	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,902.89000	5.90289	5,884.51000	5.88451	5,902.890	6.57	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	65.94000	0.06594	67.47000	0.06747	65.940	6.78	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	31.22000	0.03122	32.05000	0.03205	31.220	6.78	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.21251	95.89550	9.21961	95.87066		5.59	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,045.24000	5.04524	5,028.33000	5.02833	5,045.240	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	136.82000	0.13682	0.00000	139.09000	0.13909	136.820	6.86	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.31151	97.72468	0.00000	9.31924	97.69893		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		9.76211	93.13167	0.00000	9.76276	93.12848		7.61	0.00	0.00	0	102,913.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,097.89000	1.09789	0.00000	1,105.98000	1.10598	1,097.890	7.61	0.50	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,528.47000	1.52847	0.00000	1,536.27000	1.53627	1,528.470	7.86	0.60	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	176.61000	0.17661	0.00000	182.33000	0.18233	176.610	9.03	(0.11)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	6,381.95000	6.38195	0.00000	6,381.31000	6.38131	6,381.950	9.82	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,552.38000	8.55238	0.00000	8,550.20000	8.55020	8,552.380	10.58	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,681.39000	8.68139	0.00000	8,679.15000	8.67915	8,681.390	10.62	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.06000	0.00006	0.00000	0.07000	0.00007	0.060	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		9.82893	95.05708	0.00000	9.82970	95.05340		7.39	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	940.01000	0.94001	0.00000	944.09000	0.94409	940.010	7.18	0.33	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,046.30000	2.04630	0.00000	2,050.36000	2.05036	2,046.300	7.53	0.55	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	637.55000	0.63755	0.00000	643.26000	0.64326	637.550	8.16	(0.22)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.91548	92.78364	0.00000	9.91641	92.77932		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,271.13000	1.27113	0.00000	1,273.91000	1.27391	1,271.130	7.41	0.35	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,335.75000	2.33575	0.00000	2,338.37000	2.33837	2,335.750	7.75	0.51	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	836.45000	0.83645	0.00000	841.38000	0.84138	836.450	8.66	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.01871	94.57648	0.00000	10.01981	94.57153		7.86	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.13688	92.22036	0.00000	10.13813	92.21490		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		10.50573	91.64781	0.00000	10.50147	91.67240		9.32	0.00	0.00	0	141,437.00
R2035	On 07/11/2024	Bond Future	11.10	Put	353.25000	0.35325	0.00000	357.15000	0.35715	353.250	10.15	(0.17)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,110.69000	9.11069	0.00000	9,136.09000	9.13609	9,110.690	11.61	0.99	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.27000	0.00027	0.00000	0.30000	0.00030	0.270	12.00	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.59286	93.54281	0.00000	10.58849	93.56753		9.23	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,336.40000	1.33640	0.00000	1,352.45000	1.35245	1,336.400	8.96	0.37	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,527.66000	1.52766	0.00000	1,544.78000	1.54478	1,527.660	9.05	0.41	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,081.98000	2.08198	0.00000	2,077.99000	2.07799	2,081.980	9.41	(0.47)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	930.24000	0.93024	0.00000	930.59000	0.93059	930.240	10.22	(0.25)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.69096	90.89261	0.00000	10.68651	90.91726		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,125.94000	2.12594	0.00000	2,142.33000	2.14233	2,125.940	9.36	0.43	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,223.95000	2.22395	0.00000	2,219.81000	2.21981	2,223.950	9.87	(0.41)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,500.63000	5.50063	0.00000	5,523.82000	5.52382	5,500.630	10.44	0.72	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,092.52000	1.09252	0.00000	1,091.86000	1.09186	1,092.520	10.70	(0.23)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	414.81000	0.41481	0.00000	415.53000	0.41553	414.810	11.81	(0.10)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	173.27000	0.17327	0.00000	173.89000	0.17389	173.270	11.86	(0.05)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.80391	92.64961	0.00000	10.79936	92.67424		10.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.93219	89.91147	0.00000	10.92752	89.93616		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		10.86585	86.57854	0.00000	10.86160	86.60369		10.21	0.00	433,758,485.40	5,010	203,135.00
R2037	On 06/02/2025	Bond Future	0.00		10.95258	84.10797	0.00000	10.94823	84.13328		10.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.05954	85.77896	0.00000	11.05511	85.80427		10.68	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,694.38000	8.69438	0.00000	8,720.09000	8.72009	8,694.380	12.57	0.84	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,868.4800	11.86848	0.00000	11,894.59000	11.89459	11,868.480	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	12,077.4200		12.07742	0.00000	12,103.52000	12.10352	12,077.420	13.12	0.92	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.18139		83.17611	0.00000	11.17686	83.20146		11.79	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,088.07000		2.08807	0.00000	2,102.36000	2.10236	2,088.070	11.22	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,282.87000		2.28287	0.00000	2,297.85000	2.29785	2,282.870	11.27	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,124.07000		3.12407	0.00000	3,118.98000	3.11898	3,124.070	11.96	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,820.25000		1.82025	0.00000	1,818.40000	1.81840	1,820.250	12.78	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.30527		84.76103	0.00000	11.30064	84.78642		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		11.07145		87.43385	0.00000	11.06210	87.49414		10.99	0.00	0.00	0	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,393.94000		6.39394	0.00000	6,455.15000	6.45515	6,393.940	12.78	0.93	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	35.80000		0.03580	0.00000	36.57000	0.03657	35.800	13.55	(0.02)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	6.72000		0.00672	0.00000	7.00000	0.00700	6.720	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.15843		84.73035	0.00000	11.14879	84.79156		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,948.46000		1.94846	0.00000	1,984.00000	1.98400	1,948.460	11.15	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,249.22000		1.24922	0.00000	1,239.12000	1.23912	1,249.220	12.20	(0.29)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	651.85000		0.65185	0.00000	647.52000	0.64752	651.850	12.98	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.26380		86.41353	0.00000	11.25389	86.47541		11.54	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,378.07000		9.37807	0.00000	9,434.98000	9.43498	9,378.070	13.54	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,448.2400		12.44824	0.00000	12,508.03000	12.50803	12,448.240	14.20	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,756.4700		12.75647	0.00000	12,816.46000	12.81646	12,756.470	14.20	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.38279		83.57212	0.00000	11.37258	83.63469		12.81	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.50296		85.16411	0.00000	11.49243	85.22748		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		11.12874		83.73590	0.00000	11.11424	83.83273		11.80	0.00	0.00	0	91,626.00
R2044	On 07/11/2024	Bond Future	12.00	Put	218.85000		0.21885	0.00000	216.04000	0.21604	218.850	13.56	(0.10)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	114.82000		0.11482	0.00000	113.91000	0.11391	114.820	13.98	(0.06)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	59.25000		0.05925	0.00000	59.13000	0.05913	59.250	14.40	(0.03)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.21076		81.08122	0.00000	11.19581	81.17970		12.40	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,882.19000		5.88219	0.00000	5,965.96000	5.96596	5,882.190	13.65	0.78	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,307.97000		8.30797	0.00000	8,399.27000	8.39927	8,307.970	14.48	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	75.17000		0.07517	0.00000	74.37000	0.07437	75.170	15.69	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.30937		82.69190	0.00000	11.29397	82.79183		12.45	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,136.13000		2.13613	0.00000	2,182.31000	2.18231	2,136.130	12.04	0.39	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,460.71000		2.46071	0.00000	2,429.78000	2.42978	2,460.710	13.01	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,236.69000		1.23669	0.00000	1,220.95000	1.22095	1,236.690	14.10	(0.22)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.42017		79.90379	0.00000	11.40427	80.00521		13.85	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.53152		81.42570	0.00000	11.51511	81.52867		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		11.03784		82.70503	0.00000	11.02844	82.77060		12.37	0.00	116,862,207.39	1,413	250,990.00
R2048	On 06/02/2025	Bond Future	0.00		11.11792		84.41511	0.00000	11.10824	84.48174		12.34	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	591.69000		0.59169	0.00000	609.49000	0.60949	591.690	11.38	0.18	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,278.18000		2.27818	0.00000	2,318.31000	2.31831	2,278.180	12.34	0.47	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,320.15000		1.32015	0.00000	1,309.77000	1.30977	1,320.150	13.50	(0.28)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.20482		81.64677	0.00000	11.19489	81.71419		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.30191		83.22466	0.00000	11.29169	83.29299		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	11.40874	80.36954	0.00000	11.39822	80.43874		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	11.07256	106.10019	0.00000	11.05294	106.27657		12.51	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.15158	108.29361	0.00000	11.13134	108.47313		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.24239	104.57941	0.00000	11.22150	104.76189		13.22	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.34230	106.59883	0.00000	11.32073	106.78419		13.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.45011	102.76778	0.00000	11.42780	102.95617		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	10.61574	72.26977	0.00000	10.61142	72.29228		10.58	0.00	0.00	0	16,897.00
R209	On 06/02/2025	Bond Future	0.00	10.69324	73.76390	0.00000	10.68883	73.78653		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.78503	72.07644	0.00000	10.78054	72.09910		11.01	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.88830	73.46929	0.00000	10.88373	73.49195		11.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.00161	71.71924	0.00000	10.99693	71.74201		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	243.09134	243.09134	0.00000	243.43781	243.43781		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.17653	248.17653	0.00000	248.52918	248.52918		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.77122	249.77122	0.00000	250.12850	250.12850		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.66253	254.66253	0.00000	255.02556	255.02556		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.12654	256.12654	0.00000	256.49311	256.49311		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	9.46796	89.88179	0.00000	9.46337	89.90165		6.93	0.00	12,763,214.18	142	77,568.00
R213	On 06/02/2025	Bond Future	0.00	9.52895	91.74035	0.00000	9.52422	91.76017		6.64	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.60510	90.00762	0.00000	9.60024	90.02734		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.69983	91.74835	0.00000	9.69482	91.76796		6.89	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.81585	89.94651	0.00000	9.81065	89.96611		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	10.90650	68.04451	0.00000	10.89198	68.12596		12.05	0.00	9,798,409.44	144	19,548.00
R214	On 06/02/2025	Bond Future	0.00	10.98452	69.45147	0.00000	10.96957	69.53430		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,842.90000	4.84290	0.00000	4,913.05000	4.91305	4,842.900	13.22	0.77	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,899.03000	6.89903	0.00000	6,975.72000	6.97572	6,899.030	14.02	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	45.60000	0.04560	0.00000	45.12000	0.04512	45.600	15.20	(0.02)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.06978	67.52922	0.00000	11.05441	67.61331		12.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.16535	68.83464	0.00000	11.14952	68.92001		13.36	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.27112	66.84800	0.00000	11.25480	66.93471		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 :											723,636,433.71		8,150	1,613,660.00
Grand Total:											723,636,433.71		8,150	1,613,660.00