

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2024

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	1,053.40500	1,053.40500	0.00000	1,051.88800	1,051.88800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,075.20000	1,075.20000	0.00000	1,073.64800	1,073.64800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.62600	1,096.62600	0.00000	1,095.03600	1,095.03600	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,117.89200	1,117.89200	0.00000	1,116.26500	1,116.26500	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.32800	1,139.32800	0.00000	1,137.66500	1,137.66500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,257.53400	1,257.53400	0.00000	1,254.86000	1,254.86000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,283.55300	1,283.55300	0.00000	1,280.81800	1,280.81800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,309.13000	1,309.13000	0.00000	1,306.33400	1,306.33400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,334.51700	1,334.51700	0.00000	1,331.65900	1,331.65900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,360.10700	1,360.10700	0.00000	1,357.18900	1,357.18900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,087.68200	1,087.68200	0.00000	1,085.61700	1,085.61700	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,110.18600	1,110.18600	0.00000	1,108.07400	1,108.07400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,132.30900	1,132.30900	0.00000	1,130.14900	1,130.14900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,154.26600	1,154.26600	0.00000	1,152.05800	1,152.05800	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,176.40000	1,176.40000	0.00000	1,174.14500	1,174.14500	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	11.10358	81.21106	0.00000	11.14796	80.99882	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.21761	82.91109	0.00000	11.26420	82.69331	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.34713	80.78140	0.00000	11.39613	80.55776	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.49315	82.36219	0.00000	11.54471	82.13281	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.65833	80.15692	0.00000	11.71259	79.92200	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	11.42881	78.46786	0.00000	11.46755	78.22898	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.52164	80.10972	0.00000	11.56194	79.86473	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62983	77.45604	0.00000	11.67187	77.20465	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.74686	78.96915	0.00000	11.79069	78.71145	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.87435	76.22870	0.00000	11.92007	75.96483	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	1,070.89200	1,070.89200	0.00000	1,068.85500	1,068.85500	0.00	0.00	0.00	0	679.00
GOVI	On 06/02/2025		GOVI	0.00	1,093.04900	1,093.04900	0.00000	1,090.96600	1,090.96600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,114.83000	1,114.83000	0.00000	1,112.69900	1,112.69900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,136.44900	1,136.44900	0.00000	1,134.27000	1,134.27000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,158.24100	1,158.24100	0.00000	1,156.01600	1,156.01600	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	185.23957	185.23957	0.00000	185.28703	185.28703	0.00	0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.58401	134.58401	0.00000	134.56068	134.56068	0.00	0.00	0.00	0	9,984.00
I2029	On 06/02/2025		Bond Future	0.00	137.40116	137.40116	0.00000	137.37555	137.37555	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.74215	138.74215	0.00000	138.71348	138.71348	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.46206	141.46206	0.00000	141.43056	141.43056	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	142.74819	142.74819	0.00000	142.71405	142.71405		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	128.22473	128.22473	0.00000	128.30098	128.30098		0.00	0.00	384,674.19	3	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.90884	130.90884	0.00000	130.98496	130.98496		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	132.01949	132.01949	0.00000	132.09481	132.09481		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.60781	134.60781	0.00000	134.68242	134.68242		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.65853	135.65853	0.00000	135.73273	135.73273		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	141.49122	141.49122	0.00000	141.36667	141.36667		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	142.33996	142.33996	0.00000	142.21076	142.21076		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	145.20785	145.20785	0.00000	145.07352	145.07352		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	145.89681	145.89681	0.00000	145.75724	145.75724		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	148.72140	148.72140	0.00000	148.57717	148.57717		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	122.78418	122.78418	0.00000	122.43607	122.43607		0.00	0.00	0.00	0	17,306.00
I2046	On 06/02/2025	Bond Future	0.00	125.35430	125.35430	0.00000	124.99723	124.99723		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	125.63589	125.63589	0.00000	125.26930	125.26930		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	128.09779	128.09779	0.00000	127.72188	127.72188		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	128.29244	128.29244	0.00000	127.90734	127.90734		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	124.33266	124.33266	0.00000	124.46522	124.46522		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	124.58088	124.58088	0.00000	124.71451	124.71451		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	127.09093	127.09093	0.00000	127.22497	127.22497		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	127.17767	127.17767	0.00000	127.31233	127.31233		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	129.63962	129.63962	0.00000	129.77499	129.77499		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	375.34600	375.34600	0.00000	375.19400	375.19400		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	383.20300	383.20300	0.00000	383.04600	383.04600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	390.92800	390.92800	0.00000	390.76600	390.76600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	398.59700	398.59700	0.00000	398.43000	398.43000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	406.32600	406.32600	0.00000	406.15400	406.15400		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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	7.97746	108.91783	0.00000	7.99722	108.87900		1.69	0.00	60,231,559.99	553	158,966.00
R186	On 06/02/2025	Bond Future	0.00	7.91800	105.85855	0.00000	7.94150	105.81750		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	7.89744	107.96499	0.00000	7.92621	107.92119		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	7.91097	104.74369	0.00000	7.94683	104.69725		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,856.90000	1.85690	0.00000	1,819.65000	1.81965	1,856.900	1.86	0.82	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	39.92000	0.03992	0.00000	42.66000	0.04266	39.920	1.86	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	7.94913	106.74320	0.00000	7.99499	106.69439		1.10	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	272.44945	272.44945	0.00000	272.50840	272.50840		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	272.94616	272.94616	0.00000	273.00260	273.00260		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	278.44638	278.44638	0.00000	278.49886	278.49886		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	278.58885	278.58885	0.00000	278.63765	278.63765		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	283.98262	283.98262	0.00000	284.02851	284.02851		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	8.98420	98.21030	0.00000	9.01622	98.08254		5.72	0.00	255,936,041.80	2,606	184,043.00
R2030	On 07/11/2024	Bond Future	10.21 Call	4,773.81000	4.77381	0.00000	4,651.60000	4.65160	4,773.810	6.65	0.97	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	6,602.32000	6.60232	0.00000	6,475.88000	6.47588	6,602.320	7.07	0.99	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	7.32	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.01790	96.23218	0.00000	9.05224	96.10049		5.63	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	804.30000	0.80430	0.00000	762.42000	0.76242	804.300	5.52	0.36	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,726.41000	1.72641	0.00000	1,655.98000	1.65598	1,726.410	5.72	0.58	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	526.20000	0.52620	0.00000	562.17000	0.56217	526.200	6.04	(0.24)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.08396	98.14656	0.00000	9.12101	98.01049		5.49	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	1,060.44000	1.06044	0.00000	1,014.08000	1.01408	1,060.440	5.35	0.37	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,947.61000	1.94761	0.00000	1,878.55000	1.87855	1,947.610	5.58	0.54	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	699.27000	0.69927	0.00000	735.62000	0.73562	699.270	6.10	(0.24)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,878.51000	4.87851	0.00000	4,770.12000	4.77012	4,878.510	6.32	0.82	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	6,019.22000	6.01922	0.00000	5,902.89000	5.90289	6,019.220	6.57	0.87	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	61.11000	0.06111	0.00000	65.94000	0.06594	61.110	6.78	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	28.69000	0.02869	0.00000	31.22000	0.03122	28.690	6.78	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.17245	96.03579	0.00000	9.21251	95.89550		5.59	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,153.33000	5.15333	0.00000	5,045.24000	5.04524	5,153.330	6.37	0.79	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	128.90000	0.12890	0.00000	136.82000	0.13682	128.900	6.86	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.26823	97.86901	0.00000	9.31151	97.72468		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		9.73444	93.26779	0.00000	9.76211	93.13167		7.61	0.00	124,232,696.28	1,332	102,666.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,157.18000	1.15718	0.00000	1,097.89000	1.09789	1,157.180	7.61	0.52	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,601.40000	1.60140	0.00000	1,528.47000	1.52847	1,601.400	7.86	0.62	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	157.34000	0.15734	0.00000	176.61000	0.17661	157.340	9.03	(0.10)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	6,511.33000	6.51133	0.00000	6,381.95000	6.38195	6,511.330	9.82	0.97	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,686.25000	8.68625	0.00000	8,552.38000	8.55238	8,686.250	10.58	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,815.40000	8.81540	0.00000	8,681.39000	8.68139	8,815.400	10.62	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.04000	0.00004	0.00000	0.06000	0.00006	0.040	10.79	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.00000	0.00000	0.00000	0.01000	0.00001		10.79	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.79966	95.19726	0.00000	9.82893	95.05708		7.39	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	982.31000	0.98231	0.00000	940.01000	0.94001	982.310	7.18	0.35	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,117.82000	2.11782	0.00000	2,046.30000	2.04630	2,117.820	7.53	0.56	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	602.63000	0.60263	0.00000	637.55000	0.63755	602.630	8.16	(0.21)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.88437	92.92839	0.00000	9.91548	92.78364		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,318.16000	1.31816	0.00000	1,271.13000	1.27113	1,318.160	7.41	0.36	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,406.01000	2.40601	0.00000	2,335.75000	2.33575	2,406.010	7.75	0.52	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	801.57000	0.80157	0.00000	836.45000	0.83645	801.570	8.66	(0.21)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.98566	94.72560	0.00000	10.01871	94.57648		7.86	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.10177	92.37366	0.00000	10.13688	92.22036		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		10.45700	91.92964	0.00000	10.50573	91.64781		9.32	0.00	102,961,196.80	1,120	141,437.00
R2035	On 07/11/2024	Bond Future	11.10	Put	299.27000	0.29927	0.00000	353.25000	0.35325	299.270	10.15	(0.15)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,388.70000	9.38870	0.00000	9,110.69000	9.11069	9,388.700	11.61	0.99	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.18000	0.00018	0.00000	0.27000	0.00027	0.180	12.00	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.54189	93.83167	0.00000	10.59286	93.54281		9.23	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,440.12000	1.44012	0.00000	1,336.40000	1.33640	1,440.120	8.96	0.39	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,640.96000	1.64096	0.00000	1,527.66000	1.52766	1,640.960	9.05	0.43	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,943.06000	1.94306	0.00000	2,081.98000	2.08198	1,943.060	9.41	(0.44)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	854.52000	0.85452	0.00000	930.24000	0.93024	854.520	10.22	(0.23)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.63759	91.18886	0.00000	10.69096	90.89261		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,251.54000	2.25154	0.00000	2,125.94000	2.12594	2,251.540	9.36	0.45	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,100.03000	2.10003	0.00000	2,223.95000	2.22395	2,100.030	9.87	(0.39)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,711.40000	5.71140	0.00000	5,500.63000	5.50063	5,711.400	10.44	0.74	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,021.62000	1.02162	0.00000	1,092.52000	1.09252	1,021.620	10.70	(0.22)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	383.86000	0.38386	0.00000	414.81000	0.41481	383.860	11.81	(0.09)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	158.35000	0.15835	0.00000	173.27000	0.17327	158.350	11.86	(0.04)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.74797	92.95313	0.00000	10.80391	92.64961		10.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.87357	90.22206	0.00000	10.93219	89.91147		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		10.81721	86.86709	0.00000	10.86585	86.57854		10.21	0.00	0.00	0	203,135.00
R2037	On 06/02/2025	Bond Future	0.00		10.90189	84.40362	0.00000	10.95258	84.10797		10.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.00660	86.08209	0.00000	11.05954	85.77896		10.68	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,946.66000	8.94666	0.00000	8,694.38000	8.69438	8,946.660	12.57	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,145.6100	12.14561	0.00000	11,868.48000	11.86848	12,145.610	13.12	0.93	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	12,355.9100		12.35591	0.00000	12,077.42000	12.07742	12,355.910	13.12	0.93	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.12605		83.48654	0.00000	11.18139	83.17611		11.79	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,198.03000		2.19803	0.00000	2,088.07000	2.08807	2,198.030	11.22	0.38	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,399.74000		2.39974	0.00000	2,282.87000	2.28287	2,399.740	11.27	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,989.54000		2.98954	0.00000	3,124.07000	3.12407	2,989.540	11.96	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,731.67000		1.73167	0.00000	1,820.25000	1.82025	1,731.670	12.78	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.24752		85.07857	0.00000	11.30527	84.76103		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		11.04327		87.61573	0.00000	11.07145	87.43385		10.99	0.00	15,946,062.86	182	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,558.97000		6.55897	0.00000	6,393.94000	6.39394	6,558.970	12.78	0.94	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	30.47000		0.03047	0.00000	35.80000	0.03580	30.470	13.55	(0.02)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	5.51000		0.00551	0.00000	6.72000	0.00672	5.510	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.12904		84.91717	0.00000	11.15843	84.73035		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,025.17000		2.02517	0.00000	1,948.46000	1.94846	2,025.170	11.15	0.46	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,188.50000		1.18850	0.00000	1,249.22000	1.24922	1,188.500	12.20	(0.28)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	615.37000		0.61537	0.00000	651.85000	0.65185	615.370	12.98	(0.16)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.23307		86.60564	0.00000	11.26380	86.41353		11.54	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,535.71000		9.53571	0.00000	9,378.07000	9.37807	9,535.710	13.54	0.85	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,620.7300		12.62073	0.00000	12,448.24000	12.44824	12,620.730	14.20	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,930.3100		12.93031	0.00000	12,756.47000	12.75647	12,930.310	14.20	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.35064		83.76937	0.00000	11.38279	83.57212		12.81	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.46941		85.36626	0.00000	11.50296	85.16411		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		11.09562		83.95734	0.00000	11.12874	83.73590		11.80	0.00	117,708,190.68	1,402	90,925.00
R2044	On 07/11/2024	Bond Future	12.00	Put	191.25000		0.19125	0.00000	218.85000	0.21885	191.250	13.56	(0.09)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	98.67000		0.09867	0.00000	114.82000	0.11482	98.670	13.98	(0.05)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	50.08000		0.05008	0.00000	59.25000	0.05925	50.080	14.40	(0.03)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.17632		81.30839	0.00000	11.21076	81.08122		12.40	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,052.98000		6.05298	0.00000	5,882.19000	5.88219	6,052.980	13.65	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,502.01000		8.50201	0.00000	8,307.97000	8.30797	8,502.010	14.48	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	68.50000		0.06850	0.00000	75.17000	0.07517	68.500	15.69	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.27349		82.92504	0.00000	11.30937	82.69190		12.45	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,222.91000		2.22291	0.00000	2,136.13000	2.13613	2,222.910	12.04	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,366.24000		2.36624	0.00000	2,460.71000	2.46071	2,366.240	13.01	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,181.38000		1.18138	0.00000	1,236.69000	1.23669	1,181.380	14.10	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.38275		80.14281	0.00000	11.42017	79.90379		13.85	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.49257		81.67045	0.00000	11.53152	81.42570		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		11.00988		82.90034	0.00000	11.03784	82.70503		12.37	0.00	0.00	0	250,990.00
R2048	On 06/02/2025	Bond Future	0.00		11.08884		84.61557	0.00000	11.11792	84.41511		12.34	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	623.59000		0.62359	0.00000	591.69000	0.59169	623.590	11.38	0.19	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,364.06000		2.36406	0.00000	2,278.18000	2.27818	2,364.060	12.34	0.48	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,256.84000		1.25684	0.00000	1,320.15000	1.32015	1,256.840	13.50	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.17454		81.85268	0.00000	11.20482	81.64677		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.27036		83.43592	0.00000	11.30191	83.22466		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	11.37589	80.58596	0.00000	11.40874	80.36954		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	11.03945	106.39815	0.00000	11.07256	106.10019		12.51	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.11716	108.59923	0.00000	11.15158	108.29361		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.20652	104.89311	0.00000	11.24239	104.57941		13.22	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.30492	106.92043	0.00000	11.34230	106.59883		13.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.41116	103.09709	0.00000	11.45011	102.76778		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	10.57249	72.49550	0.00000	10.61574	72.26977		10.58	0.00	65,318,445.50	901	16,897.00
R209	On 07/11/2024	Bond Future	10.55 Call	1,161.05000	1.16105	0.00000	1,063.64000	1.06364	1,161.050	10.66	0.49	520,508.41	100	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	470.95000	0.47095	0.00000	536.89000	0.53689	470.950	11.36	(0.24)	(253,602.68)	100	100.00
R209	On 06/02/2025	Bond Future	0.00	10.64824	73.99526	0.00000	10.69324	73.76390		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.73809	72.31381	0.00000	10.78503	72.07644		11.01	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.83936	73.71244	0.00000	10.88830	73.46929		11.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.95058	71.96807	0.00000	11.00161	71.71924		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	242.94670	242.94670	0.00000	243.09134	243.09134		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.03217	248.03217	0.00000	248.17653	248.17653		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.62845	249.62845	0.00000	249.77122	249.77122		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.52120	254.52120	0.00000	254.66253	254.66253		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.98613	255.98613	0.00000	256.12654	256.12654		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	9.43011	90.04570	0.00000	9.46796	89.88179		6.93	0.00	0.00	0	77,568.00
R213	On 06/02/2025	Bond Future	0.00	9.48881	91.90879	0.00000	9.52895	91.74035		6.64	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.56240	90.18104	0.00000	9.60510	90.00762		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.65435	91.92659	0.00000	9.69983	91.74835		6.89	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.76737	90.12941	0.00000	9.81585	89.94651		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	10.86843	68.25838	0.00000	10.90650	68.04451		12.05	0.00	0.00	0	19,548.00
R214	On 06/02/2025	Bond Future	0.00	10.94501	69.67072	0.00000	10.98452	69.45147		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,008.07000	5.00807	0.00000	4,842.90000	4.84290	5,008.070	13.22	0.79	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,086.98000	7.08698	0.00000	6,899.03000	6.89903	7,086.980	14.02	0.88	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	40.86000	0.04086	0.00000	45.60000	0.04560	40.860	15.20	(0.02)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.02875	67.75405	0.00000	11.06978	67.52922		12.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.12272	69.06493	0.00000	11.16535	68.83464		13.36	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.22685	67.08361	0.00000	11.27112	66.84800		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 :											742,985,773.83		8,299	1,615,915.00
Grand Total:											742,985,773.83		8,299	1,615,915.00