

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2024

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	1,056.75000	1,056.75000	0.00000	1,052.71400	1,052.71400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,078.44800	1,078.44800	0.00000	1,074.50000	1,074.50000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.83200	1,099.83200	0.00000	1,095.91800	1,095.91800		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.09700	1,121.09700	0.00000	1,117.17500	1,117.17500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,142.51500	1,142.51500	0.00000	1,138.60300	1,138.60300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,263.72600	1,263.72600	0.00000	1,256.11600	1,256.11600		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,289.67400	1,289.67400	0.00000	1,282.11100	1,282.11100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,315.24600	1,315.24600	0.00000	1,307.66700	1,307.66700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,340.67600	1,340.67600	0.00000	1,333.03200	1,333.03200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,366.28900	1,366.28900	0.00000	1,358.60000	1,358.60000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,092.36400	1,092.36400	0.00000	1,086.26300	1,086.26300		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,114.79300	1,114.79300	0.00000	1,108.74300	1,108.74300		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,136.89800	1,136.89800	0.00000	1,130.84400	1,130.84400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,158.87900	1,158.87900	0.00000	1,152.77900	1,152.77900		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,181.01900	1,181.01900	0.00000	1,174.88900	1,174.88900		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	11.02622	81.58277	0.00000	11.12809	81.09375		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.13954	83.27776	0.00000	11.24314	82.79166		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.26727	81.14763	0.00000	11.37369	80.66007		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.41060	82.73122	0.00000	11.52083	82.23894		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.57311	80.52771	0.00000	11.68723	80.03169		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	11.35680	78.91495	0.00000	11.45848	78.28480		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.44909	80.55384	0.00000	11.55231	79.92317		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.55588	77.90137	0.00000	11.66155	77.26624		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.67086	79.41922	0.00000	11.77967	78.77611		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.79636	76.68214	0.00000	11.90837	76.03222		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	1,075.44600	1,075.44600	0.00000	1,069.49400	1,069.49400		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,097.52800	1,097.52800	0.00000	1,091.62700	1,091.62700		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,119.29000	1,119.29000	0.00000	1,113.38600	1,113.38600		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,140.93100	1,140.93100	0.00000	1,134.98300	1,134.98300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,162.72800	1,162.72800	0.00000	1,156.75200	1,156.75200		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	185.14336	185.14336	0.00000	185.17424	185.17424		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	134.43172	134.43172	0.00000	134.42900	134.42900		0.00	0.00	0.00	0	9,984.00
I2029	On 06/02/2025		Bond Future	0.00	137.22458	137.22458	0.00000	137.24354	137.24354		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.54860	138.54860	0.00000	138.58219	138.58219		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.25693	141.25693	0.00000	141.29968	141.29968		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	142.52914	142.52914	0.00000	142.58330	142.58330		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	128.09523	128.09523	0.00000	128.11837	128.11837		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.75659	130.75659	0.00000	130.80086	130.80086		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.85146	131.85146	0.00000	131.91009	131.91009		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.42903	134.42903	0.00000	134.49693	134.49693		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.46694	135.46694	0.00000	135.54613	135.54613		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	140.83595	140.83595	0.00000	141.32570	141.32570		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	141.64861	141.64861	0.00000	142.17157	142.17157		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.48877	144.48877	0.00000	145.03687	145.03687		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	145.15546	145.15546	0.00000	145.72328	145.72328		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.95559	147.95559	0.00000	148.54513	148.54513		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	122.00495	122.00495	0.00000	122.30685	122.30685		0.00	0.00	0.00	0	17,306.00
I2046	On 06/02/2025	Bond Future	0.00	124.53958	124.53958	0.00000	124.86761	124.86761		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.79270	124.79270	0.00000	125.14012	125.14012		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	127.23107	127.23107	0.00000	127.59296	127.59296		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	127.39989	127.39989	0.00000	127.77830	127.77830		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.98503	123.98503	0.00000	124.64092	124.64092		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	124.20669	124.20669	0.00000	124.89618	124.89618		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	126.69707	126.69707	0.00000	127.41337	127.41337		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	126.76907	126.76907	0.00000	127.50717	127.50717		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	129.21415	129.21415	0.00000	129.97595	129.97595		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	374.34000	374.34000	0.00000	375.18500	375.18500		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	382.11700	382.11700	0.00000	383.04000	383.04000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	389.78300	389.78300	0.00000	390.76500	390.76500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	397.40700	397.40700	0.00000	398.43200	398.43200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	405.08500	405.08500	0.00000	406.16000	406.16000		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	7.93081	109.00957	8.00515	108.86342		1.67	0.00	35,101,081.54	322	158,684.00
R186	On 06/02/2025		Bond Future	0.00	7.87397	105.93553	7.94953	105.80348		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.85262	108.03327	7.93391	107.90947		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.86158	104.80770	7.95422	104.68768		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,908.35000	1.90835	1,810.35000	1.81035	1,908.350	1.86	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	36.21000	0.03621	42.56000	0.04256	36.210	1.86	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.89455	106.80133	8.00229	106.68662		1.09	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	272.38072	272.38072	272.84615	272.84615		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	272.83380	272.83380	273.35234	273.35234		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	278.30483	278.30483	278.86217	278.86217		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	278.42931	278.42931	279.01441	279.01441		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	283.80057	283.80057	284.41777	284.41777		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	8.91900	98.47110	8.99945	98.14943		5.72	0.00	52,977,451.80	538	184,662.00
R2030	On 07/11/2024		Bond Future	10.21 Call	5,026.76000	5.02676	4,713.20000	4.71320	5,026.760	6.71	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,861.43000	6.86143	6,541.40000	6.54140	6,861.430	7.15	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.01000	0.00001	0.01000	0.00001	0.010	7.40	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	8.95266	96.48298	9.03399	96.17045		5.70	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	905.59000	0.90559	778.23000	0.77823	905.590	5.60	0.39	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,882.00000	1.88200	1,686.31000	1.68631	1,882.000	5.79	0.60	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	474.36000	0.47436	537.11000	0.53711	474.360	6.11	(0.22)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.01703	98.39298	9.10094	98.08417		5.51	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,156.90000	1.15690	1,034.12000	1.03412	1,156.900	5.38	0.39	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,084.64000	2.08464	1,910.36000	1.91036	2,084.640	5.61	0.56	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	640.90000	0.64090	711.15000	0.71115	640.900	6.12	(0.22)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,081.62000	5.08162	4,824.62000	4.82462	5,081.620	6.34	0.83	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,235.84000	6.23584	5,962.45000	5.96245	6,235.840	6.60	0.88	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	54.42000	0.05442	62.18000	0.06218	54.420	6.81	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	25.29000	0.02529	29.20000	0.02920	25.290	6.81	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.10241	96.28169	9.19044	95.97276		5.55	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,335.43000	5.33543	5,100.95000	5.10095	5,335.430	6.33	0.81	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	113.17000	0.11317	0.00000	131.01000	0.13101	113.170	6.83	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.19524	98.11303	0.00000	9.28736	97.80518		5.24	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		9.64787	93.69531	0.00000	9.74924	93.19495		7.62	0.00	0.00	0	102,633.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,372.97000	1.37297	0.00000	1,110.06000	1.11006	1,372.970	7.62	0.58	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,865.05000	1.86505	0.00000	1,547.03000	1.54703	1,865.050	7.91	0.67	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	121.24000	0.12124	0.00000	159.47000	0.15947	121.240	9.23	(0.08)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	6,929.13000	6.92913	0.00000	6,438.52000	6.43852	6,929.130	10.09	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	9,111.30000	9.11130	0.00000	8,613.22000	8.61322	9,111.300	10.90	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	9,240.66000	9.24066	0.00000	8,742.38000	8.74238	9,240.660	10.95	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	11.13	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.13	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.71195	95.61896	0.00000	9.81508	95.12338		7.41	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	1,127.43000	1.12743	0.00000	951.61000	0.95161	1,127.430	7.19	0.38	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,352.47000	2.35247	0.00000	2,070.60000	2.07060	2,352.470	7.55	0.60	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	513.36000	0.51336	0.00000	613.43000	0.61343	513.360	8.18	(0.19)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.79424	93.34936	0.00000	9.90044	92.85358		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,466.53000	1.46653	0.00000	1,287.12000	1.28712	1,466.530	7.41	0.39	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,622.86000	2.62286	0.00000	2,362.16000	2.36216	2,622.860	7.75	0.55	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	711.50000	0.71150	0.00000	813.45000	0.81345	711.500	8.67	(0.19)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.89201	95.14978	0.00000	10.00243	94.64990		7.81	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.00460	92.79962	0.00000	10.11933	92.29695		7.99	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		10.37511	92.40598	0.00000	10.48177	91.78623		9.31	0.00	27,721,794.00	300	141,437.00
R2035	On 07/11/2024	Bond Future	11.10	Put	218.50000	0.21850	0.00000	313.96000	0.31396	218.500	10.13	(0.12)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,859.98000	9.85998	0.00000	9,245.68000	9.24568	9,859.980	11.60	0.99	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.09000	0.00009	0.00000	0.18000	0.00018	0.090	11.99	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.45914	94.30333	0.00000	10.56761	93.68575		9.22	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,614.52000	1.61452	0.00000	1,376.64000	1.37664	1,614.520	8.94	0.43	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,831.84000	1.83184	0.00000	1,572.28000	1.57228	1,831.840	9.03	0.46	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,725.24000	1.72524	0.00000	2,001.17000	2.00117	1,725.240	9.41	(0.41)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	737.40000	0.73740	0.00000	882.56000	0.88256	737.400	10.21	(0.21)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.55299	91.66118	0.00000	10.66427	91.04060		9.67	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,459.64000	2.45964	0.00000	2,179.52000	2.17952	2,459.640	9.36	0.48	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,912.61000	1.91261	0.00000	2,152.64000	2.15264	1,912.610	9.88	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,056.95000	6.05695	0.00000	5,597.44000	5.59744	6,056.950	10.45	0.76	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	917.84000	0.91784	0.00000	1,049.28000	1.04928	917.840	10.72	(0.20)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	340.54000	0.34054	0.00000	394.53000	0.39453	340.540	11.84	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	138.04000	0.13804	0.00000	163.11000	0.16311	138.040	11.89	(0.04)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.66067	93.42962	0.00000	10.77571	92.80244		10.02	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.78360	90.70160	0.00000	10.90244	90.06891		10.37	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		10.72511	87.41729	0.00000	10.83681	86.75065		10.18	0.00	40,211,953.40	460	203,135.00
R2037	On 06/02/2025	Bond Future	0.00		10.80860	84.95158	0.00000	10.92217	84.28516		10.62	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		10.91111	86.63277	0.00000	11.02759	85.96172		10.66	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,411.09000	9.41109	0.00000	8,840.13000	8.84013	9,411.090	12.57	0.87	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,652.7800	12.65278	0.00000	12,031.55000	12.03155	12,652.780	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	12,865.4200		12.86542	0.00000	12,241.47000	12.24147	12,865.420	13.12	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.02753		84.04321	0.00000	11.14780	83.36434		11.71	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,376.33000		2.37633	0.00000	2,147.17000	2.14717	2,376.330	11.13	0.40	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,590.22000		2.59022	0.00000	2,345.99000	2.34599	2,590.220	11.18	0.42	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,734.86000		2.73486	0.00000	3,034.22000	3.03422	2,734.860	11.89	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,562.37000		1.56237	0.00000	1,759.10000	1.75910	1,562.370	12.71	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.14612		85.64026	0.00000	11.27006	84.95443		11.65	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		10.97663		88.04818	0.00000	11.07305	87.42355		10.97	0.00	36,892,187.42	419	113,272.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,958.63000		6.95863	0.00000	6,374.23000	6.37423	6,958.630	12.77	0.95	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	20.75000		0.02075	0.00000	32.12000	0.03212	20.750	13.55	(0.01)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	3.45000		0.00345	0.00000	5.74000	0.00574	3.450	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.06214		85.34474	0.00000	11.15984	84.72140		11.50	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,209.23000		2.20923	0.00000	1,928.38000	1.92838	2,209.230	11.14	0.49	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,060.11000		1.06011	0.00000	1,236.60000	1.23660	1,060.110	12.20	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	539.14000		0.53914	0.00000	641.50000	0.64150	539.140	12.98	(0.14)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.16499		87.03357	0.00000	11.26493	86.40648		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,897.26000		9.89726	0.00000	9,362.61000	9.36261	9,897.260	13.57	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,012.2800		13.01228	0.00000	12,435.25000	12.43525	13,012.280	14.24	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,324.4700		13.32447	0.00000	12,743.79000	12.74379	13,324.470	14.24	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.28070		84.20087	0.00000	11.38366	83.56680		12.76	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.39776		85.80045	0.00000	11.50360	85.16026		12.72	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		11.02904		84.40546	0.00000	11.12542	83.75805		11.79	0.00	16,037,037.40	190	89,144.00
R2044	On 07/11/2024	Bond Future	12.00	Put	142.94000		0.14294	0.00000	203.12000	0.20312	142.940	13.55	(0.07)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	71.18000		0.07118	0.00000	104.61000	0.10461	71.180	13.97	(0.04)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	34.92000		0.03492	0.00000	52.93000	0.05293	34.920	14.39	(0.02)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.10943		81.75255	0.00000	11.20709	81.10537		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,394.28000		6.39428	0.00000	5,886.84000	5.88684	6,394.280	13.66	0.81	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,887.21000		8.88721	0.00000	8,318.65000	8.31865	8,887.210	14.49	0.89	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	57.28000		0.05728	0.00000	71.59000	0.07159	57.280	15.71	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.20543		83.37025	0.00000	11.30527	82.71849		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,394.10000		2.39410	0.00000	2,133.66000	2.13366	2,394.100	12.03	0.43	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,197.43000		2.19743	0.00000	2,436.73000	2.43673	2,197.430	13.03	(0.35)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,086.26000		1.08626	0.00000	1,219.40000	1.21940	1,086.260	14.14	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.31288		80.59219	0.00000	11.41564	79.93266		13.79	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.42105		82.12303	0.00000	11.52658	81.45667		13.77	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		10.94327		83.36888	0.00000	11.03458	82.72776		12.36	0.00	3,334,755.20	40	250,950.00
R2048	On 06/02/2025	Bond Future	0.00		11.02184		85.08069	0.00000	11.11433	84.43981		12.32	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	699.88000		0.69988	0.00000	585.25000	0.58525	699.880	11.35	0.21	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,570.85000		2.57085	0.00000	2,271.90000	2.27190	2,570.850	12.32	0.51	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,119.31000		1.11931	0.00000	1,296.79000	1.29679	1,119.310	13.49	(0.25)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.10642		82.31921	0.00000	11.20083	81.67385		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.20051		83.90705	0.00000	11.29750	83.25413		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	11.30437	81.06065	0.00000	11.40395	80.40104		14.09	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	10.97281	107.00246	0.00000	11.07435	106.08412		12.50	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.05010	109.19929	0.00000	11.15321	108.27918		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.13825	105.49489	0.00000	11.24377	104.56737		13.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.23484	107.52826	0.00000	11.34345	106.58896		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.33932	103.70951	0.00000	11.45106	102.75977		13.83	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	10.49587	72.89773	0.00000	10.59725	72.36616		10.58	0.00	8,237,443.49	113	16,897.00
R209	On 07/11/2024	Bond Future	10.55 Call	1,348.13000	1.34813	0.00000	1,087.67000	1.08767	1,348.130	10.66	0.55	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	365.54000	0.36554	0.00000	493.69000	0.49369	365.540	11.36	(0.20)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.57107	74.39434	0.00000	10.67383	73.86357		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.65947	72.71374	0.00000	10.76454	72.17992		11.03	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.75857	74.11626	0.00000	10.86672	73.57637		11.53	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.86770	72.37468	0.00000	10.97892	71.82974		11.97	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	242.87788	242.87788	0.00000	242.92555	242.92555		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.92378	247.92378	0.00000	248.01165	248.01165		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.49372	249.49372	0.00000	249.60904	249.60904		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.36992	254.36992	0.00000	254.50274	254.50274		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.81393	255.81393	0.00000	255.96847	255.96847		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	9.34365	90.42152	0.00000	9.44502	89.98109		6.94	0.00	26,222,240.80	290	77,278.00
R213	On 06/02/2025	Bond Future	0.00	9.40113	92.27812	0.00000	9.50442	91.84324		6.65	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.47213	90.54905	0.00000	9.57872	90.11471		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.56025	92.29679	0.00000	9.67146	91.85948		6.87	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.66936	90.50057	0.00000	9.78538	90.06141		6.84	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	10.79683	68.66339	0.00000	10.89823	68.09089		12.04	0.00	11,329,459.35	165	19,317.00
R214	On 06/02/2025	Bond Future	0.00	10.87297	70.07326	0.00000	10.97576	69.49999		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,318.58000	5.31858	0.00000	4,868.73000	4.86873	5,318.580	13.23	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,437.20000	7.43720	0.00000	6,932.79000	6.93279	7,437.200	14.04	0.89	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	33.42000	0.03342	0.00000	42.78000	0.04278	33.420	15.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.95553	68.15808	0.00000	11.06044	67.58030		12.67	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.04770	69.47310	0.00000	11.15541	68.88823		13.31	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.15009	67.49509	0.00000	11.26061	66.90383		13.94	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 :											258,065,404.40		2,837	1,613,836.00
Grand Total:											258,065,404.40		2,837	1,613,836.00