

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2024

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	1,060.63600	1,060.63600	0.00000	1,059.95900	1,059.95900		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,082.43600	1,082.43600	0.00000	1,081.74100	1,081.74100		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,103.92900	1,103.92900	0.00000	1,103.21500	1,103.21500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.30100	1,125.30100	0.00000	1,124.56700	1,124.56700		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,146.82300	1,146.82300	0.00000	1,146.07000	1,146.07000		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,274.71800	1,274.71800	0.00000	1,271.47200	1,271.47200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,300.91800	1,300.91800	0.00000	1,297.60000	1,297.60000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,326.74900	1,326.74900	0.00000	1,323.35800	1,323.35800		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,352.43500	1,352.43500	0.00000	1,348.97100	1,348.97100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,378.30100	1,378.30100	0.00000	1,374.76500	1,374.76500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,101.87600	1,101.87600	0.00000	1,098.82000	1,098.82000		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,124.52400	1,124.52400	0.00000	1,121.40100	1,121.40100		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,146.85300	1,146.85300	0.00000	1,143.66100	1,143.66100		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,169.05500	1,169.05500	0.00000	1,165.79600	1,165.79600		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,191.41400	1,191.41400	0.00000	1,188.08700	1,188.08700		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	10.84148	82.47962	0.00000	10.89075	82.23916		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.94627	84.19496	0.00000	10.99793	83.94847		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.06488	82.08562	0.00000	11.11914	81.83276		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.19847	83.68976	0.00000	11.25549	83.43065		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.35056	81.50662	0.00000	11.41052	81.24135		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	11.15833	80.16822	0.00000	11.21712	79.79373		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.24338	81.83495	0.00000	11.30439	81.45159		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.34226	79.21062	0.00000	11.40572	78.81810		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.44910	80.75633	0.00000	11.51507	80.35481		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.56590	78.04698	0.00000	11.63454	77.63654		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	1,084.60000	1,084.60000	0.00000	1,081.65100	1,081.65100		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,106.89300	1,106.89300	0.00000	1,103.87900	1,103.87900		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,128.87200	1,128.87200	0.00000	1,125.79100	1,125.79100		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,150.72600	1,150.72600	0.00000	1,147.58000	1,147.58000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,172.73400	1,172.73400	0.00000	1,169.52300	1,169.52300		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	185.07819	185.07819	0.00000	185.13573	185.13573		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	134.31818	134.31818	0.00000	134.29391	134.29391		0.00	0.00	0.00	0	9,884.00
I2029	On 06/02/2025		Bond Future	0.00	137.11173	137.11173	0.00000	137.08516	137.08516		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.44134	138.44134	0.00000	138.40802	138.40802		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.15123	141.15123	0.00000	141.11511	141.11511		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	142.42746	142.42746	0.00000	142.38635	142.38635		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.85701	127.85701	0.00000	127.78690	127.78690		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.51614	130.51614	0.00000	130.44284	130.44284		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.61414	131.61414	0.00000	131.53299	131.53299		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.19052	134.19052	0.00000	134.10565	134.10565		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.23024	135.23024	0.00000	135.13909	135.13909		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	140.47849	140.47849	0.00000	140.35401	140.35401		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	141.29270	141.29270	0.00000	141.15805	141.15805		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.12976	144.12976	0.00000	143.98993	143.98993		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.79870	144.79870	0.00000	144.64923	144.64923		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.59505	147.59505	0.00000	147.44075	147.44075		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.21962	121.21962	0.00000	121.42945	121.42945		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	123.74075	123.74075	0.00000	123.95334	123.95334		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.98769	123.98769	0.00000	124.19619	124.19619		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.41370	126.41370	0.00000	126.62442	126.62442		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.57432	126.57432	0.00000	126.78343	126.78343		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	123.94170	123.94170	0.00000	123.33894	123.33894		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	124.17143	124.17143	0.00000	123.54822	123.54822		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	126.66464	126.66464	0.00000	126.02696	126.02696		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	126.74582	126.74582	0.00000	126.08789	126.08789		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	129.19326	129.19326	0.00000	128.52084	128.52084		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	373.43700	373.43700	0.00000	373.16400	373.16400		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	381.20300	381.20300	0.00000	380.92300	380.92300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.86200	388.86200	0.00000	388.57400	388.57400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	396.47800	396.47800	0.00000	396.18200	396.18200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	404.14600	404.14600	0.00000	403.84300	403.84300		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	7.90185	109.06658	7.91593	109.03886		1.67	0.00	4,471,729.78	41	159,976.00
R186	On 06/02/2025		Bond Future	0.00	7.83939	105.99604	7.85635	105.96636		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.81014	108.09804	7.83120	108.06592		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.80850	104.87655	7.83504	104.84212		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,962.46000	1.96246	1,934.24000	1.93424	1,962.460	1.86	0.84	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	31.81000	0.03181	33.56000	0.03356	31.810	1.86	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.82647	106.87392	7.86074	106.83737		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	271.45678	271.45678	271.92758	271.92758		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	271.90996	271.90996	272.37353	272.37353		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.37041	277.37041	277.83855	277.83855		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.49784	277.49784	277.95788	277.95788		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.85716	282.85716	283.32239	283.32239		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	8.84017	98.78759	8.85121	98.74319		5.72	0.00	17,386,615.84	176	182,987.00
R2030	On 07/11/2024		Bond Future	10.21 Call	5,332.88000	5.33288	5,289.89000	5.28989	5,332.880	6.71	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,175.70000	7.17570	7,131.58000	7.13158	7,175.700	7.15	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.40	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	8.86841	96.80805	8.88046	96.76147		5.70	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	1,013.83000	1.01383	998.99000	0.99899	1,013.830	5.60	0.42	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	2,061.37000	2.06137	2,036.23000	2.03623	2,061.370	5.79	0.64	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	389.90000	0.38990	402.37000	0.40237	389.900	6.11	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.92656	98.72731	8.93985	98.67811		5.51	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,275.74000	1.27574	1,258.60000	1.25860	1,275.740	5.38	0.42	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,259.28000	2.25928	2,233.92000	2.23392	2,259.280	5.61	0.59	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	554.97000	0.55497	567.88000	0.56788	554.970	6.12	(0.20)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,350.56000	5.35056	5,311.21000	5.31121	5,350.560	6.34	0.85	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,523.53000	6.52353	6,481.37000	6.48137	6,523.530	6.60	0.90	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	43.31000	0.04331	44.98000	0.04498	43.310	6.81	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	19.58000	0.01958	20.43000	0.02043	19.580	6.81	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.00498	96.62504	9.01962	96.57335		5.55	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,603.42000	5.60342	5,563.23000	5.56323	5,603.420	6.33	0.82	0.00	0	1,054.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 07/08/2025	Bond Future	12.12	Put	95.17000	0.09517	0.00000	97.92000	0.09792	95.170	6.83	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.09032	98.46515	0.00000	9.10638	98.41115	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		9.54718	94.19573	0.00000	9.57449	94.05966	7.62	0.00	45,496,537.59	483	101,985.00		
R2032	On 07/11/2024	Bond Future	9.75	Call	1,631.66000	1.63166	0.00000	1,554.00000	1.55400	1,631.660	7.62	0.65	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90	Call	2,173.21000	2.17321	0.00000	2,082.44000	2.08244	2,173.210	7.91	0.74	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60	Put	69.45000	0.06945	0.00000	80.31000	0.08031	69.450	9.23	(0.05)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	7,412.47000	7.41247	0.00000	7,279.70000	7.27970	7,412.470	10.09	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61	Call	9,606.20000	9.60620	0.00000	9,471.12000	9.47112	9,606.200	10.90	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	9,735.92000	9.73592	0.00000	9,600.77000	9.60077	9,735.920	10.95	1.00	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	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		9.60596	96.13181	0.00000	9.63483	95.99176	7.41	0.00	0.00	0	0.00		
R2032	On 06/02/2025	Bond Future	9.42	Call	1,305.06000	1.30506	0.00000	1,252.29000	1.25229	1,305.060	7.19	0.43	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,639.58000	2.63958	0.00000	2,556.66000	2.55666	2,639.580	7.55	0.64	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	404.56000	0.40456	0.00000	430.99000	0.43099	404.560	8.18	(0.16)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.68235	93.87536	0.00000	9.71300	93.73090	7.62	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	9.42	Call	1,656.69000	1.65669	0.00000	1,600.96000	1.60096	1,656.690	7.41	0.42	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,898.65000	2.89865	0.00000	2,819.20000	2.81920	2,898.650	7.75	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	598.93000	0.59893	0.00000	627.16000	0.62716	598.930	8.67	(0.17)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.77383	95.68861	0.00000	9.80635	95.53994	7.81	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00		9.87964	93.35108	0.00000	9.91417	93.19828	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		10.19722	93.45254	0.00000	10.25578	93.10622	9.31	0.00	30,465,528.04	326	141,248.00		
R2035	On 07/11/2024	Bond Future	11.10	Put	97.23000	0.09723	0.00000	126.30000	0.12630	97.230	10.13	(0.06)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	10,900.8900	10.90089	0.00000	10,555.59000	10.55559	10,900.890	11.60	1.00	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	11.99	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		10.27355	95.37340	0.00000	10.33473	95.01877	9.22	0.00	0.00	0	0.00		
R2035	On 06/02/2025	Bond Future	10.26	Call	2,075.84000	2.07584	0.00000	1,908.87000	1.90887	2,075.840	8.94	0.51	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	2,329.87000	2.32987	0.00000	2,150.63000	2.15063	2,329.870	9.03	0.54	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	1,288.03000	1.28803	0.00000	1,419.18000	1.41918	1,288.030	9.41	(0.34)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	514.62000	0.51462	0.00000	578.49000	0.57849	514.620	10.21	(0.16)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.35933	92.75511	0.00000	10.42329	92.39184	9.67	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44	Call	2,987.99000	2.98799	0.00000	2,801.08000	2.80108	2,987.990	9.36	0.54	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,515.09000	1.51509	0.00000	1,636.45000	1.63645	1,515.090	9.88	(0.31)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,884.19000	6.88419	0.00000	6,600.72000	6.60072	6,884.190	10.45	0.80	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	699.14000	0.69914	0.00000	763.99000	0.76399	699.140	10.72	(0.16)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	248.60000	0.24860	0.00000	274.93000	0.27493	248.600	11.84	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	95.70000	0.09570	0.00000	107.48000	0.10748	95.700	11.89	(0.03)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.45836	94.54706	0.00000	10.52528	94.17537	10.02	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00		10.57213	91.84249	0.00000	10.64218	91.46242	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		10.55772	88.43026	0.00000	10.61620	88.07444	10.18	0.00	1,548,236,992.08	17,508	214,930.00		
R2037	On 06/02/2025	Bond Future	0.00		10.63458	85.98719	0.00000	10.69545	85.62293	10.62	0.00	0.00	0	0.00		
R2037	On 08/05/2025	Bond Future	0.00		10.72996	87.69143	0.00000	10.79343	87.31840	10.66	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55	Call	10,323.2500	10.32325	0.00000	9,995.58000	9.99558	10,323.250	12.57	0.89	0.00	0	15,000.00	

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	13.30	Call	13,639.2800		13.63928	0.00000	13,287.97000	13.28797	13,639.280	13.12	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,855.9500		13.85595	0.00000	13,503.38000	13.50338	13,855.950	13.12	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.83872		85.12464	0.00000	10.90496	84.74304		11.71	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,806.66000		2.80666	0.00000	2,645.06000	2.64506	2,806.660	11.13	0.45	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,045.54000		3.04554	0.00000	2,874.99000	2.87499	3,045.540	11.18	0.47	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,313.93000		2.31393	0.00000	2,452.87000	2.45287	2,313.930	11.89	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,292.49000		1.29249	0.00000	1,379.85000	1.37985	1,292.490	12.71	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.94955		86.74431	0.00000	11.01859	86.35425		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		10.79398		89.25052	0.00000	10.85758	88.82899		10.97	0.00	18,831,859.72	211	113,124.00
R2040	On 07/11/2024	Bond Future	12.10	Call	8,105.85000		8.10585	0.00000	7,697.03000	7.69703	8,105.850	12.77	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	6.37000		0.00637	0.00000	9.30000	0.00930	6.370	13.55	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.82000		0.00082	0.00000	1.29000	0.00129	0.820	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.87263		86.57366	0.00000	10.93868	86.14235		11.50	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,816.78000		2.81678	0.00000	2,585.92000	2.58592	2,816.780	11.14	0.57	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	747.24000		0.74724	0.00000	843.16000	0.84316	747.240	12.20	(0.20)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	361.94000		0.36194	0.00000	414.43000	0.41443	361.940	12.98	(0.10)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.96814		88.28939	0.00000	11.03684	87.84797		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,973.3100		10.97331	0.00000	10,587.42000	10.58742	10,973.310	13.57	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	14,169.4700		14.16947	0.00000	13,757.79000	13.75779	14,169.470	14.24	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,488.9300		14.48893	0.00000	14,074.98000	14.07498	14,488.930	14.24	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.07596		85.48333	0.00000	11.14749	85.03198		12.76	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.18508		87.10933	0.00000	11.25944	86.64825		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		10.85698		85.58198	0.00000	10.92039	85.14526		11.79	0.00	590,601,243.98	6,901	81,417.00
R2044	On 07/11/2024	Bond Future	12.00	Put	60.39000		0.06039	0.00000	81.45000	0.08145	60.390	13.55	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	27.13000		0.02713	0.00000	37.71000	0.03771	27.130	13.97	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	12.04000		0.01204	0.00000	17.22000	0.01722	12.040	14.39	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.93123		82.95504	0.00000	10.99695	82.50828		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,362.33000		7.36233	0.00000	6,990.40000	6.99040	7,362.330	13.66	0.85	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,958.16000		9.95816	0.00000	9,552.02000	9.55202	9,958.160	14.49	0.92	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	33.87000		0.03387	0.00000	40.52000	0.04052	33.870	15.71	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.02066		84.59898	0.00000	11.08888	84.14187		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,920.23000		2.92023	0.00000	2,710.22000	2.71022	2,920.230	12.03	0.49	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,764.48000		1.76448	0.00000	1,912.22000	1.91222	1,764.480	13.03	(0.30)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	842.43000		0.84243	0.00000	923.25000	0.92325	842.430	14.14	(0.16)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.12105		81.84694	0.00000	11.19194	81.37963		13.79	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.22213		83.40367	0.00000	11.29569	82.92631		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		10.76625		84.63658	0.00000	10.82959	84.17918		12.36	0.00	0.00	0	250,873.00
R2048	On 06/02/2025	Bond Future	0.00		10.83859		86.37626	0.00000	10.90421	85.90834		12.32	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	977.34000		0.97734	0.00000	863.06000	0.86306	977.340	11.35	0.27	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	3,231.55000		3.23155	0.00000	2,973.96000	2.97396	3,231.550	12.32	0.58	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	797.83000		0.79783	0.00000	899.15000	0.89915	797.830	13.49	(0.19)	0.00	0	660.00

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 08/05/2025	Bond Future	0.00	10.91673	83.64282	0.00000	10.98472	83.16421		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.00395	85.25843	0.00000	11.07446	84.76927		13.38	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.10061	82.43980	0.00000	11.17375	81.94014		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	10.78526	108.73693	0.00000	10.84850	108.14645		12.50	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.85593	110.97191	0.00000	10.92144	110.36793		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.93694	107.30618	0.00000	11.00491	106.68839		13.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.02605	109.37775	0.00000	11.09659	108.74635		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.12264	105.59705	0.00000	11.19589	104.95208		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	10.32368	73.81274	0.00000	10.37161	73.55649		10.58	0.00	26,424,960.92	358	17,255.00
R209	On 07/11/2024	Bond Future	10.55 Call	1,849.58000	1.84958	0.00000	1,693.34000	1.69334	1,849.580	10.66	0.67	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	185.13000	0.18513	0.00000	224.63000	0.22463	185.130	11.36	(0.12)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.39238	75.32985	0.00000	10.44219	75.06746		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.47379	73.67011	0.00000	10.52566	73.40126		11.03	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.56557	75.09322	0.00000	10.61959	74.81801		11.53	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.66698	73.37213	0.00000	10.72325	73.09067		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	242.61146	242.61146	0.00000	242.67243	242.67243		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	247.65721	247.65721	0.00000	247.71630	247.71630		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.23843	249.23843	0.00000	249.28516	249.28516		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.11622	254.11622	0.00000	254.16007	254.16007		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.56817	255.56817	0.00000	255.60359	255.60359		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	9.24843	90.83770	0.00000	9.27050	90.74102		6.94	0.00	12,717,278.00	140	77,008.00
R213	On 06/02/2025	Bond Future	0.00	9.30039	92.70479	0.00000	9.32391	92.60495		6.65	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.36536	90.98675	0.00000	9.39052	90.88337		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.44688	92.74531	0.00000	9.47381	92.63852		6.87	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.54882	90.95967	0.00000	9.57764	90.84964		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	10.62000	69.67938	0.00000	10.67816	69.34272		12.04	0.00	0.00	0	19,317.00
R214	On 06/02/2025	Bond Future	0.00	10.69007	71.11158	0.00000	10.75029	70.76710		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,156.23000	6.15623	0.00000	5,869.08000	5.86908	6,156.230	13.23	0.86	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,364.76000	8.36476	0.00000	8,050.90000	8.05090	8,364.760	14.04	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	18.92000	0.01892	0.00000	22.56000	0.02256	18.920	15.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.76634	69.21898	0.00000	10.82871	68.86651		12.67	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.85185	70.55632	0.00000	10.91649	70.19596		13.31	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.94730	68.60051	0.00000	11.01429	68.23237		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 :											2,294,632,745.95		26,144	1,616,903.00

Grand Total:

2,294,632,745.95

26,144 1,616,903.00