

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2024

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 02/05/2024		Index Future	0.00	931.39300	931.39300	0.00000	931.39300	931.39300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	957.01800	957.01800	0.00000	958.35500	958.35500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	979.82500	979.82500	0.00000	981.19300	981.19300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,001.35200	1,001.35200	0.00000	1,002.74700	1,002.74700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,023.31500	1,023.31500	0.00000	1,024.73900	1,024.73900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,044.60000	1,044.60000	0.00000	1,046.04900	1,046.04900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,078.16800	1,078.16800	0.00000	1,078.16800	1,078.16800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,104.54000	1,104.54000	0.00000	1,107.07000	1,107.07000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.86300	1,130.86300	0.00000	1,133.45200	1,133.45200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,155.70800	1,155.70800	0.00000	1,158.35100	1,158.35100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,181.05700	1,181.05700	0.00000	1,183.75500	1,183.75500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,205.62300	1,205.62300	0.00000	1,208.37200	1,208.37200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	939.20000	939.20000	0.00000	939.20000	939.20000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	961.89000	961.89000	0.00000	963.50300	963.50300	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	984.81300	984.81300	0.00000	986.46400	986.46400	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,006.45000	1,006.45000	0.00000	1,008.13400	1,008.13400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,028.52500	1,028.52500	0.00000	1,030.24400	1,030.24400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,049.91800	1,049.91800	0.00000	1,051.66800	1,051.66800	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 01/08/2024		Bond Future	0.00	13.01271	73.98703	0.00000	12.96243	74.19737	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.19458	71.96565	0.00000	13.14183	72.18101	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.38262	73.56188	0.00000	13.32742	73.78179	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.57654	71.38433	0.00000	13.51877	71.60890	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.80399	72.87556	0.00000	13.74348	73.10446	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 01/08/2024		Bond Future	0.00	13.32552	69.82838	0.00000	13.28562	70.02493	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.48312	67.24162	0.00000	13.44145	67.44282	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.63802	68.73231	0.00000	13.59465	68.93785	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.80338	65.98361	0.00000	13.75819	66.19347	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.98934	67.35839	0.00000	13.94227	67.57228	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 02/05/2024		GOVI	0.00	925.02100	925.02100	0.00000	925.02100	925.02100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	947.49500	947.49500	0.00000	949.06400	949.06400	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	970.07500	970.07500	0.00000	971.68100	971.68100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	991.38700	991.38700	0.00000	993.02600	993.02600	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,013.13200	1,013.13200	0.00000	1,014.80400	1,014.80400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,034.20600	1,034.20600	0.00000	1,035.90700	1,035.90700	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 01/08/2024		Bond Future	0.00	181.90313	181.90313	0.00000	181.87061	181.87061	0.00	0.00	147,159,632.17	809	5,849.00
I2025	On 07/11/2024		Bond Future	0.00	186.28487	186.28487	0.00000	186.25139	186.25139	0.00	0.00	0.00	0	5,140.00

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	
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
I2029	On 01/08/2024		Bond Future	0.00	131.24355	131.24355	0.00000	131.21749	131.21749		0.00	0.00	148,567,698.60	1,132	9,526.00
I2029	On 07/11/2024		Bond Future	0.00	132.99780	132.99780	0.00000	132.97103	132.97103		0.00	0.00	0	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	135.94954	135.94954	0.00000	135.92185	135.92185		0.00	0.00	0	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.51831	137.51831	0.00000	137.48974	137.48974		0.00	0.00	0	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.40404	140.40404	0.00000	140.37419	140.37419		0.00	0.00	0	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	123.32408	123.32408	0.00000	123.29817	123.29817		0.00	0.00	0	0	7,742.00
I2033	On 07/11/2024		Bond Future	0.00	124.78970	124.78970	0.00000	124.76303	124.76303		0.00	0.00	0	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	127.55929	127.55929	0.00000	127.53172	127.53172		0.00	0.00	0	0	0.00
I2033	On 08/05/2025		Bond Future	0.00	128.84156	128.84156	0.00000	128.81310	128.81310		0.00	0.00	0	0	0.00
I2033	On 07/08/2025		Bond Future	0.00	131.54522	131.54522	0.00000	131.51555	131.51555		0.00	0.00	0	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2038	On 01/08/2024		Bond Future	0.00	131.87097	131.87097	0.00000	131.84204	131.84204		0.00	0.00	0	0	3,564.00
I2038	On 07/11/2024		Bond Future	0.00	135.04749	135.04749	0.00000	135.01777	135.01777		0.00	0.00	0	0	1,615.00
I2038	On 06/02/2025		Bond Future	0.00	135.91524	135.91524	0.00000	135.88469	135.88469		0.00	0.00	0	0	0.00
I2038	On 08/05/2025		Bond Future	0.00	138.92401	138.92401	0.00000	138.89237	138.89237		0.00	0.00	0	0	0.00
I2038	On 07/08/2025		Bond Future	0.00	139.65807	139.65807	0.00000	139.62523	139.62523		0.00	0.00	0	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2046	On 01/08/2024		Bond Future	0.00	114.93576	114.93576	0.00000	114.91110	114.91110		0.00	0.00	0	0	12,200.00
I2046	On 07/11/2024		Bond Future	0.00	115.49316	115.49316	0.00000	115.46778	115.46778		0.00	0.00	0	0	5,116.00
I2046	On 06/02/2025		Bond Future	0.00	118.05593	118.05593	0.00000	118.02975	118.02975		0.00	0.00	0	0	0.00
I2046	On 08/05/2025		Bond Future	0.00	118.40420	118.40420	0.00000	118.37718	118.37718		0.00	0.00	0	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	120.88626	120.88626	0.00000	120.85819	120.85819		0.00	0.00	0	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2050	On 01/08/2024		Bond Future	0.00	113.79919	113.79919	0.00000	113.77416	113.77416		0.00	0.00	0	0	11,346.00
I2050	On 07/11/2024		Bond Future	0.00	116.54040	116.54040	0.00000	116.51464	116.51464		0.00	0.00	0	0	4,227.00
I2050	On 06/02/2025		Bond Future	0.00	116.75454	116.75454	0.00000	116.72793	116.72793		0.00	0.00	0	0	0.00
I2050	On 08/05/2025		Bond Future	0.00	119.33891	119.33891	0.00000	119.31152	119.31152		0.00	0.00	0	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	119.41244	119.41244	0.00000	119.38403	119.38403		0.00	0.00	0	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0	0.00
IGOV	On 02/05/2024		Index Future	0.00	345.19600	345.19600	0.00000	345.19600	345.19600		0.00	0.00	0	0	0.00
IGOV	On 01/08/2024		Index Future	0.00	352.35600	352.35600	0.00000	352.26800	352.26800		0.00	0.00	0	0	586.00
IGOV	On 07/11/2024		Index Future	0.00	360.84400	360.84400	0.00000	360.75300	360.75300		0.00	0.00	0	0	16.00
IGOV	On 06/02/2025		Index Future	0.00	368.85400	368.85400	0.00000	368.76000	368.76000		0.00	0.00	0	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	377.02400	377.02400	0.00000	376.92800	376.92800		0.00	0.00	0	0	0.00
IGOV	On 07/08/2025		Index Future	0.00	384.94500	384.94500	0.00000	384.84500	384.84500		0.00	0.00	0	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0	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	
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
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	0.00	0	0.00
JBAF	On 15/05/2024		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 19/06/2024		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 17/07/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024		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 18/09/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		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	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.24357	103.92210	0.00000	9.22749	103.95630	3.11	0.00	0.00	0.00	0	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.27963	106.39853	0.00000	9.26129	106.43346	2.83	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.33652	103.41822	0.00000	9.31561	103.45364	2.73	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.41886	105.68284	0.00000	9.39458	105.71873	2.43	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.62526	102.55593	0.00000	9.59656	102.59202	2.19	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	666.32000	0.66632	0.00000	682.36000	0.68236	666.320	1.96	0.41	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	689.05000	0.68905	0.00000	676.63000	0.67663	689.050	2.27	(0.38)	0.00	0	1,983.00
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 01/08/2024		Bond Future	0.00	259.22359	259.22359	0.00000	259.16760	259.16760		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	265.46806	265.46806	0.00000	265.41028	265.41028		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	266.11422	266.11422	0.00000	266.05461	266.05461		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.00560	272.00560	0.00000	271.94399	271.94399		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	272.34001	272.34001	0.00000	272.27637	272.27637		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 01/08/2024		Bond Future	0.00	10.60678	89.49464	0.00000	10.57100	89.63083	8.19	0.00	610,263,950.16	6,819	121,827.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	778.16000	0.77816	0.00000	833.26000	0.83326	778.160	8.17	0.34	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,656.86000	1.65686	0.00000	1,741.42000	1.74142	1,656.860	8.50	0.55	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	556.99000	0.55699	0.00000	532.14000	0.53214	556.990	9.03	(0.24)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.70628	91.62712	0.00000	10.66821	91.76650	7.63	0.00	0.00	0.00	0	54,764.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,171.11000	1.17111	0.00000	1,227.60000	1.22760	1,171.110	7.50	0.36	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,010.47000	2.01047	0.00000	2,088.10000	2.08810	2,010.470	7.76	0.51	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	690.35000	0.69035	0.00000	665.96000	0.66596	690.350	8.72	(0.21)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.81542	89.62850	0.00000	10.77501	89.77067	7.57	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.94644	91.59064	0.00000	10.90343	91.73569	7.20	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,667.52000	1.66752	0.00000	1,727.15000	1.72715	1,667.520	7.08	0.38	0.00	0	1,640.00

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 08/05/2025	Bond Future	10.69	Call	2,274.14000	2.27414	0.00000	2,345.62000	2.34562	2,274.140	7.33	0.46	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,663.86000	1.66386	0.00000	1,620.76000	1.62076	1,663.860	8.16	(0.33)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,322.38000	1.32238	0.00000	1,287.42000	1.28742	1,322.380	8.46	(0.27)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.12676	89.47672	0.00000	11.08086	89.62430		6.95	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,811.19000	1.81119	0.00000	1,872.82000	1.87282	1,811.190	6.79	0.39	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,783.82000	1.78382	0.00000	1,739.05000	1.73905	1,783.820	7.91	(0.33)	0.00	0	1,054.00
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 01/08/2024	Bond Future	0.00		11.47141	86.74147	0.00000	11.43616	86.89910		10.15	0.00	0.00	0	100,476.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,024.83000	1.02483	0.00000	1,092.54000	1.09254	1,024.830	10.27	0.36	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,114.33000	2.11433	0.00000	2,214.92000	2.21492	2,114.330	10.82	0.56	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	604.47000	0.60447	0.00000	579.76000	0.57976	604.470	11.65	(0.21)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	439.96000	0.43996	0.00000	421.91000	0.42191	439.960	11.93	(0.16)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.59927	84.64038	0.00000	11.56217	84.80169		10.15	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,543.34000	1.54334	0.00000	1,611.50000	1.61150	1,543.340	10.25	0.38	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,587.16000	2.58716	0.00000	2,678.57000	2.67857	2,587.160	10.76	0.52	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,658.97000	2.65897	0.00000	2,751.68000	2.75168	2,658.970	10.79	0.53	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	856.75000	0.85675	0.00000	830.34000	0.83034	856.750	12.23	(0.20)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	554.55000	0.55455	0.00000	536.45000	0.53645	554.550	12.28	(0.14)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.73169	86.49840	0.00000	11.69277	86.66302		9.74	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.87411	84.22486	0.00000	11.83323	84.39285		10.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.05130	85.96690	0.00000	12.00835	86.13793		9.48	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 01/08/2024	Bond Future	0.00		12.24474	84.14057	0.00000	12.20457	84.34238		12.19	0.00	154,145,524.24	1,832	76,442.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,960.41000	1.96041	0.00000	2,074.19000	2.07419	1,960.410	12.85	0.50	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,644.44000	1.64444	0.00000	1,575.14000	1.57514	1,644.440	13.22	(0.41)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,551.13000	1.55113	0.00000	1,485.28000	1.48528	1,551.130	13.30	(0.39)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	790.31000	0.79031	0.00000	754.84000	0.75484	790.310	14.09	(0.23)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	760.65000	0.76065	0.00000	726.45000	0.72645	760.650	14.13	(0.22)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	652.00000	0.65200	0.00000	622.52000	0.62252	652.000	14.30	(0.20)	(19,215,780.36)	8,000	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.38693	81.62924	0.00000	12.34491	81.83578		12.38	0.00	816,292,400.00	10,000	101,710.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,482.16000	2.48216	0.00000	2,587.87000	2.58787	2,482.160	12.64	0.47	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,538.23000	1.53823	0.00000	1,486.94000	1.48694	1,538.230	14.00	(0.29)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.53435	83.42134	0.00000	12.49048	83.63222		11.95	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.68201	80.73039	0.00000	12.63625	80.94567		12.61	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		12.86024	82.40042	0.00000	12.81246	82.61973		11.85	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 01/08/2024	Bond Future	0.00		12.62630	74.54156	0.00000	12.57591	74.79454		13.95	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	940.03000	0.94003	0.00000	1,031.10000	1.03110	940.030	13.72	0.31	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,100.93000	1.10093	0.00000	1,038.18000	1.03818	1,100.930	15.52	(0.30)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	484.26000	0.48426	0.00000	455.10000	0.45510	484.260	16.58	(0.15)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.76665	76.31773	0.00000	12.71410	76.57661		13.48	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.91014	73.73201	0.00000	12.85542	73.99638		13.79	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.06617	75.34523	0.00000	13.00917	75.61520		14.00	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,078.15000	3.07815	0.00000	3,202.20000	3.20220	3,078.150	13.81	0.43	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,911.09000	4.91109	0.00000	5,071.85000	5.07185	4,911.090	14.59	0.57	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,046.67000	5.04667	0.00000	5,209.65000	5.20965	5,046.670	14.64	0.58	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.25222	72.64223	0.00000	13.19275	72.91742		13.99	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

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	
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 01/08/2024		Bond Future	0.00	12.83647	74.60892	0.00000	12.81726	74.71084	14.82	0.00	5,521,060.08	74	45,028.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	921.77000	0.92177	0.00000	962.74000	0.96274	921.770	14.43	0.29	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	2,097.41000	2.09741	0.00000	2,063.12000	2.06312	2,097.410	15.51	(0.47)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	2,535.20000	2.53520	0.00000	2,605.49000	2.60549	2,535.200	15.64	0.56	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	1,035.13000	1.03513	0.00000	1,019.29000	1.01929	1,035.130	16.61	(0.27)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	12.97672	76.38663	0.00000	12.95670	76.49094	14.33	0.00	356,725,562.10	4,670	91,394.00	
R2040	On 06/02/2025		Bond Future	0.00	13.11949	73.55169	0.00000	13.09868	73.65809	14.66	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	13.27355	75.16076	0.00000	13.25192	75.26927	14.06	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	2,993.48000	2.99348	0.00000	3,045.51000	3.04551	2,993.480	13.81	0.43	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	4,732.00000	4.73200	0.00000	4,798.61000	4.79861	4,732.000	14.56	0.56	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	4,930.31000	4.93031	0.00000	4,998.27000	4.99827	4,930.310	14.64	0.57	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	13.45585	72.20272	0.00000	13.43335	72.31306	14.61	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 01/08/2024		Bond Future	0.00	12.92785	70.63633	0.00000	12.89822	70.79351	15.65	0.00	6,710,451.35	95	119,294.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	1,989.27000	1.98927	0.00000	1,931.21000	1.93121	1,989.270	16.13	(0.46)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	1,483.14000	1.48314	0.00000	1,438.80000	1.43880	1,483.140	16.62	(0.37)	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	13.06376	72.31941	0.00000	13.03291	72.48021	15.16	0.00	0.00	0	234.00	
R2044	On 06/02/2025		Bond Future	0.00	13.20170	69.52049	0.00000	13.16962	69.68467	15.57	0.00	0.00	0	0.00	
R2044	On 08/05/2025		Bond Future	0.00	13.34990	71.04121	0.00000	13.31654	71.20880	15.04	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	13.52455	68.12307	0.00000	13.48980	68.29378	15.53	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 01/08/2024		Bond Future	0.00	12.80935	73.77604	0.00000	12.78996	73.88136	15.25	0.00	0.00	0	247,212.00	
R2048	On 07/11/2024		Bond Future	0.00	12.94266	71.08132	0.00000	12.92246	71.18906	15.67	0.00	0.00	0	11,423.00	
R2048	On 06/02/2025		Bond Future	0.00	13.07844	72.64168	0.00000	13.05743	72.75165	15.18	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	13.21255	69.77795	0.00000	13.19073	69.89015	16.08	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	13.37019	71.22028	0.00000	13.34751	71.33444	15.36	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 01/08/2024		Bond Future	0.00	12.78807	95.19346	0.00000	12.76870	95.32881	15.26	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	12.92230	91.58863	0.00000	12.90209	91.72709	15.69	0.00	0.00	0	0.00	
R2053	On 06/02/2025		Bond Future	0.00	13.05553	93.59868	0.00000	13.03451	93.73995	15.18	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	13.19453	89.77466	0.00000	13.17266	89.91875	15.91	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	13.35514	91.62810	0.00000	13.33238	91.77471	15.32	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 01/08/2024		Bond Future	0.00	12.31198	65.16921	0.00000	12.26153	65.39391	13.79	0.00	0.00	0	14,498.00	
R209	On 07/11/2024		Bond Future	0.00	12.43920	63.56450	0.00000	12.38667	63.79451	14.00	0.00	0.00	0	5,237.00	
R209	On 06/02/2025		Bond Future	0.00	12.56683	64.95987	0.00000	12.51229	65.19475	13.58	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	12.70083	63.22502	0.00000	12.64417	63.46487	14.46	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	12.85859	64.53263	0.00000	12.79971	64.77714	13.69	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 01/08/2024		Bond Future	0.00	239.51708	239.51708	0.00000	239.38427	239.38427	0.00	0.00	0.00	0	1,336.00	
R210	On 07/11/2024		Bond Future	0.00	241.93464	241.93464	0.00000	241.79845	241.79845	0.00	0.00	0.00	0	0.00	
R210	On 06/02/2025		Bond Future	0.00	247.30383	247.30383	0.00000	247.16402	247.16402	0.00	0.00	0.00	0	0.00	
R210	On 08/05/2025		Bond Future	0.00	249.34543	249.34543	0.00000	249.20209	249.20209	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	ContractsTraded	Open Interest
R210	On 07/08/2025	Bond Future	0.00	254.57585	254.57585	0.00000	254.42821	254.42821	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 01/08/2024	Bond Future	0.00	11.11887	84.17230	0.00000	11.09386	84.27276	9.38	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.23858	82.61594	0.00000	11.21218	82.71872	9.17	0.00	826,159,400.00	10,000	10,413.00
R213	On 06/02/2025	Bond Future	0.00	11.36767	84.42999	0.00000	11.33987	84.53483	8.83	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.49942	82.71626	0.00000	11.47016	82.82313	9.14	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.67067	84.42949	0.00000	11.63982	84.53819	8.44	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 01/08/2024	Bond Future	0.00	12.61732	60.70174	0.00000	12.57722	60.88429	15.28	0.00	24,037,889.04	396	10,216.00
R214	On 07/11/2024	Bond Future	0.00	12.74223	58.84045	0.00000	12.70056	59.02730	15.63	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.86935	60.13224	0.00000	12.82613	60.32305	15.12	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.99491	58.14028	0.00000	12.95013	58.33508	15.28	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.14283	59.34285	0.00000	13.09637	59.54143	14.97	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 :										3,076,367,787.38		43,827	1,670,745.00
Grand Total:										3,076,367,787.38		43,827	1,670,745.00