

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2024

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	957.29200	957.29200	0.00000	957.01800	957.01800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	979.93600	979.93600	0.00000	979.82500	979.82500	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,001.26500	1,001.26500	0.00000	1,001.35200	1,001.35200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,023.21400	1,023.21400	0.00000	1,023.31500	1,023.31500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,044.44100	1,044.44100	0.00000	1,044.60000	1,044.60000	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	1,104.17900	1,104.17900	0.00000	1,104.54000	1,104.54000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.29700	1,130.29700	0.00000	1,130.86300	1,130.86300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.89900	1,154.89900	0.00000	1,155.70800	1,155.70800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,180.21600	1,180.21600	0.00000	1,181.05700	1,181.05700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,204.70000	1,204.70000	0.00000	1,205.62300	1,205.62300	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	961.87200	961.87200	0.00000	961.89000	961.89000	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	984.62400	984.62400	0.00000	984.81300	984.81300	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,006.05500	1,006.05500	0.00000	1,006.45000	1,006.45000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,028.11000	1,028.11000	0.00000	1,028.52500	1,028.52500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,049.43800	1,049.43800	0.00000	1,049.91800	1,049.91800	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	13.01805	73.96474	0.00000	13.01271	73.98703	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.20332	71.93006	0.00000	13.19458	71.96565	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.39549	73.51074	0.00000	13.38262	73.56188	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.59011	71.33172	0.00000	13.57654	71.38433	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.81917	72.81829	0.00000	13.80399	72.87556	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	13.34104	69.75218	0.00000	13.32552	69.82838	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50189	67.15131	0.00000	13.48312	67.24162	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.66049	68.62623	0.00000	13.63802	68.73231	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.82691	65.87477	0.00000	13.80338	65.98361	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	14.01459	67.24412	0.00000	13.98934	67.35839	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	947.50100	947.50100	0.00000	947.49500	947.49500	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	969.91300	969.91300	0.00000	970.07500	970.07500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	991.02400	991.02400	0.00000	991.38700	991.38700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,012.74900	1,012.74900	0.00000	1,013.13200	1,013.13200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,033.75900	1,033.75900	0.00000	1,034.20600	1,034.20600	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	181.89008	181.89008	0.00000	181.90313	181.90313	0.00	0.00	0.00	0	5,849.00
I2025	On 07/11/2024		Bond Future	0.00	186.23917	186.23917	0.00000	186.28487	186.28487	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		131.13572	131.13572	0.00000	131.24355	131.24355			0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.86424	132.86424	0.00000	132.99780	132.99780			0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.78594	135.78594	0.00000	135.94954	135.94954			0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.34983	137.34983	0.00000	137.51831	137.51831			0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.22467	140.22467	0.00000	140.40404	140.40404			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 01/08/2024	Bond Future	0.00		123.14430	123.14430	0.00000	123.32408	123.32408			0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.58388	124.58388	0.00000	124.78970	124.78970			0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		127.32353	127.32353	0.00000	127.55929	127.55929			0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.59946	128.59946	0.00000	128.84156	128.84156			0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		131.29122	131.29122	0.00000	131.54522	131.54522			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 01/08/2024	Bond Future	0.00		131.58911	131.58911	0.00000	131.87097	131.87097			0.00	0.00	52,898,822.22	402	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.73536	134.73536	0.00000	135.04749	135.04749			0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00		135.56906	135.56906	0.00000	135.91524	135.91524			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.56879	138.56879	0.00000	138.92401	138.92401			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.28858	139.28858	0.00000	139.65807	139.65807			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 01/08/2024	Bond Future	0.00		114.60084	114.60084	0.00000	114.93576	114.93576			0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		115.13003	115.13003	0.00000	115.49316	115.49316			0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00		117.66138	117.66138	0.00000	118.05593	118.05593			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.00002	118.00002	0.00000	118.40420	118.40420			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.46754	120.46754	0.00000	120.88626	120.88626			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 01/08/2024	Bond Future	0.00		113.42592	113.42592	0.00000	113.79919	113.79919			0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		116.13787	116.13787	0.00000	116.54040	116.54040			0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00		116.31986	116.31986	0.00000	116.75454	116.75454			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.89350	118.89350	0.00000	119.33891	119.33891			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.95188	118.95188	0.00000	119.41244	119.41244			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 02/05/2024	Index Future	0.00		345.19600	345.19600	0.00000	345.19600	345.19600			0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		351.67500	351.67500	0.00000	352.35600	352.35600			0.00	0.00	0.00	0	586.00
IGOV	On 07/11/2024	Index Future	0.00		360.08400	360.08400	0.00000	360.84400	360.84400			0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		368.00400	368.00400	0.00000	368.85400	368.85400			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		376.15100	376.15100	0.00000	377.02400	377.02400			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		384.03300	384.03300	0.00000	384.94500	384.94500			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

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	8.33000	91.67000	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	8.33500	91.66500	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	8.34000	91.66000	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	8.33500	91.66500	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	8.36500	91.63500	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	8.35800	91.64200	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	8.37800	91.62200	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	8.36800	91.63200	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	8.30000	91.70000	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	8.34500	91.65500	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	8.37300	91.62700	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	8.37500	91.62500	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.25400	103.89992	0.00000	9.24357	103.92210	2.91	0.00	355,129,926.56	3,418	82,871.00	
R186	On 07/11/2024		Bond Future	0.00	9.30127	106.35733	0.00000	9.27963	106.39853	2.64	0.00	0.00	0	34,925.00	
R186	On 06/02/2025		Bond Future	0.00	9.37392	103.35491	0.00000	9.33652	103.41822	2.55	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.46311	105.61749	0.00000	9.41886	105.68284	2.27	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	9.68239	102.48414	0.00000	9.62526	102.55593	2.03	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	596.33000	0.59633	0.00000	666.32000	0.66632	596.330	1.87	0.40	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	680.41000	0.68041	0.00000	689.05000	0.68905	680.410	2.19	(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	258.83989	258.83989	0.00000	259.22359	259.22359		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	265.02900	265.02900	0.00000	265.46806	265.46806		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.61255	265.61255	0.00000	266.11422	266.11422		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.49027	271.49027	0.00000	272.00560	272.00560		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	271.80083	271.80083	0.00000	272.34001	272.34001		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	10.60304	89.50886	0.00000	10.60678	89.49464	7.76	0.00	198,262,124.90	2,215	121,365.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	707.73000	0.70773	0.00000	778.16000	0.77816	707.730	7.74	0.33	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,589.43000	1.58943	0.00000	1,656.86000	1.65686	1,589.430	8.11	0.55	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	498.48000	0.49848	0.00000	556.99000	0.55699	498.480	8.66	(0.23)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.70666	91.62573	0.00000	10.70628	91.62712		7.21	0.00	0.00	0	54,764.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,091.74000	1.09174	0.00000	1,171.11000	1.17111	1,091.740	7.19	0.36	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	1,939.16000	1.93916	0.00000	2,010.47000	2.01047	1,939.160	7.51	0.51	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	643.64000	0.64364	0.00000	690.35000	0.69035	643.640	8.48	(0.20)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.82113	89.60843	0.00000	10.81542	89.62850		7.18	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.95267	91.56966	0.00000	10.94644	91.59064		6.81	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,523.50000	1.52350	0.00000	1,667.52000	1.66752	1,523.500	6.70	0.37	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	2,119.41	0000	2.11941	0.00000	2,274.14	0000	2.27414	2,119.410	6.94	0.46	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,539.08	0000	1.53908	0.00000	1,663.86	0000	1.66386	1,539.080	7.77	(0.32)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,207.97	0000	1.20797	0.00000	1,322.38	0000	1.32238	1,207.970	8.07	(0.26)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.13488		89.45064	0.00000	11.12676		89.47672		6.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,645.17	0000	1.64517	0.00000	1,811.19	0000	1.81119	1,645.170	6.39	0.38	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,645.53	0000	1.64553	0.00000	1,783.82	0000	1.78382	1,645.530	7.51	(0.32)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		11.47744		86.71454	0.00000	11.47141		86.74147		9.62	0.00	24,453,500.28	282	100,476.00
R2032	On 01/08/2024	Bond Future	11.11	Call	927.45	0000	0.92745	0.00000	1,024.83	0000	1.02483	927.450	9.76	0.35	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,019.83	0000	2.01983	0.00000	2,114.33	0000	2.11433	2,019.830	10.40	0.56	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	562.52	0000	0.56252	0.00000	604.47	0000	0.60447	562.520	11.32	(0.21)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	406.23	0000	0.40623	0.00000	439.96	0000	0.43996	406.230	11.62	(0.16)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.60911		84.59767	0.00000	11.59927		84.64038		9.60	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,397.13	0000	1.39713	0.00000	1,543.34	0000	1.54334	1,397.130	9.70	0.37	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,427.43	0000	2.42743	0.00000	2,587.16	0000	2.58716	2,427.430	10.21	0.51	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,499.00	0000	2.49900	0.00000	2,658.97	0000	2.65897	2,499.000	10.24	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	767.24	0000	0.76724	0.00000	856.75	0000	0.85675	767.240	11.67	(0.19)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	482.67	0000	0.48267	0.00000	554.55	0000	0.55455	482.670	11.72	(0.13)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.74613		86.43743	0.00000	11.73169		86.49840		9.20	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.88943		84.16201	0.00000	11.87411		84.22486		9.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.06850		85.89853	0.00000	12.05130		85.96690		9.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.25037		84.11234	0.00000	12.24474		84.14057		11.61	0.00	18,336,490.12	218	76,660.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,842.94	0000	1.84294	0.00000	1,960.41	0000	1.96041	1,842.940	12.28	0.49	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,554.09	0000	1.55409	0.00000	1,644.44	0000	1.64444	1,554.090	12.65	(0.41)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,461.23	0000	1.46123	0.00000	1,551.13	0000	1.55113	1,461.230	12.72	(0.39)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	716.76	0000	0.71676	0.00000	790.31	0000	0.79031	716.760	13.51	(0.22)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	688.33	0000	0.68833	0.00000	760.65	0000	0.76065	688.330	13.56	(0.22)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	584.95	0000	0.58495	0.00000	652.00	0000	0.65200	584.950	13.73	(0.19)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.39576		81.58593	0.00000	12.38693		81.62924		11.82	0.00	0.00	0	92,499.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,328.03	0000	2.32803	0.00000	2,482.16	0000	2.48216	2,328.030	12.08	0.46	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,440.00	0000	1.44000	0.00000	1,538.23	0000	1.53823	1,440.000	13.47	(0.28)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.54706		83.36038	0.00000	12.53435		83.42134		11.43	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.69535		80.66778	0.00000	12.68201		80.73039		12.31	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,591.64	0000	1.59164	0.00000	1,614.09	0000	1.61409	1,591.640	11.74	0.29	1,455,413.77	400	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	4,077.73	0000	4.07773	0.00000	4,053.76	0000	4.05376	4,077.730	12.75	(0.47)	(2,407,734.10)	400	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,897.01	0000	2.89701	0.00000	2,879.89	0000	2.87989	2,897.010	13.42	(0.36)	(1,847,216.85)	400	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.87509		82.33243	0.00000	12.86024		82.40042		11.49	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.61608		74.59277	0.00000	12.62630		74.54156		13.31	0.00	0.00	0	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	865.62	0000	0.86562	0.00000	940.03	0000	0.94003	865.620	13.08	0.30	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	995.90	0000	0.99590	0.00000	1,100.93	0000	1.10093	995.900	14.88	(0.29)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	417.17	0000	0.41717	0.00000	484.26	0000	0.48426	417.170	15.95	(0.14)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.75870		76.35681	0.00000	12.76665		76.31773		12.89	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.90508		73.75640	0.00000	12.91014		73.73201		13.19	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.06094		75.36995	0.00000	13.06617		75.34523		13.55	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	2,950.27	0000	2.95027	0.00000	3,078.15	0000	3.07815	2,950.270	13.36	0.43	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,789.32	0000	4.78932	0.00000	4,911.09	0000	4.91109	4,789.320	14.15	0.57	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	4,925.62000	4.92562	0.00000	5,046.67000	5.04667	4,925.620	14.20	0.58	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	13.24757	72.66369	0.00000	13.25222	72.64223	13.44	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 01/08/2024	Bond Future	0.00	12.84173	74.58105	0.00000	12.83647	74.60892	14.09	0.00	223,743,150.00	3,000	43,708.00		
R2040	On 01/08/2024	Bond Future	12.28 Call	815.98000	0.81598	0.00000	921.77000	0.92177	815.980	13.71	0.28	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	1,994.03000	1.99403	0.00000	2,097.41000	2.09741	1,994.030	14.78	(0.47)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	2,403.95000	2.40395	0.00000	2,535.20000	2.53520	2,403.950	14.91	0.56	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	945.28000	0.94528	0.00000	1,035.13000	1.03513	945.280	15.88	(0.26)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	12.98477	76.34475	0.00000	12.97672	76.38663	13.66	0.00	0.00	0	91,394.00		
R2040	On 06/02/2025	Bond Future	0.00	13.13091	73.49340	0.00000	13.11949	73.55169	14.04	0.00	0.00	0	14.00		
R2040	On 08/05/2025	Bond Future	0.00	13.28550	75.10093	0.00000	13.27355	75.16076	14.45	0.00	0.00	0	3,900.00		
R2040	On 08/05/2025	Bond Future	12.75 Call	3,074.02000	3.07402	0.00000	2,993.48000	2.99348	3,074.020	14.19	0.43	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	4,806.13000	4.80613	0.00000	4,732.00000	4.73200	4,806.130	14.94	0.56	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	5,002.25000	5.00225	0.00000	4,930.31000	4.93031	5,002.250	15.02	0.57	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	13.46908	72.13797	0.00000	13.45585	72.20272	14.38	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	12.91233	70.71858	0.00000	12.92785	70.63633	14.89	0.00	136,486,859.40	1,930	119,365.00		
R2044	On 01/08/2024	Bond Future	13.00 Put	1,837.56000	1.83756	0.00000	1,989.27000	1.98927	1,837.560	15.37	(0.45)	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25 Put	1,344.87000	1.34487	0.00000	1,483.14000	1.48314	1,344.870	15.86	(0.36)	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00	13.05002	72.39095	0.00000	13.06376	72.31941	14.46	0.00	0.00	0	234.00		
R2044	On 06/02/2025	Bond Future	0.00	13.19027	69.57891	0.00000	13.20170	69.52049	14.90	0.00	0.00	0	0.00		
R2044	On 08/05/2025	Bond Future	0.00	13.33803	71.10076	0.00000	13.34990	71.04121	15.34	0.00	0.00	0	0.00		
R2044	On 07/08/2025	Bond Future	0.00	13.51287	68.18037	0.00000	13.52455	68.12307	15.29	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	12.81468	73.74714	0.00000	12.80935	73.77604	14.50	0.00	0.00	0	247,212.00		
R2048	On 07/11/2024	Bond Future	0.00	12.95059	71.03910	0.00000	12.94266	71.08132	14.93	0.00	0.00	0	11,423.00		
R2048	On 06/02/2025	Bond Future	0.00	13.08948	72.58402	0.00000	13.07844	72.64168	14.49	0.00	0.00	0	10,000.00		
R2048	On 08/05/2025	Bond Future	0.00	13.22407	69.71885	0.00000	13.21255	69.77795	15.25	0.00	0.00	0	0.00		
R2048	On 07/08/2025	Bond Future	0.00	13.38289	71.15651	0.00000	13.37019	71.22028	14.59	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	12.78299	95.22892	0.00000	12.78807	95.19346	14.53	0.00	0.00	0	0.00		
R2053	On 07/11/2024	Bond Future	0.00	12.91942	91.60833	0.00000	12.92230	91.58863	14.96	0.00	0.00	0	0.00		
R2053	On 06/02/2025	Bond Future	0.00	13.05533	93.60002	0.00000	13.05553	93.59868	14.51	0.00	0.00	0	0.00		
R2053	On 08/05/2025	Bond Future	0.00	13.19439	89.77558	0.00000	13.19453	89.77466	14.81	0.00	0.00	0	0.00		
R2053	On 07/08/2025	Bond Future	0.00	13.35567	91.62469	0.00000	13.35514	91.62810	14.35	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	12.31744	65.14496	0.00000	12.31198	65.16921	13.13	0.00	99,997,513.60	1,535	13,660.00		
R209	On 07/11/2024	Bond Future	0.00	12.44749	63.52831	0.00000	12.43920	63.56450	13.36	0.00	0.00	0	5,237.00		
R209	On 06/02/2025	Bond Future	0.00	12.57849	64.90981	0.00000	12.56683	64.95987	12.98	0.00	0.00	0	0.00		
R209	On 08/05/2025	Bond Future	0.00	12.71305	63.17346	0.00000	12.70083	63.22502	13.98	0.00	0.00	0	0.00		
R209	On 07/08/2025	Bond Future	0.00	12.87207	64.47684	0.00000	12.85859	64.53263	13.13	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	239.36378	239.36378	0.00000	239.51708	239.51708	0.00	0.00	0.00	0	1,336.00		

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	241.73551	241.73551	0.00000	241.93464	241.93464	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.05099	247.05099	0.00000	247.30383	247.30383	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.08489	249.08489	0.00000	249.34543	249.34543	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.29663	254.29663	0.00000	254.57585	254.57585	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	11.10954	84.20976	0.00000	11.11887	84.17230	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.23246	82.63975	0.00000	11.23858	82.61594	8.63	0.00	826,397,500.00	10,000	10,413.00
R213	On 06/02/2025	Bond Future	0.00	11.36570	84.43741	0.00000	11.36767	84.42999	8.35	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.49748	82.72334	0.00000	11.49942	82.71626	8.71	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.66981	84.43252	0.00000	11.67067	84.42949	7.98	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	12.63303	60.63046	0.00000	12.61732	60.70174	14.55	0.00	84,640,122.16	1,396	11,102.00
R214	On 07/11/2024	Bond Future	0.00	12.76088	58.75712	0.00000	12.74223	58.84045	14.91	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.89146	60.03502	0.00000	12.86935	60.13224	14.49	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.01790	58.04066	0.00000	12.99491	58.14028	15.77	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.16739	59.23831	0.00000	13.14283	59.34285	14.82	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 :										2,017,546,472.06		25,596	1,660,887.00
Grand Total:										2,017,546,472.06		25,596	1,660,887.00