

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2024

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	960.10100	960.10100	0.00000	957.29200	957.29200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.81400	982.81400	0.00000	979.93600	979.93600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,004.21400	1,004.21400	0.00000	1,001.26500	1,001.26500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,026.23400	1,026.23400	0.00000	1,023.21400	1,023.21400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,047.53800	1,047.53800	0.00000	1,044.44100	1,044.44100	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	1,108.50400	1,108.50400	0.00000	1,104.17900	1,104.17900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,134.72800	1,134.72800	0.00000	1,130.29700	1,130.29700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,159.43500	1,159.43500	0.00000	1,154.89900	1,154.89900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,184.85900	1,184.85900	0.00000	1,180.21600	1,180.21600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,209.45600	1,209.45600	0.00000	1,204.70000	1,204.70000	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	965.21400	965.21400	0.00000	961.87200	961.87200	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	988.04800	988.04800	0.00000	984.62400	984.62400	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,009.56200	1,009.56200	0.00000	1,006.05500	1,006.05500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,031.69900	1,031.69900	0.00000	1,028.11000	1,028.11000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,053.11700	1,053.11700	0.00000	1,049.43800	1,049.43800	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	12.95381	74.23351	0.00000	13.01805	73.96474	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.13588	72.20535	0.00000	13.20332	71.93006	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.32478	73.79233	0.00000	13.39549	73.51074	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.51600	71.61969	0.00000	13.59011	71.33172	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.74131	73.11268	0.00000	13.81917	72.81829	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	13.28761	70.01510	0.00000	13.34104	69.75218	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.44604	67.42061	0.00000	13.50189	67.15131	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.60227	68.90166	0.00000	13.66049	68.62623	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.76615	66.15642	0.00000	13.82691	65.87477	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.95110	67.53207	0.00000	14.01459	67.24412	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	950.82100	950.82100	0.00000	947.50100	947.50100	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	973.31500	973.31500	0.00000	969.91300	969.91300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	994.50700	994.50700	0.00000	991.02400	991.02400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,016.31500	1,016.31500	0.00000	1,012.74900	1,012.74900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,037.41300	1,037.41300	0.00000	1,033.75900	1,033.75900	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	181.78332	181.78332	0.00000	181.89008	181.89008	0.00	0.00	0.00	0	5,849.00
I2025	On 07/11/2024		Bond Future	0.00	186.13006	186.13006	0.00000	186.23917	186.23917	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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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		131.04265	131.04265	0.00000	131.13572	131.13572		0.00	0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.76914	132.76914	0.00000	132.86424	132.86424		0.00	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.68909	135.68909	0.00000	135.78594	135.78594		0.00	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.25128	137.25128	0.00000	137.34983	137.34983		0.00	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.12472	140.12472	0.00000	140.22467	140.22467		0.00	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	0.00	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	0.00	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	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		122.78685	122.78685	0.00000	123.14430	123.14430		0.00	0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.21811	124.21811	0.00000	124.58388	124.58388		0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.95013	126.95013	0.00000	127.32353	127.32353		0.00	0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.21814	128.21814	0.00000	128.59946	128.59946		0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.90250	130.90250	0.00000	131.29122	131.29122		0.00	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	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00		131.32288	131.32288	0.00000	131.58911	131.58911		0.00	0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.46296	134.46296	0.00000	134.73536	134.73536		0.00	0.00	0.00	0.00	0	1,615.00
I2038	On 06/02/2025	Bond Future	0.00		135.29111	135.29111	0.00000	135.56906	135.56906		0.00	0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.28510	138.28510	0.00000	138.56879	138.56879		0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.99965	138.99965	0.00000	139.28858	139.28858		0.00	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	0.00	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	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00		114.10781	114.10781	0.00000	114.60084	114.60084		0.00	0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		114.62536	114.62536	0.00000	115.13003	115.13003		0.00	0.00	0.00	0.00	0	5,116.00
I2046	On 06/02/2025	Bond Future	0.00		117.14583	117.14583	0.00000	117.66138	117.66138		0.00	0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.47354	117.47354	0.00000	118.00002	118.00002		0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.93059	119.93059	0.00000	120.46754	120.46754		0.00	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	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00		113.06687	113.06687	0.00000	113.42592	113.42592		0.00	0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.77067	115.77067	0.00000	116.13787	116.13787		0.00	0.00	0.00	0.00	0	4,227.00
I2050	On 06/02/2025	Bond Future	0.00		115.94475	115.94475	0.00000	116.31986	116.31986		0.00	0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.51049	118.51049	0.00000	118.89350	118.89350		0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.56185	118.56185	0.00000	118.95188	118.95188		0.00	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	0.00	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	0.00	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	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		350.92500	350.92500	0.00000	351.67500	351.67500		0.00	0.00	3,509,250.00	0.00	1	587.00
IGOV	On 07/11/2024	Index Future	0.00		359.31700	359.31700	0.00000	360.08400	360.08400		0.00	0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		367.22300	367.22300	0.00000	368.00400	368.00400		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		375.35600	375.35600	0.00000	376.15100	376.15100		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		383.22700	383.22700	0.00000	384.03300	384.03300		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	8.33000	91.67000		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	8.33500	91.66500		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	8.34000	91.66000		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	8.33500	91.66500		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	8.36500	91.63500		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	8.35800	91.64200		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	8.37800	91.62200		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	8.36800	91.63200		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	8.30000	91.70000		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	8.34500	91.65500		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	8.37300	91.62700		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	8.37500	91.62500		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.20351	104.00732	0.00000	9.25400	103.89992	2.91	0.00	0.00	0.00	0	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.24349	106.46738	0.00000	9.30127	106.35733	2.64	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.30734	103.46765	0.00000	9.37392	103.35491	2.55	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.38495	105.73296	0.00000	9.46311	105.61749	2.27	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.58819	102.60254	0.00000	9.68239	102.48414	2.03	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	641.83000	0.64183	0.00000	596.33000	0.59633	641.830	1.87	0.42	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	632.96000	0.63296	0.00000	680.41000	0.68041	632.960	2.19	(0.37)	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	257.87168	257.87168	0.00000	258.83989	258.83989		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.03795	264.03795	0.00000	265.02900	265.02900		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	264.60064	264.60064	0.00000	265.61255	265.61255		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.45656	270.45656	0.00000	271.49027	271.49027		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	270.74732	270.74732	0.00000	271.80083	271.80083		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	10.53864	89.75423	0.00000	10.60304	89.50886	7.76	0.00	16,155,761.40	0.00	180	121,365.00
R2030	On 01/08/2024		Bond Future	10.21 Call	769.92000	0.76992	0.00000	707.73000	0.70773	769.920	7.74	0.36	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,704.19000	1.70419	0.00000	1,589.43000	1.58943	1,704.190	8.11	0.58	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	425.69000	0.42569	0.00000	498.48000	0.49848	425.690	8.66	(0.20)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.63809	91.87697	0.00000	10.70666	91.62573	7.21	0.00	0.00	0.00	0	54,764.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,169.21000	1.16921	0.00000	1,091.74000	1.09174	1,169.210	7.19	0.38	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,054.18000	2.05418	0.00000	1,939.16000	1.93916	2,054.180	7.51	0.53	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	581.69000	0.58169	0.00000	643.64000	0.64364	581.690	8.48	(0.19)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.74813	89.86540	0.00000	10.82113	89.60843	7.18	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.87478	91.83247	0.00000	10.95267	91.56966	6.81	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,614.16000	1.61416	0.00000	1,523.50000	1.52350	1,614.160	6.70	0.39	0.00	0	1,640.00

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 08/05/2025	Bond Future	10.69	Call	2,231.50000		2.23150	0.00000	2,119.41000	2.11941	2,231.500	6.94	0.47	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,446.36000		1.44636	0.00000	1,539.08000	1.53908	1,446.360	7.77	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,131.41000		1.13141	0.00000	1,207.97000	1.20797	1,131.410	8.07	(0.25)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.05134	89.71937	0.00000	11.13488	89.45064			6.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,742.34000		1.74234	0.00000	1,645.17000	1.64517	1,742.340	6.39	0.40	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,551.95000		1.55195	0.00000	1,645.53000	1.64553	1,551.950	7.51	(0.31)	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		11.40831	87.02390	0.00000	11.47744	86.71454			9.62	0.00	0.00	0	100,476.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,012.17000		1.01217	0.00000	927.45000	0.92745	1,012.170	9.76	0.38	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,168.28000		2.16828	0.00000	2,019.83000	2.01983	2,168.280	10.40	0.59	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	478.16000		0.47816	0.00000	562.52000	0.56252	478.160	11.32	(0.19)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	340.31000		0.34031	0.00000	406.23000	0.40623	340.310	11.62	(0.14)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.53629	84.91445	0.00000	11.60911	84.59767			9.60	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,497.93000		1.49793	0.00000	1,397.13000	1.39713	1,497.930	9.70	0.39	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,573.53000		2.57353	0.00000	2,427.43000	2.42743	2,573.530	10.21	0.54	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,647.77000		2.64777	0.00000	2,499.00000	2.49900	2,647.770	10.24	0.54	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	693.10000		0.69310	0.00000	767.24000	0.76724	693.100	11.67	(0.18)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	430.40000		0.43040	0.00000	482.67000	0.48267	430.400	11.72	(0.12)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.66957	86.76135	0.00000	11.74613	86.43743			9.20	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.80886	84.49321	0.00000	11.88943	84.16201			9.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.98351	86.23705	0.00000	12.06850	85.89853			9.01	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		12.18665	84.43264	0.00000	12.25037	84.11234			11.61	0.00	0.00	0	76,660.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,968.50000		1.96850	0.00000	1,842.94000	1.84294	1,968.500	12.28	0.52	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,391.09000		1.39109	0.00000	1,554.09000	1.55409	1,391.090	12.65	(0.38)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,304.41000		1.30441	0.00000	1,461.23000	1.46123	1,304.410	12.72	(0.37)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	620.19000		0.62019	0.00000	716.76000	0.71676	620.190	13.51	(0.20)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	594.55000		0.59455	0.00000	688.33000	0.68833	594.550	13.56	(0.19)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	501.72000		0.50172	0.00000	584.95000	0.58495	501.720	13.73	(0.17)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.32906	81.91388	0.00000	12.39576	81.58593			11.82	0.00	1,146,794,320.00	14,000	92,032.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,459.42000		2.45942	0.00000	2,328.03000	2.32803	2,459.420	12.08	0.48	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,327.76000		1.32776	0.00000	1,440.00000	1.44000	1,327.760	13.47	(0.27)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.47731	83.69568	0.00000	12.54706	83.36038			11.43	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.62247	81.01066	0.00000	12.69535	80.66778			12.31	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,678.35000		1.67835	0.00000	1,591.64000	1.59164	1,678.350	11.74	0.30	1,513,853.92	400	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,900.61000		3.90061	0.00000	4,077.73000	4.07773	3,900.610	12.75	(0.46)	(2,340,654.97)	400	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,757.74000		2.75774	0.00000	2,897.01000	2.89701	2,757.740	13.42	(0.35)	(1,785,219.48)	400	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.79874	82.68286	0.00000	12.87509	82.33243			11.49	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		12.55227	74.91365	0.00000	12.61608	74.59277			13.31	0.00	393,296,662.50	5,250	192,819.00
R2037	On 01/08/2024	Bond Future	12.11	Call	935.79000		0.93579	0.00000	865.62000	0.86562	935.790	13.08	0.32	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	874.46000		0.87446	0.00000	995.90000	0.99590	874.460	14.88	(0.27)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	352.91000		0.35291	0.00000	417.17000	0.41717	352.910	15.95	(0.12)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.69211	76.68534	0.00000	12.75870	76.35681			12.89	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.83563	74.09233	0.00000	12.90508	73.75640			13.19	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		12.98851	75.71341	0.00000	13.06094	75.36995			13.55	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,083.85000		3.08385	0.00000	2,950.27000	2.95027	3,083.850	13.36	0.44	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	4,970.00000	4.97000	0.00000	4,789.32000	4.78932	4,970.000	14.15	0.58	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	5,109.23000	5.10923	0.00000	4,925.62000	4.92562	5,109.230	14.20	0.59	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		13.17181	73.01468	0.00000	13.24757	72.66369		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		12.77794	74.92015	0.00000	12.84173	74.58105		14.09	0.00	294,511,109.65	3,931	43,708.00	
R2040	On 01/08/2024	Bond Future	12.28	Call	883.63000	0.88363	0.00000	815.98000	0.81598	883.630	13.71	0.30	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88	Put	1,800.73000	1.80073	0.00000	1,994.03000	1.99403	1,800.730	14.78	(0.44)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95	Call	2,559.19000	2.55919	0.00000	2,403.95000	2.40395	2,559.190	14.91	0.58	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48	Put	826.34000	0.82634	0.00000	945.28000	0.94528	826.340	15.88	(0.24)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00		12.91824	76.69198	0.00000	12.98477	76.34475		13.66	0.00	0.00	0	91,394.00	
R2040	On 06/02/2025	Bond Future	0.00		13.06158	73.84839	0.00000	13.13091	73.49340		14.04	0.00	0.00	0	14.00	
R2040	On 08/05/2025	Bond Future	0.00		13.21325	75.46388	0.00000	13.28550	75.10093		14.45	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	3,213.97000	3.21397	0.00000	3,074.02000	3.07402	3,213.970	14.19	0.44	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	4,991.67000	4.99167	0.00000	4,806.13000	4.80613	4,991.670	14.94	0.57	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	5,192.21000	5.19221	0.00000	5,002.25000	5.00225	5,192.210	15.02	0.58	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		13.39356	72.50883	0.00000	13.46908	72.13797		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		12.85898	71.00258	0.00000	12.91233	70.71858		14.89	0.00	1,065,038.70	15	119,380.00	
R2044	On 01/08/2024	Bond Future	13.00	Put	1,675.64000	1.67564	0.00000	1,837.56000	1.83756	1,675.640	15.37	(0.43)	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25	Put	1,210.94000	1.21094	0.00000	1,344.87000	1.34487	1,210.940	15.86	(0.33)	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00		12.99442	72.68172	0.00000	13.05002	72.39095		14.46	0.00	0.00	0	234.00	
R2044	On 06/02/2025	Bond Future	0.00		13.13236	69.87619	0.00000	13.19027	69.57891		14.90	0.00	0.00	0	0.00	
R2044	On 08/05/2025	Bond Future	0.00		13.27771	71.40473	0.00000	13.33803	71.10076		15.34	0.00	0.00	0	0.00	
R2044	On 07/08/2025	Bond Future	0.00		13.44983	68.49103	0.00000	13.51287	68.18037		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		12.74604	74.12096	0.00000	12.81468	73.74714		14.50	0.00	0.00	0	247,212.00	
R2048	On 07/11/2024	Bond Future	0.00		12.87900	71.42187	0.00000	12.95059	71.03910		14.93	0.00	0.00	0	11,423.00	
R2048	On 06/02/2025	Bond Future	0.00		13.01488	72.97532	0.00000	13.08948	72.58402		14.49	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025	Bond Future	0.00		13.14644	70.11889	0.00000	13.22407	69.71885		15.25	0.00	0.00	0	0.00	
R2048	On 07/08/2025	Bond Future	0.00		13.30187	71.56521	0.00000	13.38289	71.15651		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		12.72978	95.60189	0.00000	12.78299	95.22892		14.53	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		12.86384	91.99023	0.00000	12.91942	91.60833		14.96	0.00	0.00	0	0.00	
R2053	On 06/02/2025	Bond Future	0.00		12.99738	93.99051	0.00000	13.05533	93.60002		14.51	0.00	0.00	0	0.00	
R2053	On 08/05/2025	Bond Future	0.00		13.13395	90.17487	0.00000	13.19439	89.77558		14.81	0.00	0.00	0	0.00	
R2053	On 07/08/2025	Bond Future	0.00		13.29250	92.03271	0.00000	13.35567	91.62469		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		12.25407	65.42723	0.00000	12.31744	65.14496		13.13	0.00	0.00	0	13,660.00	
R209	On 07/11/2024	Bond Future	0.00		12.38148	63.81730	0.00000	12.44749	63.52831		13.36	0.00	0.00	0	5,237.00	
R209	On 06/02/2025	Bond Future	0.00		12.50985	65.20529	0.00000	12.57849	64.90981		12.98	0.00	0.00	0	0.00	
R209	On 08/05/2025	Bond Future	0.00		12.64165	63.47557	0.00000	12.71305	63.17346		13.98	0.00	0.00	0	0.00	
R209	On 07/08/2025	Bond Future	0.00		12.79769	64.78555	0.00000	12.87207	64.47684		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	

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 01/08/2024	Bond Future	0.00	239.32374	239.32374	0.00000	239.36378	239.36378	0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024	Bond Future	0.00	241.69483	241.69483	0.00000	241.73551	241.73551	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.01015	247.01015	0.00000	247.05099	247.05099	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.04394	249.04394	0.00000	249.08489	249.08489	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.25606	254.25606	0.00000	254.29663	254.29663	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	11.04040	84.48801	0.00000	11.10954	84.20976	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.15942	82.92461	0.00000	11.23246	82.63975	8.63	0.00	1,172,553,985.40	14,140	24,553.00
R213	On 06/02/2025	Bond Future	0.00	11.28857	84.72874	0.00000	11.36570	84.43741	8.35	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.41604	83.02126	0.00000	11.49748	82.72334	8.71	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.58352	84.73702	0.00000	11.66981	84.43252	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	12.58012	60.87106	0.00000	12.63303	60.63046	14.55	0.00	0.00	0	11,102.00
R214	On 07/11/2024	Bond Future	0.00	12.70587	59.00344	0.00000	12.76088	58.75712	14.91	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.83430	60.28690	0.00000	12.89146	60.03502	14.49	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.95859	58.29820	0.00000	13.01790	58.04066	15.77	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.10570	59.50147	0.00000	13.16739	59.23831	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 :										3,025,274,107.12		38,717	1,674,576.00
Grand Total:										3,025,274,107.12		38,717	1,674,576.00