

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2024

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	958.43100	958.43100	0.00000	960.10100	960.10100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	981.10600	981.10600	0.00000	982.81400	982.81400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,002.47100	1,002.47100	0.00000	1,004.21400	1,004.21400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.45500	1,024.45500	0.00000	1,026.23400	1,026.23400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,045.72700	1,045.72700	0.00000	1,047.53800	1,047.53800	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	1,106.38300	1,106.38300	0.00000	1,108.50400	1,108.50400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,132.55700	1,132.55700	0.00000	1,134.72800	1,134.72800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,157.22000	1,157.22000	0.00000	1,159.43500	1,159.43500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,182.59900	1,182.59900	0.00000	1,184.85900	1,184.85900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,207.15400	1,207.15400	0.00000	1,209.45600	1,209.45600	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	962.76300	962.76300	0.00000	965.21400	965.21400	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	985.54000	985.54000	0.00000	988.04800	988.04800	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,007.00200	1,007.00200	0.00000	1,009.56200	1,009.56200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,029.08600	1,029.08600	0.00000	1,031.69900	1,031.69900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,050.45300	1,050.45300	0.00000	1,053.11700	1,053.11700	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	12.98320	74.11038	0.00000	12.95381	74.23351	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.16670	72.07936	0.00000	13.13588	72.20535	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.35702	73.66376	0.00000	13.32478	73.79233	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.54972	71.48847	0.00000	13.51600	71.61969	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.77660	72.97905	0.00000	13.74131	73.11268	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	13.34816	69.71727	0.00000	13.28761	70.01510	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.50930	67.11571	0.00000	13.44604	67.42061	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.66812	68.59028	0.00000	13.60227	68.90166	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.83481	65.83830	0.00000	13.76615	66.15642	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	14.02267	67.20762	0.00000	13.95110	67.53207	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	948.43900	948.43900	0.00000	950.82100	950.82100	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	970.87600	970.87600	0.00000	973.31500	973.31500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	992.01900	992.01900	0.00000	994.50700	994.50700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,013.77400	1,013.77400	0.00000	1,016.31500	1,016.31500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,034.82400	1,034.82400	0.00000	1,037.41300	1,037.41300	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	181.60213	181.60213	0.00000	181.78332	181.78332	0.00	0.00	181,602,130.00	1,000	5,349.00
I2025	On 07/11/2024		Bond Future	0.00	185.94476	185.94476	0.00000	186.13006	186.13006	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		130.89026	130.89026	0.00000	131.04265	131.04265			0.00	0.00	30,497,430.58	233	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.61328	132.61328	0.00000	132.76914	132.76914			0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.53023	135.53023	0.00000	135.68909	135.68909			0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.08940	137.08940	0.00000	137.25128	137.25128			0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.96012	139.96012	0.00000	140.12472	140.12472			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		122.62185	122.62185	0.00000	122.78685	122.78685			0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.04932	124.04932	0.00000	124.21811	124.21811			0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.77795	126.77795	0.00000	126.95013	126.95013			0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.04264	128.04264	0.00000	128.21814	128.21814			0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.72392	130.72392	0.00000	130.90250	130.90250			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		131.05733	131.05733	0.00000	131.32288	131.32288			0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.19127	134.19127	0.00000	134.46296	134.46296			0.00	0.00	159,687,611.30	1,190	425.00
I2038	On 06/02/2025	Bond Future	0.00		135.01408	135.01408	0.00000	135.29111	135.29111			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.00226	138.00226	0.00000	138.28510	138.28510			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.71212	138.71212	0.00000	138.99965	138.99965			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		114.04644	114.04644	0.00000	114.10781	114.10781			0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		114.56281	114.56281	0.00000	114.62536	114.62536			0.00	0.00	29,098,953.74	254	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		117.08232	117.08232	0.00000	117.14583	117.14583			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.40915	117.40915	0.00000	117.47354	117.47354			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.86537	119.86537	0.00000	119.93059	119.93059			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		113.09205	113.09205	0.00000	113.06687	113.06687			0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.79641	115.79641	0.00000	115.77067	115.77067			0.00	0.00	15,748,311.76	136	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		115.97174	115.97174	0.00000	115.94475	115.94475			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.53835	118.53835	0.00000	118.51049	118.51049			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.59134	118.59134	0.00000	118.56185	118.56185			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		350.67200	350.67200	0.00000	350.92500	350.92500			0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		359.05900	359.05900	0.00000	359.31700	359.31700			0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		366.96000	366.96000	0.00000	367.22300	367.22300			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		375.08800	375.08800	0.00000	375.35600	375.35600			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.95500	382.95500	0.00000	383.22700	383.22700			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	8.33500	91.66500	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	8.34000	91.66000	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	8.34500	91.65500	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	8.34000	91.66000	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	8.37000	91.63000	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	8.36000	91.64000	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	8.38000	91.62000	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	8.37000	91.63000	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	8.32000	91.68000	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	8.35000	91.65000	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	8.38000	91.62000	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	8.38000	91.62000	0.00000	8.37500	91.62500		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.22503	103.96153	0.00000	9.20351	104.00732	2.91	0.00	0.00	0.00	0	82,871.00
R186	On 07/11/2024		Bond Future	0.00	9.26804	106.42060	0.00000	9.24349	106.46738	2.64	0.00	0.00	0.00	0	34,925.00
R186	On 06/02/2025		Bond Future	0.00	9.33537	103.42017	0.00000	9.30734	103.46765	2.55	0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	9.41762	105.68468	0.00000	9.38495	105.73296	2.27	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	9.62696	102.55379	0.00000	9.58819	102.60254	2.03	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	620.74000	0.62074	0.00000	641.83000	0.64183	620.740	1.87	0.41	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	649.89000	0.64989	0.00000	632.96000	0.63296	649.890	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	257.92833	257.92833	0.00000	257.87168	257.87168		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.09630	264.09630	0.00000	264.03795	264.03795		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	264.66132	264.66132	0.00000	264.60064	264.60064		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	270.51921	270.51921	0.00000	270.45656	270.45656		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	270.81371	270.81371	0.00000	270.74732	270.74732		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	10.57961	89.59804	0.00000	10.53864	89.75423	7.76	0.00	124,630,873.64		1,391	121,095.00
R2030	On 01/08/2024		Bond Future	10.21 Call	708.21000	0.70821	0.00000	769.92000	0.76992	708.210	7.74	0.34	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,606.07000	1.60607	0.00000	1,704.19000	1.70419	1,606.070	8.11	0.57	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	451.89000	0.45189	0.00000	425.69000	0.42569	451.890	8.66	(0.22)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.68166	91.71723	0.00000	10.63809	91.87697	7.21	0.00	0.00	0.00	0	54,764.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,105.35000	1.10535	0.00000	1,169.21000	1.16921	1,105.350	7.19	0.36	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	1,964.83000	1.96483	0.00000	2,054.18000	2.05418	1,964.830	7.51	0.52	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	608.30000	0.60830	0.00000	581.69000	0.58169	608.300	8.48	(0.20)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.79440	89.70242	0.00000	10.74813	89.86540	7.18	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	10.92405	91.66611	0.00000	10.87478	91.83247	6.81	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	10.31 Call	1,546.98000	1.54698	0.00000	1,614.16000	1.61416	1,546.980	6.70	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	2,149.96	0.0000	2.14996	0.00000	2,231.50	2.23150	2,149.960	6.94	0.46	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,494.51	0.0000	1.49451	0.00000	1,446.36	1.44636	1,494.510	7.77	(0.31)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,169.98	0.0000	1.16998	0.00000	1,131.41	1.13141	1,169.980	8.07	(0.25)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		11.10395	89.55002	0.00000	11.05134	89.71937			6.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,672.82	0.0000	1.67282	0.00000	1,742.34	1.74234	1,672.820	6.39	0.39	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,601.97	0.0000	1.60197	0.00000	1,551.95	1.55195	1,601.970	7.51	(0.32)	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		11.45391	86.81968	0.00000	11.40831	87.02390			9.62	0.00	19,968,526.40	230	100,246.00
R2032	On 01/08/2024	Bond Future	11.11	Call	927.99	0.92799	0.00000	1,012.17	1.01217	927.990	9.76	0.36	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,038.53	2.03853	0.00000	2,168.28	2.16828	2,038.530	10.40	0.58	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	509.17	0.50917	0.00000	478.16	0.47816	509.170	11.32	(0.20)	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	362.69	0.36269	0.00000	340.31	0.34031	362.690	11.62	(0.15)	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.58429	84.70547	0.00000	11.53629	84.91445			9.60	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,412.66	1.41266	0.00000	1,497.93	1.49793	1,412.660	9.70	0.37	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,456.33	2.45633	0.00000	2,573.53	2.57353	2,456.330	10.21	0.52	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,528.77	2.52877	0.00000	2,647.77	2.64777	2,528.770	10.24	0.53	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	725.98	0.72598	0.00000	693.10	0.69310	725.980	11.67	(0.19)	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	452.31	0.45231	0.00000	430.40	0.43040	452.310	11.72	(0.13)	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.71994	86.54806	0.00000	11.66957	86.76135			9.20	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.86179	84.27544	0.00000	11.80886	84.49321			9.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		12.03917	86.01516	0.00000	11.98351	86.23705			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		12.21119	84.30907	0.00000	12.18665	84.43264			11.61	0.00	53,789,186.66	638	76,022.00
R2035	On 01/08/2024	Bond Future	12.20	Call	1,893.12	1.89312	0.00000	1,968.50	1.96850	1,893.120	12.28	0.51	0.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,427.13	1.42713	0.00000	1,391.09	1.39109	1,427.130	12.65	(0.39)	0.00	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,338.27	1.33827	0.00000	1,304.41	1.30441	1,338.270	12.72	(0.37)	0.00	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	635.92	0.63592	0.00000	620.19	0.62019	635.920	13.51	(0.21)	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	609.57	0.60957	0.00000	594.55	0.59455	609.570	13.56	(0.20)	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	514.18	0.51418	0.00000	501.72	0.50172	514.180	13.73	(0.17)	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.35472	81.78750	0.00000	12.32906	81.91388			11.82	0.00	0.00	0	92,032.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,391.48	2.39148	0.00000	2,459.42	2.45942	2,391.480	12.08	0.47	0.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,354.84	1.35484	0.00000	1,327.76	1.32776	1,354.840	13.47	(0.27)	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.50408	83.56676	0.00000	12.47731	83.69568			11.43	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.65038	80.87911	0.00000	12.62247	81.01066			12.31	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,634.96	1.63496	0.00000	1,678.35	1.67835	1,634.960	11.74	0.29	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,955.88	3.95588	0.00000	3,900.61	3.90061	3,955.880	12.75	(0.47)	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,798.67	2.79867	0.00000	2,757.74	2.75774	2,798.670	13.42	(0.36)	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.82785	82.54900	0.00000	12.79874	82.68286			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		12.58184	74.76471	0.00000	12.55227	74.91365			13.31	0.00	96,446,475.90	1,290	192,304.00
R2037	On 01/08/2024	Bond Future	12.11	Call	878.39	0.87839	0.00000	935.79	0.93579	878.390	13.08	0.31	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	903.83	0.90383	0.00000	874.46	0.87446	903.830	14.88	(0.27)	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	364.36	0.36436	0.00000	352.91	0.35291	364.360	15.95	(0.13)	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.72294	76.53297	0.00000	12.69211	76.68534			12.89	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.86772	73.93683	0.00000	12.83563	74.09233			13.19	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.02192	75.55469	0.00000	12.98851	75.71341			13.55	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,008.51	3.00851	0.00000	3,083.85	3.08385	3,008.510	13.36	0.44	0.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	4,872.20	4.87220	0.00000	4,970.00	4.97000	4,872.200	14.15	0.58	0.00	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	5,010.08000	5.01008	0.00000	5,109.23000	5.10923	5,010.080	14.20	0.59	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	13.20663	72.85306	0.00000	13.17181	73.01468	0.00000	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	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	12.84376	74.57029	0.00000	12.77794	74.92015	0.00000	14.09	0.00	151,750,540.15	2,035	41,929.00	
R2040	On 01/08/2024	Bond Future	12.28 Call	773.22000	0.77322	0.00000	883.63000	0.88363	773.220	13.71	0.27	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.88 Put	1,948.08000	1.94808	0.00000	1,800.73000	1.80073	1,948.080	14.78	(0.47)	0.00	0	680.00	
R2040	On 01/08/2024	Bond Future	12.95 Call	2,346.89000	2.34689	0.00000	2,559.19000	2.55919	2,346.890	14.91	0.56	0.00	0	7,500.00	
R2040	On 01/08/2024	Bond Future	13.48 Put	903.17000	0.90317	0.00000	826.34000	0.82634	903.170	15.88	(0.26)	0.00	0	680.00	
R2040	On 07/11/2024	Bond Future	0.00	12.98686	76.33388	0.00000	12.91824	76.69198	0.00000	13.66	0.00	47,403,339.48	621	91,394.00	
R2040	On 06/02/2025	Bond Future	0.00	13.13300	73.48274	0.00000	13.06158	73.84839	0.00000	14.04	0.00	0.00	0	14.00	
R2040	On 08/05/2025	Bond Future	0.00	13.28760	75.09042	0.00000	13.21325	75.46388	0.00000	14.45	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75 Call	3,046.52000	3.04652	0.00000	3,213.97000	3.21397	3,046.520	14.19	0.43	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	4,775.87000	4.77587	0.00000	4,991.67000	4.99167	4,775.870	14.94	0.55	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	4,971.85000	4.97185	0.00000	5,192.21000	5.19221	4,971.850	15.02	0.57	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	13.47112	72.12799	0.00000	13.39356	72.50883	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	12.93001	70.62489	0.00000	12.85898	71.00258	0.00000	14.89	0.00	1,129,998.24	16	119,396.00	
R2044	On 01/08/2024	Bond Future	13.00 Put	1,829.96000	1.82996	0.00000	1,675.64000	1.67564	1,829.960	15.37	(0.46)	0.00	0	5,000.00	
R2044	On 01/08/2024	Bond Future	13.25 Put	1,329.71000	1.32971	0.00000	1,210.94000	1.21094	1,329.710	15.86	(0.36)	0.00	0	15,000.00	
R2044	On 07/11/2024	Bond Future	0.00	13.06841	72.29522	0.00000	12.99442	72.68172	0.00000	14.46	0.00	0.00	0	234.00	
R2044	On 06/02/2025	Bond Future	0.00	13.20934	69.48148	0.00000	13.13236	69.87619	0.00000	14.90	0.00	0.00	0	0.00	
R2044	On 08/05/2025	Bond Future	0.00	13.35782	71.00152	0.00000	13.27771	71.40473	0.00000	15.34	0.00	0.00	0	0.00	
R2044	On 07/08/2025	Bond Future	0.00	13.53338	68.07980	0.00000	13.44983	68.49103	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	12.81714	73.73380	0.00000	12.74604	74.12096	0.00000	14.50	0.00	0.00	0	247,212.00	
R2048	On 07/11/2024	Bond Future	0.00	12.95313	71.02559	0.00000	12.87900	71.42187	0.00000	14.93	0.00	0.00	0	11,423.00	
R2048	On 06/02/2025	Bond Future	0.00	13.09205	72.57061	0.00000	13.01488	72.97532	0.00000	14.49	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025	Bond Future	0.00	13.22667	69.70552	0.00000	13.14644	70.11889	0.00000	15.25	0.00	0.00	0	0.00	
R2048	On 07/08/2025	Bond Future	0.00	13.38546	71.14361	0.00000	13.30187	71.56521	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	12.80092	95.10388	0.00000	12.72978	95.60189	0.00000	14.53	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	12.93811	91.48058	0.00000	12.86384	91.99023	0.00000	14.96	0.00	0.00	0	0.00	
R2053	On 06/02/2025	Bond Future	0.00	13.07473	93.47000	0.00000	12.99738	93.99051	0.00000	14.51	0.00	0.00	0	0.00	
R2053	On 08/05/2025	Bond Future	0.00	13.21455	89.64314	0.00000	13.13395	90.17487	0.00000	14.81	0.00	0.00	0	0.00	
R2053	On 07/08/2025	Bond Future	0.00	13.37657	91.49047	0.00000	13.29250	92.03271	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	12.28378	65.29467	0.00000	12.25407	65.42723	0.00000	13.13	0.00	193,990,464.57	2,971	11,312.00	
R209	On 07/11/2024	Bond Future	0.00	12.41240	63.68171	0.00000	12.38148	63.81730	0.00000	13.36	0.00	0.00	0	5,237.00	
R209	On 06/02/2025	Bond Future	0.00	12.54193	65.06696	0.00000	12.50985	65.20529	0.00000	12.98	0.00	0.00	0	0.00	
R209	On 08/05/2025	Bond Future	0.00	12.67498	63.33430	0.00000	12.64165	63.47557	0.00000	13.98	0.00	0.00	0	0.00	
R209	On 07/08/2025	Bond Future	0.00	12.83229	64.64169	0.00000	12.79769	64.78555	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	0.00	0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	0.00	239.19738	239.19738	0.00000	239.32374	239.32374	0.00000	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	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	241.56593	241.56593	0.00000	241.69483	241.69483	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.87901	246.87901	0.00000	247.01015	247.01015	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.91106	248.91106	0.00000	249.04394	249.04394	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.12153	254.12153	0.00000	254.25606	254.25606	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	11.08104	84.32431	0.00000	11.04040	84.48801	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.20232	82.75715	0.00000	11.15942	82.92461	8.63	0.00	0.00	0	24,553.00
R213	On 06/02/2025	Bond Future	0.00	11.33378	84.55782	0.00000	11.28857	84.72874	8.35	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.46369	82.84678	0.00000	11.41604	83.02126	8.71	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.63382	84.55935	0.00000	11.58352	84.73702	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	12.64080	60.59526	0.00000	12.58012	60.87106	14.55	0.00	31,085,368.38	513	11,102.00
R214	On 07/11/2024	Bond Future	0.00	12.76893	58.72121	0.00000	12.70587	59.00344	14.91	0.00	704,654.52	12	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.89974	59.99867	0.00000	12.83430	60.28690	14.49	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.02643	58.00377	0.00000	12.95859	58.29820	15.77	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.17611	59.20126	0.00000	13.10570	59.50147	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 :										1,137,533,865.32		12,530	1,666,732.00
Grand Total:										1,137,533,865.32		12,530	1,666,732.00