

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2024

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	962.44200	962.44200	0.00000	958.43100	958.43100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	985.21300	985.21300	0.00000	981.10600	981.10600	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,006.67000	1,006.67000	0.00000	1,002.47100	1,002.47100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,028.74800	1,028.74800	0.00000	1,024.45500	1,024.45500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,050.11400	1,050.11400	0.00000	1,045.72700	1,045.72700	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	1,112.19900	1,112.19900	0.00000	1,106.38300	1,106.38300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,138.51300	1,138.51300	0.00000	1,132.55700	1,132.55700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,163.30900	1,163.30900	0.00000	1,157.22000	1,157.22000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,188.82300	1,188.82300	0.00000	1,182.59900	1,182.59900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,213.51300	1,213.51300	0.00000	1,207.15400	1,207.15400	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	967.27100	967.27100	0.00000	962.76300	962.76300	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	990.15600	990.15600	0.00000	985.54000	985.54000	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,011.72100	1,011.72100	0.00000	1,007.00200	1,007.00200	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,033.91000	1,033.91000	0.00000	1,029.08600	1,029.08600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,055.38300	1,055.38300	0.00000	1,050.45300	1,050.45300	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	12.88952	74.50385	0.00000	12.98320	74.11038	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.06834	72.48249	0.00000	13.16670	72.07936	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.25382	74.07642	0.00000	13.35702	73.66376	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.44149	71.91079	0.00000	13.54972	71.48847	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.66275	73.41139	0.00000	13.77660	72.97905	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	13.26573	70.12326	0.00000	13.34816	69.71727	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42311	67.53170	0.00000	13.50930	67.11571	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.57822	69.01598	0.00000	13.66812	68.59028	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.74092	66.27396	0.00000	13.83481	65.83830	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.92447	67.65347	0.00000	14.02267	67.20762	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	952.89400	952.89400	0.00000	948.43900	948.43900	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	975.43800	975.43800	0.00000	970.87600	970.87600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	996.68300	996.68300	0.00000	992.01900	992.01900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,018.54200	1,018.54200	0.00000	1,013.77400	1,013.77400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,039.69600	1,039.69600	0.00000	1,034.82400	1,034.82400	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	181.72907	181.72907	0.00000	181.60213	181.60213	0.00	0.00	147,018,817.63	809	5,040.00
I2025	On 07/11/2024		Bond Future	0.00	186.07539	186.07539	0.00000	185.94476	185.94476	0.00	0.00	150,534,990.51	809	4,944.00

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		131.08802	131.08802	0.00000	130.89026	130.89026			0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.81580	132.81580	0.00000	132.61328	132.61328			0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.73829	135.73829	0.00000	135.53023	135.53023			0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.30269	137.30269	0.00000	137.08940	137.08940			0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.17989	140.17989	0.00000	139.96012	139.96012			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		122.79573	122.79573	0.00000	122.62185	122.62185			0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.22740	124.22740	0.00000	124.04932	124.04932			0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.96098	126.96098	0.00000	126.77795	126.77795			0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.23044	128.23044	0.00000	128.04264	128.04264			0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.91753	130.91753	0.00000	130.72392	130.72392			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		131.14421	131.14421	0.00000	131.05733	131.05733			0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.28067	134.28067	0.00000	134.19127	134.19127			0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		135.10669	135.10669	0.00000	135.01408	135.01408			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.09773	138.09773	0.00000	138.00226	138.00226			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.80920	138.80920	0.00000	138.71212	138.71212			0.00	0.00	10,827,117.60	78	78.00
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		114.37903	114.37903	0.00000	114.04644	114.04644			0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		114.90290	114.90290	0.00000	114.56281	114.56281			0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		117.43094	117.43094	0.00000	117.08232	117.08232			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.76575	117.76575	0.00000	117.40915	117.40915			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.23118	120.23118	0.00000	119.86537	119.86537			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		113.35910	113.35910	0.00000	113.09205	113.09205			0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		116.07032	116.07032	0.00000	115.79641	115.79641			0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		116.25286	116.25286	0.00000	115.97174	115.97174			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.82639	118.82639	0.00000	118.53835	118.53835			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.88482	118.88482	0.00000	118.59134	118.59134			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		351.17600	351.17600	0.00000	350.67200	350.67200			0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		359.57500	359.57500	0.00000	359.05900	359.05900			0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		367.48900	367.48900	0.00000	366.96000	366.96000			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		375.62900	375.62900	0.00000	375.08800	375.08800			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		383.50900	383.50900	0.00000	382.95500	382.95500			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	8.35000	91.65000	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 20/11/2024		Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	8.00000	8.00000		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	9.13503	104.15323	0.00000	9.22503	103.96153	2.91	0.00	401,406,548.42	3,854	83,695.00	
R186	On 07/11/2024		Bond Future	0.00	9.16496	106.61719	0.00000	9.26804	106.42060	2.64	0.00	0.00	0	34,925.00	
R186	On 06/02/2025		Bond Future	0.00	9.21639	103.62194	0.00000	9.33537	103.42017	2.55	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.27775	105.89163	0.00000	9.41762	105.68468	2.27	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	9.45788	102.76666	0.00000	9.62696	102.55379	2.03	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	711.05000	0.71105	0.00000	620.74000	0.62074	711.050	1.87	0.45	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	573.02000	0.57302	0.00000	649.89000	0.64989	573.020	2.19	(0.34)	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	258.40452	258.40452	0.00000	257.92833	257.92833		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.58476	264.58476	0.00000	264.09630	264.09630		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.16273	265.16273	0.00000	264.66132	264.66132		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.03378	271.03378	0.00000	270.51921	270.51921		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	271.33858	271.33858	0.00000	270.81371	270.81371		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	10.48153	89.97252	0.00000	10.57961	89.59804	7.76	0.00	90,422,382.60	1,005	121,100.00	
R2030	On 01/08/2024		Bond Future	10.21 Call	834.83000	0.83483	0.00000	708.21000	0.70821	834.830	7.74	0.38	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,817.78000	1.81778	0.00000	1,606.07000	1.60607	1,817.780	8.11	0.61	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	370.61000	0.37061	0.00000	451.89000	0.45189	370.610	8.66	(0.18)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.57719	92.10085	0.00000	10.68166	91.71723	7.21	0.00	368,403,400.00	4,000	54,764.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	1,245.41000	1.24541	0.00000	1,105.35000	1.10535	1,245.410	7.19	0.39	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,164.64000	2.16464	0.00000	1,964.83000	1.96483	2,164.640	7.51	0.55	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	532.60000	0.53260	0.00000	608.30000	0.60830	532.600	8.48	(0.18)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.68307	90.09519	0.00000	10.79440	89.70242	7.18	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	10.80517	92.06815	0.00000	10.92405	91.66611	6.81	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
R2030	On 08/05/2025	Bond Future	10.31	1,701.14000	1.70114	0.00000	1,546.98000	1.54698	1,701.140	6.70	0.40	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	2,338.01000	2.33801	0.00000	2,149.96000	2.14996	2,338.010	6.94	0.49	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	1,368.72000	1.36872	0.00000	1,494.51000	1.49451	1,368.720	7.77	(0.29)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	1,067.80000	1.06780	0.00000	1,169.98000	1.16998	1,067.800	8.07	(0.24)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.97625	89.96177	0.00000	11.10395	89.55002		6.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	1,835.48000	1.83548	0.00000	1,672.82000	1.67282	1,835.480	6.39	0.41	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	1,472.70000	1.47270	0.00000	1,601.97000	1.60197	1,472.700	7.51	(0.30)	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	11.36146	87.23440	0.00000	11.45391	86.81968		9.62	0.00	4,448,954.40	51	100,256.00
R2032	On 01/08/2024	Bond Future	11.11	1,074.24000	1.07424	0.00000	927.99000	0.92799	1,074.240	9.76	0.40	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	2,274.87000	2.27487	0.00000	2,038.53000	2.03853	2,274.870	10.40	0.61	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	425.66000	0.42566	0.00000	509.17000	0.50917	425.660	11.32	(0.17)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	299.82000	0.29982	0.00000	362.69000	0.36269	299.820	11.62	(0.13)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00	11.48688	85.13028	0.00000	11.58429	84.70547		9.60	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	1,570.19000	1.57019	0.00000	1,412.66000	1.41266	1,570.190	9.70	0.40	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	2,677.06000	2.67706	0.00000	2,456.33000	2.45633	2,677.060	10.21	0.55	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	2,753.13000	2.75313	0.00000	2,528.77000	2.52877	2,753.130	10.24	0.56	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	645.63000	0.64563	0.00000	725.98000	0.72598	645.630	11.67	(0.17)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	397.32000	0.39732	0.00000	452.31000	0.45231	397.320	11.72	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	11.61744	86.98284	0.00000	11.71994	86.54806		9.20	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	11.75384	84.72035	0.00000	11.86179	84.27544		9.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00	11.92513	86.47060	0.00000	12.03917	86.01516		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	12.11370	84.80152	0.00000	12.21119	84.30907		11.61	0.00	848,015.20	10	76,020.00
R2035	On 01/08/2024	Bond Future	12.20	2,140.48000	2.14048	0.00000	1,893.12000	1.89312	2,140.480	12.28	0.55	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	1,230.96000	1.23096	0.00000	1,427.13000	1.42713	1,230.960	12.65	(0.36)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	1,151.23000	1.15123	0.00000	1,338.27000	1.33827	1,151.230	12.72	(0.34)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	531.63000	0.53163	0.00000	635.92000	0.63592	531.630	13.51	(0.18)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	508.83000	0.50883	0.00000	609.57000	0.60957	508.830	13.56	(0.17)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	426.67000	0.42667	0.00000	514.18000	0.51418	426.670	13.73	(0.15)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00	12.25266	82.29182	0.00000	12.35472	81.78750		11.82	0.00	1,131,018,774.08	13,744	93,944.00
R2035	On 07/11/2024	Bond Future	12.20	2,629.37000	2.62937	0.00000	2,391.48000	2.39148	2,629.370	12.08	0.50	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	1,215.32000	1.21532	0.00000	1,354.84000	1.35484	1,215.320	13.47	(0.25)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	12.39728	84.08281	0.00000	12.50408	83.56676		11.43	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	12.53876	81.40702	0.00000	12.65038	80.87911		12.31	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	1,789.99000	1.78999	0.00000	1,634.96000	1.63496	1,789.990	11.74	0.31	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	3,709.74000	3.70974	0.00000	3,955.88000	3.95588	3,709.740	12.75	(0.45)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	2,610.15000	2.61015	0.00000	2,798.67000	2.79867	2,610.150	13.42	(0.34)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	12.71081	83.08911	0.00000	12.82785	82.54900		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	12.49435	75.20667	0.00000	12.58184	74.76471		13.31	0.00	0.00	0	192,304.00
R2037	On 01/08/2024	Bond Future	12.11	1,012.50000	1.01250	0.00000	878.39000	0.87839	1,012.500	13.08	0.34	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	778.51000	0.77851	0.00000	903.83000	0.90383	778.510	14.88	(0.25)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	304.87000	0.30487	0.00000	364.36000	0.36436	304.870	15.95	(0.11)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00	12.63161	76.98566	0.00000	12.72294	76.53297		12.89	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00	12.77242	74.40001	0.00000	12.86772	73.93683		13.19	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	12.92248	76.02856	0.00000	13.02192	75.55469		13.55	0.00	0.00	0	3,975.00

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	12.55	Call	3,214.37	0.0000	3.21437	0.00000	3,008.51	0.00851	3,214.370	13.36	0.46	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,143.95	0.0000	5.14395	0.00000	4,872.20	0.00000	5,143.950	14.15	0.59	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,285.85	0.0000	5.28585	0.00000	5,010.08	0.01008	5,285.850	14.20	0.60	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.10250	73.33792	0.00000	13.20663	72.85306			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		12.75106	75.06376	0.00000	12.84376	74.57029			14.09	0.00	0.00	0	41,929.00
R2040	On 01/08/2024	Bond Future	12.28	Call	906.05000	0.90605	0.00000	773.22000	0.77322	906.050	13.71	0.31	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	1,711.97000	1.71197	0.00000	1,948.08000	1.94808	1,711.970	14.78	(0.43)	0.00	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,618.14000	2.61814	0.00000	2,346.89000	2.34689	2,618.140	14.91	0.59	0.00	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	770.70000	0.77070	0.00000	903.17000	0.90317	770.700	15.88	(0.23)	0.00	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.89016	76.83930	0.00000	12.98686	76.33388			13.66	0.00	0.00	0	91,394.00
R2040	On 06/02/2025	Bond Future	0.00		13.03217	73.99979	0.00000	13.13300	73.48274			14.04	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.18247	75.61936	0.00000	13.28760	75.09042			14.45	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	3,271.10000	3.27110	0.00000	3,046.52000	3.04652	3,271.100	14.19	0.45	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	5,068.17000	5.06817	0.00000	4,775.87000	4.77587	5,068.170	14.94	0.57	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	5,270.60000	5.27060	0.00000	4,971.85000	4.97185	5,270.600	15.02	0.59	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.36111	72.66910	0.00000	13.47112	72.12799			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		12.84783	71.06217	0.00000	12.93001	70.62489			14.89	0.00	0.00	0	119,396.00
R2044	On 01/08/2024	Bond Future	13.00	Put	1,625.12000	1.62512	0.00000	1,829.96000	1.82996	1,625.120	15.37	(0.42)	0.00	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	1,167.17000	1.16717	0.00000	1,329.71000	1.32971	1,167.170	15.86	(0.33)	0.00	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.98273	72.74311	0.00000	13.06841	72.29522			14.46	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		13.12004	69.93971	0.00000	13.20934	69.48148			14.90	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.26475	71.47033	0.00000	13.35782	71.00152			15.34	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.43601	68.55945	0.00000	13.53338	68.07980			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		12.73040	74.20663	0.00000	12.81714	73.73380			14.50	0.00	27,753,279.62	374	247,212.00
R2048	On 07/11/2024	Bond Future	0.00		12.86264	71.50987	0.00000	12.95313	71.02559			14.93	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00		12.99769	73.06605	0.00000	13.09205	72.57061			14.49	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		13.12843	70.21229	0.00000	13.22667	69.70552			15.25	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.28281	71.66200	0.00000	13.38546	71.14361			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		12.71394	95.71346	0.00000	12.80092	95.10388			14.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.84724	92.10487	0.00000	12.93811	91.48058			14.96	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.97994	94.10865	0.00000	13.07473	93.47000			14.51	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.11564	90.29649	0.00000	13.21455	89.64314			14.81	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		13.27310	92.15872	0.00000	13.37657	91.49047			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		12.19209	65.70499	0.00000	12.28378	65.29467			13.13	0.00	29,895,770.45	455	11,312.00
R209	On 07/11/2024	Bond Future	0.00		12.31687	64.10194	0.00000	12.41240	63.68171			13.36	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.44255	65.49685	0.00000	12.54193	65.06696			12.98	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.57156	63.77408	0.00000	12.67498	63.33430			13.98	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.72445	65.09156	0.00000	12.83229	64.64169			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

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
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.76854	239.76854	239.19738	239.19738		0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024		Bond Future	0.00	242.15037	242.15037	241.56593	241.56593		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.47841	247.47841	246.87901	246.87901		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.52463	249.52463	248.91106	248.91106		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.75158	254.75158	254.12153	254.12153		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.97844	84.73838	11.08104	84.32431		8.89	0.00	3,643,750.34	43	25,429.00
R213	On 07/11/2024		Bond Future	0.00	11.09388	83.18128	11.20232	82.75715		8.63	0.00	1,154,888,891.52	13,884	38,437.00
R213	On 06/02/2025		Bond Future	0.00	11.21919	84.99191	11.33378	84.55782		8.35	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.34263	83.29096	11.46369	82.84678		8.71	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	11.50538	85.01398	11.63382	84.55935		7.98	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.55965	60.96456	12.64080	60.59526		14.55	0.00	1,585,078.56	26	11,076.00
R214	On 07/11/2024		Bond Future	0.00	12.68453	59.09944	12.76893	58.72121		14.91	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.81200	60.38564	12.89974	59.99867		14.49	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.93534	58.39965	13.02643	58.00377		15.77	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	13.08126	59.60625	13.17611	59.20126		14.82	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :										3,522,695,770.93		39,142	1,682,912.00	
Grand Total:										3,522,695,770.93		39,142	1,682,912.00	