

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2024

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	964.67000	964.67000	0.00000	962.44200	962.44200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	987.49400	987.49400	0.00000	985.21300	985.21300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,009.00300	1,009.00300	0.00000	1,006.67000	1,006.67000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,031.13500	1,031.13500	0.00000	1,028.74800	1,028.74800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,052.55500	1,052.55500	0.00000	1,050.11400	1,050.11400	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	1,116.52900	1,116.52900	0.00000	1,112.19900	1,112.19900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,142.94600	1,142.94600	0.00000	1,138.51300	1,138.51300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,167.84200	1,167.84200	0.00000	1,163.30900	1,163.30900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,193.45800	1,193.45800	0.00000	1,188.82300	1,188.82300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,218.25000	1,218.25000	0.00000	1,213.51300	1,213.51300	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	970.84400	970.84400	0.00000	967.27100	967.27100	0.00	0.00	0.00	0	91.00
ALBI	On 07/11/2024		Index Future	0.00	993.81400	993.81400	0.00000	990.15600	990.15600	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,015.46200	1,015.46200	0.00000	1,011.72100	1,011.72100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,037.73500	1,037.73500	0.00000	1,033.91000	1,033.91000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,059.29200	1,059.29200	0.00000	1,055.38300	1,055.38300	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	12.81512	74.81842	0.00000	12.88952	74.50385	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.99026	72.80466	0.00000	13.06834	72.48249	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.17199	74.40590	0.00000	13.25382	74.07642	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.35574	72.24777	0.00000	13.44149	71.91079	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.57271	73.75580	0.00000	13.66275	73.41139	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	13.19178	70.49091	0.00000	13.26573	70.12326	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.34585	67.90821	0.00000	13.42311	67.53170	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.49772	69.40100	0.00000	13.57822	69.01598	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.65694	66.66767	0.00000	13.74092	66.27396	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.83679	68.05580	0.00000	13.92447	67.65347	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	956.38400	956.38400	0.00000	952.89400	952.89400	0.00	0.00	0.00	0	735.00
GOVI	On 07/11/2024		GOVI	0.00	979.01200	979.01200	0.00000	975.43800	975.43800	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,000.33700	1,000.33700	0.00000	996.68300	996.68300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,022.27800	1,022.27800	0.00000	1,018.54200	1,018.54200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,043.51400	1,043.51400	0.00000	1,039.69600	1,039.69600	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	181.76302	181.76302	0.00000	181.72907	181.72907	0.00	0.00	0.00	0	5,040.00
I2025	On 07/11/2024		Bond Future	0.00	186.11037	186.11037	0.00000	186.07539	186.07539	0.00	0.00	0.00	0	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		131.11431	131.11431	0.00000	131.08802	131.08802			0.00	0.00	0.00	0	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.84288	132.84288	0.00000	132.81580	132.81580			0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.76637	135.76637	0.00000	135.73829	135.73829			0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.33191	137.33191	0.00000	137.30269	137.30269			0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.21036	140.21036	0.00000	140.17989	140.17989			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		122.63088	122.63088	0.00000	122.79573	122.79573			0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00		124.05879	124.05879	0.00000	124.22740	124.22740			0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		126.78898	126.78898	0.00000	126.96098	126.96098			0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.05519	128.05519	0.00000	128.23044	128.23044			0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.73926	130.73926	0.00000	130.91753	130.91753			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		131.76311	131.76311	0.00000	131.14421	131.14421			0.00	0.00	10,277,522.58	78	3,162.00
I2038	On 07/11/2024	Bond Future	0.00		134.91443	134.91443	0.00000	134.28067	134.28067			0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00		135.75506	135.75506	0.00000	135.10669	135.10669			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.76087	138.76087	0.00000	138.09773	138.09773			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.48733	139.48733	0.00000	138.80920	138.80920			0.00	0.00	10,880,011.74	78	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		114.57635	114.57635	0.00000	114.37903	114.37903			0.00	0.00	0.00	0	12,200.00
I2046	On 07/11/2024	Bond Future	0.00		115.10535	115.10535	0.00000	114.90290	114.90290			0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00		117.63801	117.63801	0.00000	117.43094	117.43094			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.97799	117.97799	0.00000	117.76575	117.76575			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.44850	120.44850	0.00000	120.23118	120.23118			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		113.19241	113.19241	0.00000	113.35910	113.35910			0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00		115.89980	115.89980	0.00000	116.07032	116.07032			0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00		116.07898	116.07898	0.00000	116.25286	116.25286			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		118.64912	118.64912	0.00000	118.82639	118.82639			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.70472	118.70472	0.00000	118.88482	118.88482			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		351.37900	351.37900	0.00000	351.17600	351.17600			0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00		359.78300	359.78300	0.00000	359.57500	359.57500			0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00		367.70200	367.70200	0.00000	367.48900	367.48900			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		375.84800	375.84800	0.00000	375.62900	375.62900			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		383.73500	383.73500	0.00000	383.50900	383.50900			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	8.35000	8.35000		0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024		Jibar Tradeable Future	0.00	8.34500	91.65500	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	8.33000	91.67000	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	8.33000	91.67000	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 20/11/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.37700	91.62300	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	8.36700	91.63300	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	8.29500	91.70500	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	8.34000	91.66000	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	8.37200	91.62800	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	8.37200	91.62800	0.00000	8.37500	91.62500		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024		Bond Future	0.00	9.04649	104.34226	0.00000	9.13503	104.15323	2.91	0.00	0.00	0	83,695.00	
R186	On 07/11/2024		Bond Future	0.00	9.06369	106.81082	0.00000	9.16496	106.61719	2.64	0.00	1,572,362,081.22	14,721	38,605.00	
R186	On 06/02/2025		Bond Future	0.00	9.09985	103.82009	0.00000	9.21639	103.62194	2.55	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	9.14111	106.09436	0.00000	9.27775	105.89163	2.27	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	9.29356	102.97413	0.00000	9.45788	102.76666	2.03	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	807.09000	0.80709	0.00000	711.05000	0.71105	807.090	1.87	0.49	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	504.54000	0.50454	0.00000	573.02000	0.57302	504.540	2.19	(0.31)	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	258.46090	258.46090	0.00000	258.40452	258.40452		0.00	0.00	0.00	0	441.00
R202	On 07/11/2024		Bond Future	0.00	264.64288	264.64288	0.00000	264.58476	264.58476		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025		Bond Future	0.00	265.22340	265.22340	0.00000	265.16273	265.16273		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.09632	271.09632	0.00000	271.03378	271.03378		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	271.40479	271.40479	0.00000	271.33858	271.33858		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	10.42792	90.17804	0.00000	10.48153	89.97252		7.76	0.00	2,074,094.92	23	121,100.00
R2030	On 01/08/2024		Bond Future	10.21 Call	907.39000	0.90739	0.00000	834.83000	0.83483	907.390	7.74	0.40	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	10.71 Call	1,937.24000	1.93724	0.00000	1,817.78000	1.81778	1,937.240	8.11	0.63	0.00	0	600.00
R2030	On 01/08/2024		Bond Future	11.31 Put	328.29000	0.32829	0.00000	370.61000	0.37061	328.290	8.66	(0.17)	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	0.00	10.52010	92.31135	0.00000	10.57719	92.10085		7.21	0.00	0.00	0	54,764.00
R2030	On 07/11/2024		Bond Future	10.21 Call	1,325.05000	1.32505	0.00000	1,245.41000	1.24541	1,325.050	7.19	0.41	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	2,277.02000	2.27702	0.00000	2,164.64000	2.16464	2,277.020	7.51	0.57	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	492.55000	0.49255	0.00000	532.60000	0.53260	492.550	8.48	(0.17)	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	10.62229	90.31052	0.00000	10.68307	90.09519		7.18	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	
											Option					
R2030	On 08/05/2025	Bond Future	0.00		10.74032		92.28841	0.00000	10.80517	92.06815		6.81	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	Call	1,788.36000		1.78836	0.00000	1,701.14000	1.70114	1,788.360	6.70	0.42	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	2,443.73000		2.44373	0.00000	2,338.01000	2.33801	2,443.730	6.94	0.50	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,301.71000		1.30171	0.00000	1,368.72000	1.36872	1,301.710	7.77	(0.28)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,013.40000		1.01340	0.00000	1,067.80000	1.06780	1,013.400	8.07	(0.23)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		10.90668		90.18708	0.00000	10.97625	89.96177		6.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	1,927.56000		1.92756	0.00000	1,835.48000	1.83548	1,927.560	6.39	0.43	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1,404.06000		1.40406	0.00000	1,472.70000	1.47270	1,404.060	7.51	(0.29)	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		11.30297		87.49815	0.00000	11.36146	87.23440		9.62	0.00	0.00	0	100,256.00
R2032	On 01/08/2024	Bond Future	11.11	Call	1,171.98000		1.17198	0.00000	1,074.24000	1.07424	1,171.980	9.76	0.42	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.61	Call	2,429.88000		2.42988	0.00000	2,274.87000	2.27487	2,429.880	10.40	0.64	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.31	Put	375.63000		0.37563	0.00000	425.66000	0.42566	375.630	11.32	(0.15)	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	262.34000		0.26234	0.00000	299.82000	0.29982	262.340	11.62	(0.11)	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.42528		85.40035	0.00000	11.48688	85.13028		9.60	0.00	0.00	0	52,520.00
R2032	On 07/11/2024	Bond Future	11.11	Call	1,674.15000		1.67415	0.00000	1,570.19000	1.57019	1,674.150	9.70	0.42	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	2,821.09000		2.82109	0.00000	2,677.06000	2.67706	2,821.090	10.21	0.57	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,899.45000		2.89945	0.00000	2,753.13000	2.75313	2,899.450	10.24	0.58	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	596.54000		0.59654	0.00000	645.63000	0.64563	596.540	11.67	(0.16)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	363.95000		0.36395	0.00000	397.32000	0.39732	363.950	11.72	(0.11)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.55268		87.25903	0.00000	11.61744	86.98284		9.20	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		11.68569		85.00278	0.00000	11.75384	84.72035		9.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		11.85324		86.75934	0.00000	11.92513	86.47060		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		12.03984		85.17741	0.00000	12.11370	84.80152		11.61	0.00	172,484,255.25	2,025	75,020.00
R2035	On 01/08/2024	Bond Future	12.20	Call	2,339.89000		2.33989	0.00000	2,140.48000	2.14048	2,339.890	12.28	0.58	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.45	Put	1,091.20000		1.09120	0.00000	1,230.96000	1.23096	1,091.200	12.65	(0.33)	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	12.50	Put	1,018.26000		1.01826	0.00000	1,151.23000	1.15123	1,018.260	12.72	(0.31)	0.00	0	2,740.00
R2035	On 01/08/2024	Bond Future	13.05	Put	459.12000		0.45912	0.00000	531.63000	0.53163	459.120	13.51	(0.16)	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	438.87000		0.43887	0.00000	508.83000	0.50883	438.870	13.56	(0.15)	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	366.17000		0.36617	0.00000	426.67000	0.42667	366.170	13.73	(0.13)	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		12.17537		82.67669	0.00000	12.25266	82.29182		11.82	0.00	1,576,479,124.92	19,068	103,454.00
R2035	On 07/11/2024	Bond Future	12.20	Call	2,818.84000		2.81884	0.00000	2,629.37000	2.62937	2,818.840	12.08	0.52	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,114.70000		1.11470	0.00000	1,215.32000	1.21532	1,114.700	13.47	(0.24)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.31649		84.47627	0.00000	12.39728	84.08281		11.43	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		12.45438		81.80933	0.00000	12.53876	81.40702		12.31	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	1,913.76000		1.91376	0.00000	1,789.99000	1.78999	1,913.760	11.74	0.33	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3,528.01000		3.52801	0.00000	3,709.74000	3.70974	3,528.010	12.75	(0.43)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2,471.60000		2.47160	0.00000	2,610.15000	2.61015	2,471.600	13.42	(0.32)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		12.62246		83.50020	0.00000	12.71081	83.08911		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		12.42557		75.55679	0.00000	12.49435	75.20667		13.31	0.00	0.00	0	192,304.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,126.89000		1.12689	0.00000	1,012.50000	1.01250	1,126.890	13.08	0.37	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	686.36000		0.68636	0.00000	778.51000	0.77851	686.360	14.88	(0.22)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	262.09000		0.26209	0.00000	304.87000	0.30487	262.090	15.95	(0.10)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.55986		77.34410	0.00000	12.63161	76.98566		12.89	0.00	0.00	0	14,225.00
R2037	On 06/02/2025	Bond Future	0.00		12.69761		74.76656	0.00000	12.77242	74.40001		13.19	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	
											Option					
R2037	On 08/05/2025	Bond Future	0.00		12.84449		76.40331	0.00000	12.92248	76.02856		13.55	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	3,382.15000		3.38215	0.00000	3,214.37000	3.21437	3,382.150	13.36	0.47	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	5,363.48000		5.36348	0.00000	5,143.95000	5.14395	5,363.480	14.15	0.61	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	5,508.52000		5.50852	0.00000	5,285.85000	5.28585	5,508.520	14.20	0.62	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		13.02096		73.72085	0.00000	13.10250	73.33792		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		12.68229		75.43316	0.00000	12.75106	75.06376		14.09	0.00	0.00	0	41,929.00
R2040	On 01/08/2024	Bond Future	12.28	Call	1,013.51000		1.01351	0.00000	906.05000	0.90605	1,013.510	13.71	0.33	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.88	Put	1,544.32000		1.54432	0.00000	1,711.97000	1.71197	1,544.320	14.78	(0.40)	0.00	0	680.00
R2040	On 01/08/2024	Bond Future	12.95	Call	2,830.16000		2.83016	0.00000	2,618.14000	2.61814	2,830.160	14.91	0.62	0.00	0	7,500.00
R2040	On 01/08/2024	Bond Future	13.48	Put	678.62000		0.67862	0.00000	770.70000	0.77070	678.620	15.88	(0.21)	0.00	0	680.00
R2040	On 07/11/2024	Bond Future	0.00		12.81846		77.21753	0.00000	12.89016	76.83930		13.66	0.00	0.00	0	91,394.00
R2040	On 06/02/2025	Bond Future	0.00		12.95748		74.38647	0.00000	13.03217	73.99979		14.04	0.00	0.00	0	14.00
R2040	On 08/05/2025	Bond Future	0.00		13.10466		76.01471	0.00000	13.18247	75.61936		14.45	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	3,444.14000		3.44414	0.00000	3,271.10000	3.27110	3,444.140	14.19	0.46	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	5,291.52000		5.29152	0.00000	5,068.17000	5.06817	5,291.520	14.94	0.59	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	5,498.72000		5.49872	0.00000	5,270.60000	5.27060	5,498.720	15.02	0.60	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		13.27982		73.07301	0.00000	13.36111	72.66910		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		12.76879		71.48707	0.00000	12.84783	71.06217		14.89	0.00	142,974,140.00	2,000	118,396.00
R2044	On 01/08/2024	Bond Future	13.00	Put	1,440.12000		1.44012	0.00000	1,625.12000	1.62512	1,440.120	15.37	(0.39)	0.00	0	5,000.00
R2044	On 01/08/2024	Bond Future	13.25	Put	1,022.25000		1.02225	0.00000	1,167.17000	1.16717	1,022.250	15.86	(0.30)	0.00	0	15,000.00
R2044	On 07/11/2024	Bond Future	0.00		12.90039		73.17809	0.00000	12.98273	72.74311		14.46	0.00	0.00	0	234.00
R2044	On 06/02/2025	Bond Future	0.00		13.03431		70.38442	0.00000	13.12004	69.93971		14.90	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		13.17550		71.92495	0.00000	13.26475	71.47033		15.34	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.34281		69.02390	0.00000	13.43601	68.55945		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		12.65679		74.61235	0.00000	12.73040	74.20663		14.50	0.00	447,674.10	6	247,209.00
R2048	On 07/11/2024	Bond Future	0.00		12.78590		71.92528	0.00000	12.86264	71.50987		14.93	0.00	0.00	0	11,423.00
R2048	On 06/02/2025	Bond Future	0.00		12.91776		73.49071	0.00000	12.99769	73.06605		14.49	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00		13.04529		70.64642	0.00000	13.12843	70.21229		15.25	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.19608		72.10554	0.00000	13.28281	71.66200		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		12.64021		96.23612	0.00000	12.71394	95.71346		14.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.77026		92.64002	0.00000	12.84724	92.10487		14.96	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		12.89973		94.65572	0.00000	12.97994	94.10865		14.51	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		13.03204		90.85573	0.00000	13.11564	90.29649		14.81	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		13.18578		92.73009	0.00000	13.27310	92.15872		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		12.11859		66.03657	0.00000	12.19209	65.70499		13.13	0.00	0.00	0	11,312.00
R209	On 07/11/2024	Bond Future	0.00		12.24033		64.44141	0.00000	12.31687	64.10194		13.36	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00		12.36299		65.84391	0.00000	12.44255	65.49685		12.98	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		12.48883		64.12891	0.00000	12.57156	63.77408		13.98	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.63831		65.45407	0.00000	12.72445	65.09156		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

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/R204	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
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	239.64214	239.64214	0.00000	239.76854	239.76854	0.00	0.00	0.00	0	1,336.00
R210	On 07/11/2024		Bond Future	0.00	242.02141	242.02141	0.00000	242.15037	242.15037	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.34727	247.34727	0.00000	247.47841	247.47841	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.39166	249.39166	0.00000	249.52463	249.52463	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.61704	254.61704	0.00000	254.75158	254.75158	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	10.92521	84.95423	0.00000	10.97844	84.73838	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024		Bond Future	0.00	11.03763	83.40236	0.00000	11.09388	83.18128	8.63	0.00	0.00	0	38,437.00
R213	On 06/02/2025		Bond Future	0.00	11.15980	85.21802	0.00000	11.21919	84.99191	8.35	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.27992	83.52222	0.00000	11.34263	83.29096	8.71	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	11.43891	85.25049	0.00000	11.50538	85.01398	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	12.48627	61.30167	0.00000	12.55965	60.96456	14.55	0.00	0.00	0	11,076.00
R214	On 07/11/2024		Bond Future	0.00	12.60826	59.44455	0.00000	12.68453	59.09944	14.91	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.73280	60.73844	0.00000	12.81200	60.38564	14.49	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	12.85318	58.76037	0.00000	12.93534	58.39965	15.77	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.99586	59.97473	0.00000	13.08126	59.60625	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 :											3,487,978,904.73		37,999	1,694,021.00
Grand Total:											3,487,978,904.73		37,999	1,694,021.00