

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2024

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				
Derivatives														
AL37	On 07/11/2024	Index Future	0.00		1,049.56900	1,049.56900	0.00000	1,042.11300	1,042.11300		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,071.35200	1,071.35200	0.00000	1,063.73700	1,063.73700		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,092.77500	1,092.77500	0.00000	1,085.00100	1,085.00100		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,114.08600	1,114.08600	0.00000	1,106.15500	1,106.15500		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,135.55400	1,135.55400	0.00000	1,127.46600	1,127.46600		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,247.90700	1,247.90700	0.00000	1,238.11000	1,238.11000		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,273.80700	1,273.80700	0.00000	1,263.80100	1,263.80100		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,299.27800	1,299.27800	0.00000	1,289.06500	1,289.06500		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,324.61600	1,324.61600	0.00000	1,314.19700	1,314.19700		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,350.14200	1,350.14200	0.00000	1,339.51600	1,339.51600		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,079.15700	1,079.15700	0.00000	1,070.36300	1,070.36300		0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,101.55500	1,101.55500	0.00000	1,092.57300	1,092.57300		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,123.58100	1,123.58100	0.00000	1,114.41400	1,114.41400		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,145.49300	1,145.49300	0.00000	1,136.14100	1,136.14100		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,167.56700	1,167.56700	0.00000	1,158.03000	1,158.03000		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	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.24896	80.51856	0.00000	11.39152	79.84709		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.36837	82.20917	0.00000	11.51754	81.52256		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.50347	80.07070	0.00000	11.65970	79.36871		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.65474	81.64618	0.00000	11.81850	80.92907		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.82591	79.43428	0.00000	11.99775	78.70209		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	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	0.00
ES42	On 07/11/2024	Bond Future	0.00		11.59873	77.42860	0.00000	11.74040	76.57870		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.69684	79.05343	0.00000	11.84382	78.18462		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.81070	76.38356	0.00000	11.96349	75.49574		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.93304	77.88381	0.00000	12.09182	76.97715		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.06652	75.12918	0.00000	12.23173	74.20371		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	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	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	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,062.61100	1,062.61100	0.00000	1,053.99300	1,053.99300		0.00	0.00	0	684.00
GOVI	On 06/02/2025	GOVI	0.00		1,084.66600	1,084.66600	0.00000	1,075.86400	1,075.86400		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,106.35400	1,106.35400	0.00000	1,097.37100	1,097.37100		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,127.93000	1,127.93000	0.00000	1,118.76600	1,118.76600		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,149.66500	1,149.66500	0.00000	1,140.31900	1,140.31900		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	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.38057	185.38057	0.00000	185.40094	185.40094		0.00	0.00	0	9,240.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.58649	134.58649	0.00000	134.59197	134.59197		0.00	0.00	0	10,202.00
I2029	On 06/02/2025	Bond Future	0.00		137.41227	137.41227	0.00000	137.41602	137.41602		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.76238	138.76238	0.00000	138.76393	138.76393		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		141.49776	141.49776	0.00000	141.49711	141.49711		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	
I2029	On 06/11/2025	Bond Future	0.00		142.79701	142.79701	0.00000	142.79477	142.79477		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 07/11/2024	Bond Future	0.00		127.76255	127.76255	0.00000	127.83828	127.83828		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		130.44516	130.44516	0.00000	130.52074	130.52074		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		131.55497	131.55497	0.00000	131.63002	131.63002		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		134.14846	134.14846	0.00000	134.22288	134.22288		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.20214	135.20214	0.00000	135.27655	135.27655		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 07/11/2024	Bond Future	0.00		140.95162	140.95162	0.00000	140.90465	140.90465		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		141.79779	141.79779	0.00000	141.74805	141.74805		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		144.66417	144.66417	0.00000	144.61093	144.61093		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		145.35771	145.35771	0.00000	145.30153	145.30153		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		148.18527	148.18527	0.00000	148.12595	148.12595		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 07/11/2024	Bond Future	0.00		122.10586	122.10586	0.00000	121.94595	121.94595		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00		124.66954	124.66954	0.00000	124.50452	124.50452		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		124.94520	124.94520	0.00000	124.77498	124.77498		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		127.40707	127.40707	0.00000	127.23145	127.23145		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		127.59883	127.59883	0.00000	127.41861	127.41861		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 07/11/2024	Bond Future	0.00		123.66619	123.66619	0.00000	123.90314	123.90314		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00		123.90804	123.90804	0.00000	124.14843	124.14843		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		126.41287	126.41287	0.00000	126.65586	126.65586		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		126.49939	126.49939	0.00000	126.74558	126.74558		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		128.95984	128.95984	0.00000	129.20897	129.20897		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 07/11/2024	Index Future	0.00		374.11400	374.11400	0.00000	374.09400	374.09400		0.00	0.00	0.00	0	779.00
IGOV	On 06/02/2025	Index Future	0.00		381.96900	381.96900	0.00000	381.94700	381.94700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		389.69600	389.69600	0.00000	389.67100	389.67100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		397.38300	397.38300	0.00000	397.35500	397.35500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		405.12500	405.12500	0.00000	405.09600	405.09600		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
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

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	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	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	8.68300	8.68300		15.00	0.00	0.00	0	0.00	
JBAF	On 21/08/2024		Jibar Tradeable Future	0.00	8.32500	91.67500	8.32500	8.32500		0.00	0.00	0.00	0	0.00	
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	8.33500	91.66500		0.00	0.00	0.00	0	0.00	
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	8.33000	91.67000		0.00	0.00	0.00	0	0.00	
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	8.36000	91.64000		0.00	0.00	0.00	0	0.00	
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	8.35700	91.64300		0.00	0.00	0.00	0	0.00	
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	8.37700	91.62300		0.00	0.00	0.00	0	0.00	
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	8.36700	91.63300		0.00	0.00	0.00	0	0.00	
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	8.29500	91.70500		0.00	0.00	0.00	0	0.00	
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	8.34000	91.66000		0.00	0.00	0.00	0	0.00	
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	8.37200	91.62800		0.00	0.00	0.00	0	0.00	
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	8.37200	91.62800		0.00	0.00	0.00	0	0.00	
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	8.40000	91.60000		0.00	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	7.98547	108.90209	8.13157	108.61549		1.72	0.00	469,476,909.99	4,311	156,054.00	
R186	On 06/02/2025		Bond Future	0.00	7.92335	105.84920	8.09192	105.55522		1.79	0.00	0.00	0	0.00	
R186	On 08/05/2025		Bond Future	0.00	7.89906	107.96252	8.09763	107.66075		1.59	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	7.90414	104.75254	8.14344	104.44314		1.41	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,871.92000	1.87192	0.00000	1,626.39000	1.62639	1,871.920	1.87	0.82	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	42.62000	0.04262	0.00000	62.51000	0.06251	42.620	1.87	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.93169	106.76177	8.22987	106.44494		1.11	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	271.56440	271.56440	271.62251	271.62251		0.00	0.00	0.00	0	1,076.00	
R202	On 06/02/2025		Bond Future	0.00	272.05941	272.05941	272.11527	272.11527		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	277.55973	277.55973	277.61187	277.61187		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	277.71342	277.71342	277.76283	277.76283		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	283.11585	283.11585	283.16254	283.16254		0.00	0.00	0.00	0	0.00	
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2030	On 07/11/2024		Bond Future	0.00	9.06262	97.89777	9.23570	97.21241		5.72	0.00	0.00	0	180,550.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,477.01000	4.47701	0.00000	3,831.98000	3.83198	4,477.010	6.43	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,293.79000	6.29379	0.00000	5,618.94000	5.61894	6,293.790	6.85	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.07000	0.00007	0.00000	0.19000	0.00019	0.070	7.30	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.09955	95.91943	9.28372	95.21859		5.75	0.00	0.00	0	0.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	742.38000	0.74238	0.00000	539.76000	0.53976	742.380	5.59	0.33	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,583.22000	1.58322	0.00000	1,235.56000	1.23556	1,583.220	5.72	0.54	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	623.74000	0.62374	0.00000	838.01000	0.83801	623.740	5.99	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.16916	97.83400	9.36578	97.11744		5.55	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	964.02000	0.96402	0.00000	741.24000	0.74124	964.020	5.32	0.35	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,786.85000	1.78685	0.00000	1,446.21000	1.44621	1,786.850	5.52	0.51	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	773.96000	0.77396	0.00000	981.02000	0.98102	773.960	6.00	(0.26)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,623.12000	4.62312	0.00000	4,064.75000	4.06475	4,623.120	6.22	0.80	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,748.01000	5.74801	0.00000	5,144.54000	5.14454	5,748.010	6.48	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	81.68000	0.08168	0.00000	112.97000	0.11297	81.680	6.86	(0.04)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	40.05000	0.04005	0.00000	57.13000	0.05713	40.050	6.86	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.26049	95.72780	9.47117	94.99569		5.59	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 07/08/2025	Bond Future	10.48	Call	4,936.36000	4.93636	0.00000	4,386.88000	4.38688	4,936.360	6.39	0.77	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	154.91000	0.15491	0.00000	202.24000	0.20224	154.910	6.89	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.35983	97.56385	0.00000	9.58574	96.81633		5.26	0.00	0.00	0	0.00
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 07/11/2024	Bond Future	0.00		9.84602	92.72046	0.00000	10.00840	91.93130		7.55	0.00	0.00	0	101,652.00
R2032	On 07/11/2024	Bond Future	9.75	Call	951.99000	0.95199	0.00000	652.26000	0.65226	951.990	7.55	0.44	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,339.22000	1.33922	0.00000	962.43000	0.96243	1,339.220	7.78	0.54	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	247.19000	0.24719	0.00000	386.13000	0.38613	247.190	8.85	(0.14)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,995.71000	5.99571	0.00000	5,257.96000	5.25796	5,995.710	9.59	0.95	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,149.48000	8.14948	0.00000	7,378.20000	7.37820	8,149.480	10.29	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,277.94000	8.27794	0.00000	7,505.55000	7.50555	8,277.940	10.34	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.13000	0.00013	0.00000	0.31000	0.00031	0.130	10.49	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.02000	0.00002	0.00000	0.05000	0.00005	0.020	10.49	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.91542	94.64443	0.00000	10.08596	93.83763		7.34	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	826.25000	0.82625	0.00000	611.32000	0.61132	826.250	7.12	0.30	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,850.01000	1.85001	0.00000	1,471.25000	1.47125	1,850.010	7.48	0.51	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	754.35000	0.75435	0.00000	980.62000	0.98062	754.350	8.11	(0.25)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.00459	92.37064	0.00000	10.18404	91.54604		7.60	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,116.30000	1.11630	0.00000	876.43000	0.87643	1,116.300	7.26	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,095.48000	2.09548	0.00000	1,723.69000	1.72369	2,095.480	7.54	0.49	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	900.04000	0.90004	0.00000	1,113.46000	1.11346	900.040	8.42	(0.23)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.10982	94.16700	0.00000	10.29885	93.32477		7.88	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.23059	91.81277	0.00000	10.43001	90.95299		7.90	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 07/11/2024	Bond Future	0.00		10.60580	91.07278	0.00000	10.72174	90.41280		9.28	0.00	950,162,313.74	10,433	141,537.00
R2035	On 07/11/2024	Bond Future	11.10	Put	516.05000	0.51605	0.00000	693.40000	0.69340	516.050	10.11	(0.23)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,552.29000	8.55229	0.00000	7,910.57000	7.91057	8,552.290	11.58	0.98	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.83000	0.00083	0.00000	1.53000	0.00153	0.830	11.97	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.69585	92.96297	0.00000	10.81687	92.28810		9.21	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,278.80000	1.27880	0.00000	1,055.35000	1.05535	1,278.800	8.76	0.36	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,332.67000	2.33267	0.00000	2,698.13000	2.69813	2,332.670	9.10	(0.51)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	1,055.12000	1.05512	0.00000	1,261.49000	1.26149	1,055.120	9.88	(0.28)	0.00	0	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.79682	90.30891	0.00000	10.92318	89.61891		9.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,911.92000	1.91192	0.00000	1,652.27000	1.65227	1,911.920	9.35	0.40	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,502.81000	2.50281	0.00000	2,824.03000	2.82403	2,502.810	9.86	(0.44)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,116.88000	5.11688	0.00000	4,653.96000	4.65396	5,116.880	10.43	0.70	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,261.35000	1.26135	0.00000	1,451.66000	1.45166	1,261.350	10.69	(0.25)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	492.52000	0.49252	0.00000	578.57000	0.57857	492.520	11.79	(0.11)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	212.48000	0.21248	0.00000	255.77000	0.25577	212.480	11.84	(0.05)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.91221	92.06592	0.00000	11.04430	91.36100		10.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.04346	89.32594	0.00000	11.18160	88.60624		10.27	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 07/11/2024	Bond Future	0.00		10.99144	85.83990	0.00000	11.09690	85.22670		10.17	0.00	421,645,588.80	4,912	200,047.00
R2037	On 06/02/2025	Bond Future	0.00		11.08184	83.36064	0.00000	11.19156	82.73362		10.64	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.19260	85.02384	0.00000	11.30690	84.38282		10.67	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,037.32000	8.03732	0.00000	7,520.88000	7.52088	8,037.320	12.26	0.82	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,195.69000	11.19569	0.00000	10,622.69000	10.62269	11,195.690	13.11	0.91	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	11,400.5700		11.40057	0.00000	10,824.24000	10.82424	11,400.570	13.11	0.91	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.31795		82.41698	0.00000	11.43719	81.76207		11.78	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,852.63000		1.85263	0.00000	1,647.09000	1.64709	1,852.630	11.22	0.33	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,031.35000		2.03135	0.00000	1,811.83000	1.81183	2,031.350	11.27	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,488.85000		3.48885	0.00000	3,800.42000	3.80042	3,488.850	11.96	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2,066.84000		2.06684	0.00000	2,276.85000	2.27685	2,066.840	12.77	(0.30)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.44568		83.99601	0.00000	11.56992	83.32732		11.53	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 07/11/2024	Bond Future	0.00		11.20213		86.59802	0.00000	11.34340	85.70835		10.95	0.00	0.00	0	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,638.62000		5.63862	0.00000	4,863.48000	4.86348	5,638.620	12.34	0.90	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	62.96000		0.06296	0.00000	103.01000	0.10301	62.960	13.14	(0.03)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	15.33000		0.01533	0.00000	26.80000	0.02680	15.330	13.99	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.29282		83.88394	0.00000	11.43950	82.97462		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,638.72000		1.63872	0.00000	1,312.24000	1.31224	1,638.720	11.15	0.40	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,560.64000		1.56064	0.00000	1,899.05000	1.89905	1,560.640	12.19	(0.34)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	844.70000		0.84470	0.00000	1,054.21000	1.05421	844.700	12.97	(0.20)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.40205		85.55738	0.00000	11.55450	84.62840		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,698.13000		8.69813	0.00000	7,957.15000	7.95715	8,698.130	13.54	0.82	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,694.5600		11.69456	0.00000	10,874.45000	10.87445	11,694.560	14.20	0.90	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,996.0700		11.99607	0.00000	11,168.88000	11.16888	11,996.070	14.20	0.90	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.52466		82.71001	0.00000	11.68333	81.76155		12.82	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.64875		84.29416	0.00000	11.81370	83.32627		12.57	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 07/11/2024	Bond Future	0.00		11.26428		82.83966	0.00000	11.42063	81.82548		11.76	0.00	594,623,079.48	7,178	89,468.00
R2044	On 07/11/2024	Bond Future	12.00	Put	338.60000		0.33860	0.00000	520.43000	0.52043	338.600	13.08	(0.14)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	187.69000		0.18769	0.00000	300.51000	0.30051	187.690	13.52	(0.09)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	101.93000		0.10193	0.00000	169.62000	0.16962	101.930	13.94	(0.05)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.35004		80.17286	0.00000	11.51210	79.13648		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,237.82000		5.23782	0.00000	4,510.93000	4.51093	5,237.820	13.64	0.73	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,560.81000		7.56081	0.00000	6,712.76000	6.71276	7,560.810	14.47	0.84	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	111.00000		0.11100	0.00000	153.15000	0.15315	111.000	15.68	(0.03)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.45255		81.77227	0.00000	11.62070	80.71373		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,763.73000		1.76373	0.00000	1,425.07000	1.42507	1,763.730	11.77	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,780.32000		2.78032	0.00000	3,258.95000	3.25895	2,780.320	12.66	(0.42)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,409.58000		1.40958	0.00000	1,693.46000	1.69346	1,409.580	13.74	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.56706		78.97652	0.00000	11.74177	77.89604		13.86	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.68239		80.48898	0.00000	11.86371	79.38657		13.60	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 07/11/2024	Bond Future	0.00		11.16820		81.80486	0.00000	11.32958	80.71389		12.31	0.00	0.00	0	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.25184		83.50274	0.00000	11.41906	82.38801		12.31	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	433.51000		0.43351	0.00000	298.02000	0.29802	433.510	11.09	0.14	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,841.22000		1.84122	0.00000	1,427.50000	1.42750	1,841.220	11.93	0.41	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,559.11000		1.55911	0.00000	1,958.75000	1.95875	1,559.110	13.05	(0.32)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.34231		80.72299	0.00000	11.51555	79.58462		13.06	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.44274		82.29315	0.00000	11.62244	81.13127		13.31	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
R2048	On 06/11/2025	Bond Future	0.00	11.55339	79.42841	0.00000	11.73987	78.24305		13.91	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 07/11/2024	Bond Future	0.00	11.19791	104.98574	0.00000	11.34918	103.66886		12.43	0.00	2,729,629.24	26	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.28037	107.16415	0.00000	11.43716	105.81850		12.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.37477	103.43626	0.00000	11.53750	102.06178		13.19	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.47799	105.44639	0.00000	11.64697	104.04339		13.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.58958	101.60408	0.00000	11.76519	100.17250		13.64	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 07/11/2024	Bond Future	0.00	10.71531	71.75372	0.00000	10.85630	71.03150		10.54	0.00	0.00	0	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.79534	73.24266	0.00000	10.94166	72.50450		10.52	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.88969	71.55094	0.00000	11.04173	70.79668		11.02	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.99509	72.94250	0.00000	11.15313	72.17235		11.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.11096	71.18987	0.00000	11.27534	70.40387		11.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	243.23357	243.23357	0.00000	243.09368	243.09368		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.34036	248.34036	0.00000	248.19423	248.19423		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.95892	249.95892	0.00000	249.80572	249.80572		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.88520	254.88520	0.00000	254.72496	254.72496		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.37906	256.37906	0.00000	256.21314	256.21314		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 07/11/2024	Bond Future	0.00	9.52582	89.63195	0.00000	9.68320	88.95677		6.91	0.00	0.00	0	76,688.00
R213	On 06/02/2025	Bond Future	0.00	9.58824	91.49225	0.00000	9.75431	90.80190		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.66571	89.76216	0.00000	9.84113	89.05644		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.76097	91.50942	0.00000	9.94668	90.78851		6.93	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.87809	89.71238	0.00000	10.07507	88.97637		6.83	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 07/11/2024	Bond Future	0.00	11.03668	67.32084	0.00000	11.17739	66.55174		12.02	0.00	16,964,851.68	252	19,548.00
R214	On 06/02/2025	Bond Future	0.00	11.11810	68.71808	0.00000	11.26374	67.93214		12.02	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,328.96000	4.32896	0.00000	3,778.88000	3.77888	4,328.960	13.23	0.73	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,298.51000	6.29851	0.00000	5,654.67000	5.65467	6,298.510	14.03	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	68.42000	0.06842	0.00000	93.10000	0.09310	68.420	15.20	(0.03)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.20674	66.78685	0.00000	11.35747	65.98403		12.69	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.30541	68.08629	0.00000	11.46156	67.26672		13.38	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.41473	66.09221	0.00000	11.57654	65.25594		13.79	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,455,602,372.93		27,112	1,603,995.00
Grand Total:											2,455,602,372.93		27,112	1,603,995.00