

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2024

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 07/11/2024		Index Future	0.00	1,055.71500	1,055.71500	0.00000	1,061.38900	1,061.38900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,077.35900	1,077.35900	0.00000	1,083.14500	1,083.14500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,098.69300	1,098.69300	0.00000	1,104.58800	1,104.58800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,119.64600	1,119.64600	0.00000	1,125.64700	1,125.64700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.66800	1,140.66800	0.00000	1,146.77600	1,146.77600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,272.14200	1,272.14200	0.00000	1,283.88100	1,283.88100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,298.22400	1,298.22400	0.00000	1,310.19800	1,310.19800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,323.93200	1,323.93200	0.00000	1,336.13600	1,336.13600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,349.18100	1,349.18100	0.00000	1,361.60900	1,361.60900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,374.51200	1,374.51200	0.00000	1,387.16800	1,387.16800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,097.64100	1,097.64100	0.00000	1,107.34600	1,107.34600	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,120.14500	1,120.14500	0.00000	1,130.04400	1,130.04400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,142.32600	1,142.32600	0.00000	1,152.41500	1,152.41500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,164.11100	1,164.11100	0.00000	1,174.38600	1,174.38600	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,185.96800	1,185.96800	0.00000	1,196.43100	1,196.43100	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 07/11/2024		Bond Future	0.00	10.77970	82.78245	0.00000	10.63307	83.50709	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.88279	84.49919	0.00000	10.72980	85.23851	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.99967	82.39087	0.00000	10.84002	83.14451	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.13573	83.97611	0.00000	10.96893	84.74378	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.29152	81.76891	0.00000	11.11699	82.55075	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 07/11/2024		Bond Future	0.00	11.19470	79.93622	0.00000	10.97232	81.37143	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.28174	81.59357	0.00000	11.05174	83.05818	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.38279	78.95958	0.00000	11.14459	80.45304	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.49501	80.47656	0.00000	11.24833	81.99825	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.61833	77.73316	0.00000	11.36249	79.28331	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 07/11/2024		GOVI	0.00	1,080.38600	1,080.38600	0.00000	1,089.80600	1,089.80600	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,102.53600	1,102.53600	0.00000	1,112.14500	1,112.14500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,124.36900	1,124.36900	0.00000	1,134.16200	1,134.16200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.81100	1,145.81100	0.00000	1,155.78500	1,155.78500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,167.32500	1,167.32500	0.00000	1,177.48000	1,177.48000	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 07/11/2024		Bond Future	0.00	184.98877	184.98877	0.00000	185.00813	185.00813	0.00	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	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.23700	134.23700	0.00000	133.97799	133.97799	0.00	0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	137.02088	137.02088	0.00000	136.75590	136.75590	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.34081	138.34081	0.00000	138.06986	138.06986	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.00733	141.00733	0.00000	140.73029	140.73029	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
I2029	On 06/11/2025	Bond Future	0.00	142.23136	142.23136	0.00000	141.94806	141.94806		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	127.36443	127.36443	0.00000	127.74329	127.74329		0.00	0.00	15,283,731.60	120	6,950.00
I2033	On 06/02/2025	Bond Future	0.00	130.00573	130.00573	0.00000	130.39191	130.39191		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.08595	131.08595	0.00000	131.47939	131.47939		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.61278	133.61278	0.00000	134.01293	134.01293		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.59512	134.59512	0.00000	135.00156	135.00156		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	139.95275	139.95275	0.00000	140.55951	140.55951		0.00	0.00	79,493,162.00	568	3,325.00
I2038	On 06/02/2025	Bond Future	0.00	140.74835	140.74835	0.00000	141.36740	141.36740		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.56564	143.56564	0.00000	144.19622	144.19622		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.18251	144.18251	0.00000	144.82358	144.82358		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.91517	146.91517	0.00000	147.56776	147.56776		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	120.98025	120.98025	0.00000	121.71304	121.71304		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	123.48929	123.48929	0.00000	124.23657	124.23657		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.72468	123.72468	0.00000	124.48654	124.48654		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.10831	126.10831	0.00000	126.88406	126.88406		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.21959	126.21959	0.00000	127.00879	127.00879		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	122.94324	122.94324	0.00000	122.83439	122.83439		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.14545	123.14545	0.00000	123.03397	123.03397		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.61038	125.61038	0.00000	125.49581	125.49581		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.63569	125.63569	0.00000	125.51746	125.51746		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.01640	128.01640	0.00000	127.89534	127.89534		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	371.90000	371.90000	0.00000	372.74700	372.74700		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	379.61600	379.61600	0.00000	380.47900	380.47900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	387.22300	387.22300	0.00000	388.10000	388.10000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	394.69500	394.69500	0.00000	395.58700	395.58700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	402.19200	402.19200	0.00000	403.09900	403.09900		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 18/09/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	8.33500	8.33500		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	8.00154	108.87051	0.00000	7.91106	109.04844	1.53	0.00	22,536,195.57	207	160,515.00	
R186	On 06/02/2025		Bond Future	0.00	7.95745	105.78965	0.00000	7.85384	105.97075	1.69	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	7.95265	107.88096	0.00000	7.83179	108.06502	1.52	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.00383	104.62349	0.00000	7.85950	104.81039	1.34	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,738.43000	1.73843	0.00000	1,893.79000	1.89379	1,738.430	1.84	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	38.06000	0.03806	0.00000	29.78000	0.02978	38.060	1.84	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.10444	106.57804	0.00000	7.92591	106.76793	1.06	0.00	0.00	0	0.00	
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 07/11/2024		Bond Future	0.00	270.71205	270.71205	0.00000	271.72920	271.72920	0.00	0.00	0.00	0	2,010.00	
R202	On 06/02/2025		Bond Future	0.00	271.13436	271.13436	0.00000	272.17136	272.17136	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.56218	276.56218	0.00000	277.61848	277.61848	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.59621	276.59621	0.00000	277.67003	277.67003	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	281.83889	281.83889	0.00000	282.93173	282.93173	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 07/11/2024		Bond Future	0.00	8.95647	98.32111	0.00000	8.83371	98.81358	5.25	0.00	12,585,102.08	128	183,055.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,860.70000	4.86070	0.00000	5,350.84000	5.35084	4,860.700	6.56	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,708.05000	6.70805	0.00000	7,200.30000	7.20030	6,708.050	7.01	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000	7.05	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	8.99345	96.32608	0.00000	8.86319	96.82823	5.26	0.00	0.00	0	28,810.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	688.35000	0.68835	0.00000	883.98000	0.88398	688.350	5.24	0.35	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,633.42000	1.63342	0.00000	1,952.94000	1.95294	1,633.420	5.49	0.60	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	392.51000	0.39251	0.00000	302.56000	0.30256	392.510	5.83	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.06135	98.22972	0.00000	8.92280	98.74124	5.14	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	926.05000	0.92605	0.00000	1,128.35000	1.12835	926.050	5.01	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,814.45000	1.81445	0.00000	2,113.01000	2.11301	1,814.450	5.24	0.55	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	536.20000	0.53620	0.00000	438.94000	0.43894	536.200	5.74	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,827.02000	4.82702	0.00000	5,269.71000	5.26971	4,827.020	5.96	0.85	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,998.93000	5.99893	0.00000	6,465.51000	6.46551	5,998.930	6.22	0.90	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	32.03000	0.03203	0.00000	24.41000	0.02441	32.030	6.43	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	13.18000	0.01318	0.00000	9.81000	0.00981	13.180	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.15748	96.08829	0.00000	9.00953	96.60897	5.26	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	5,103.04000	5.10304	0.00000	5,532.34000	5.53234	5,103.040	6.20	0.81	0.00	0	1,054.00

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
R2030	On 07/08/2025	Bond Future	12.12 Put	83.38000	0.08338	0.00000	67.22000	0.06722	83.380	6.53	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.26399	97.88317	0.00000	9.10579	98.41313		5.04	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	9.60813	93.89240	0.00000	9.45572	94.65326		7.01	0.00	5,727,436.40	61	103,031.00
R2032	On 07/11/2024	Bond Future	9.75 Call	1,297.68000	1.29768	0.00000	1,829.97000	1.82997	1,297.680	7.61	0.63	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	1,827.80000	1.82780	0.00000	2,430.72000	2.43072	1,827.800	7.95	0.73	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	45.68000	0.04568	0.00000	24.94000	0.02494	45.680	9.41	(0.04)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	7,100.62000	7.10062	0.00000	7,857.52000	7.85752	7,100.620	10.34	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	9,299.95000	9.29995	0.00000	10,060.16000	10.06016	9,299.950	11.05	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	9,429.80000	9.42980	0.00000	10,190.10000	10.19010	9,429.800	11.05	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.67102	95.81658	0.00000	9.51136	96.59259		6.84	0.00	0.00	0	16,670.00
R2032	On 06/02/2025	Bond Future	9.42 Call	1,010.38000	1.01038	0.00000	1,344.44000	1.34444	1,010.380	6.79	0.38	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	2,283.89000	2.28389	0.00000	2,801.00000	2.80100	2,283.890	7.19	0.62	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	353.71000	0.35371	0.00000	255.33000	0.25533	353.710	7.85	(0.15)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.75193	93.54782	0.00000	9.58445	94.33870		7.10	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	1,361.30000	1.36130	0.00000	1,698.29000	1.69829	1,361.300	7.05	0.39	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	2,554.89000	2.55489	0.00000	3,032.53000	3.03253	2,554.890	7.43	0.57	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	552.18000	0.55218	0.00000	435.93000	0.43593	552.180	8.36	(0.17)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	9.85318	95.32639	0.00000	9.67729	96.13172		7.36	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	9.97089	92.94798	0.00000	9.78579	93.76799		7.69	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
R2033	On 31/03/2033	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	10.21996	93.31785	0.00000	10.06307	94.25263		8.59	0.00	5,599,071.00	60	145,364.00
R2035	On 07/11/2024	Bond Future	11.10 Put	50.37000	0.05037	0.00000	24.73000	0.02473	50.370	10.07	(0.04)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	10,764.3200	10.76432	0.00000	11,698.96000	11.69896	10,764.320	11.22	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.22	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.29820	95.23029	0.00000	10.13494	96.18380		8.51	0.00	0.00	0	16,070.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,810.40000	1.81040	0.00000	2,324.17000	2.32417	1,810.400	8.52	0.49	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	2,059.60000	2.05960	0.00000	2,609.14000	2.60914	2,059.600	8.62	0.53	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,155.77000	1.15577	0.00000	874.85000	0.87485	1,155.770	9.00	(0.33)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	415.02000	0.41502	0.00000	300.17000	0.30017	415.020	9.80	(0.14)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.38601	92.60334	0.00000	10.21619	93.57519		9.05	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,797.35000	2.79735	0.00000	3,349.03000	3.34903	2,797.350	9.25	0.53	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,472.77000	1.47277	0.00000	1,198.00000	1.19800	1,472.770	9.81	(0.31)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	6,687.16000	6.68716	0.00000	7,488.04000	7.48804	6,687.160	10.38	0.80	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	654.24000	0.65424	0.00000	519.12000	0.51912	654.240	10.64	(0.16)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	179.77000	0.17977	0.00000	137.19000	0.13719	179.770	11.24	(0.05)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	59.58000	0.05958	0.00000	43.79000	0.04379	59.580	11.24	(0.02)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.49120	94.36441	0.00000	10.31430	95.35420		9.39	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.61251	91.62314	0.00000	10.42804	92.63108		9.98	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	10.59043	88.23098	0.00000	10.43884	89.15998		9.44	0.00	62,996,919.72	714	211,492.00
R2037	On 06/02/2025	Bond Future	0.00	10.66940	85.77855	0.00000	10.51220	86.72613		9.84	0.00	0.00	0	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	10.76703	87.47328	0.00000	10.60390	88.43911		10.03	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	10,071.2000		10.07120	0.00000	10,948.41000	10.94841	10,071.200	12.48	0.90	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,364.7300		13.36473	0.00000	14,297.20000	14.29720	13,364.730	12.48	0.96	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,584.1800		13.58418	0.00000	14,518.95000	14.51895	13,584.180	12.48	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.88184		84.87596	0.00000	10.71228	85.85973		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,530.10000		2.53010	0.00000	2,980.93000	2.98093	2,530.100	10.82	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,771.56000		2.77156	0.00000	3,247.04000	3.24704	2,771.560	10.91	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,283.56000		2.28356	0.00000	1,965.07000	1.96507	2,283.560	11.73	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,252.87000		1.25287	0.00000	1,062.30000	1.06230	1,252.870	12.57	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.99984		86.45993	0.00000	10.82373	87.46166		11.23	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
R2038	On 31/03/2038	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		10.84664		88.90128	0.00000	10.69521	89.91127		10.23	0.00	36,894,031.20	415	113,851.00
R2040	On 07/11/2024	Bond Future	12.10	Call	7,735.15000		7.73515	0.00000	8,738.77000	8.73877	7,735.150	12.39	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1.31000		0.00131	0.00000	0.59000	0.00059	1.310	13.15	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.05000		0.00005	0.00000	0.02000	0.00002	0.050	13.38	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.92799		86.21194	0.00000	10.77121	87.24228		10.71	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,493.29000		2.49329	0.00000	3,101.04000	3.10104	2,493.290	11.09	0.55	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	730.26000		0.73026	0.00000	550.48000	0.55048	730.260	12.18	(0.20)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	335.87000		0.33587	0.00000	246.72000	0.24672	335.870	12.94	(0.10)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.02637		87.91502	0.00000	10.86396	88.96529		10.93	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,594.5500		10.59455	0.00000	11,539.48000	11.53948	10,594.550	13.61	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,736.4900		13.73649	0.00000	14,741.18000	14.74118	13,736.490	13.61	0.95	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,059.5000		14.05950	0.00000	15,068.27000	15.06827	14,059.500	13.61	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.14060		85.07530	0.00000	10.97211	86.14500		12.06	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.25714		86.66246	0.00000	11.08246	87.75181		12.32	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		10.95057		84.93869	0.00000	10.78907	86.05379		11.05	0.00	237,318,699.86	2,794	75,452.00
R2044	On 07/11/2024	Bond Future	12.00	Put	33.29000		0.03329	0.00000	15.71000	0.01571	33.290	13.23	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	11.90000		0.01190	0.00000	5.38000	0.00538	11.900	13.64	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	4.13000		0.00413	0.00000	1.81000	0.00181	4.130	14.06	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.02876		82.29342	0.00000	10.86183	83.43104		11.61	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,729.52000		6.72952	0.00000	7,713.36000	7.71336	6,729.520	13.71	0.84	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,299.23000		9.29923	0.00000	10,360.17000	10.36017	9,299.230	14.52	0.92	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	20.15000		0.02015	0.00000	13.08000	0.01308	20.150	14.92	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.12235		83.91909	0.00000	10.94972	85.07866		11.86	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,438.72000		2.43872	0.00000	2,999.81000	2.99981	2,438.720	11.75	0.45	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,834.95000		1.83495	0.00000	1,497.31000	1.49731	1,834.950	12.81	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	849.98000		0.84998	0.00000	677.74000	0.67774	849.980	13.91	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.23028		81.12867	0.00000	11.05146	82.30986		13.12	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.33983		82.64200	0.00000	11.15474	83.84495		13.43	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		10.85489		83.99767	0.00000	10.68834	85.20510		11.61	0.00	251,321,028.64	2,992	251,324.00
R2048	On 06/02/2025	Bond Future	0.00		10.93093		85.71908	0.00000	10.75887	86.95083		11.59	0.00	171,438.16	2	203,389.00

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 06/02/2025		Bond Future	10.30	Call	656.45000	0.65645	0.00000	970.49000	0.97049	656.450	10.90	0.21	0.00	0	660.00
R2048	On 06/02/2025		Bond Future	11.00	Call	2,673.16000	2.67316	0.00000	3,403.40000	3.40340	2,673.160	12.00	0.55	0.00	0	660.00
R2048	On 06/02/2025		Bond Future	11.70	Put	791.16000	0.79116	0.00000	577.73000	0.57773	791.160	13.20	(0.20)	0.00	0	660.00
R2048	On 08/05/2025		Bond Future	0.00		11.01286	82.96750	0.00000	10.83519	84.22309		12.48	0.00	0.00	0	0.00
R2048	On 07/08/2025		Bond Future	0.00		11.10704	84.54491	0.00000	10.92332	85.82394		12.85	0.00	0.00	0	0.00
R2048	On 06/11/2025		Bond Future	0.00		11.21169	81.68299	0.00000	11.02158	82.98560		13.72	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		10.86915	107.95489	0.00000	10.71272	109.42143		11.78	0.00	0.00	0	3,664.00
R2053	On 06/02/2025		Bond Future	0.00		10.94335	110.16729	0.00000	10.78174	111.66332		11.76	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00		11.02814	106.47872	0.00000	10.86104	108.00369		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00		11.12410	108.50193	0.00000	10.95118	110.05535		12.80	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00		11.22865	104.66591	0.00000	11.04953	106.24794		13.44	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		10.34720	73.68685	0.00000	10.20072	74.47565		9.81	0.00	0.00	0	17,062.00
R209	On 07/11/2024		Bond Future	10.55	Call	1,585.34000	1.58534	0.00000	2,174.08000	2.17408	1,585.340	10.27	0.68	0.00	0	100.00
R209	On 07/11/2024		Bond Future	11.00	Put	103.75000	0.10375	0.00000	55.59000	0.05559	103.750	10.97	(0.09)	0.00	0	100.00
R209	On 06/02/2025		Bond Future	0.00		10.41758	75.19695	0.00000	10.26594	76.00159		9.76	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00		10.50082	73.52985	0.00000	10.34375	74.34995		10.38	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00		10.59798	74.92794	0.00000	10.43517	75.76326		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00		10.70596	73.17700	0.00000	10.53704	74.02761		11.53	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		241.90262	241.90262	0.00000	241.89538	241.89538		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025		Bond Future	0.00		246.91933	246.91933	0.00000	246.91085	246.91085		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00		248.47208	248.47208	0.00000	248.46228	248.46228		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00		253.26040	253.26040	0.00000	253.24894	253.24894		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00		254.60770	254.60770	0.00000	254.59393	254.59393		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		9.33577	90.45587	0.00000	9.20856	91.01267		6.36	0.00	0.00	0	77,353.00
R213	On 06/02/2025		Bond Future	0.00		9.39367	92.30963	0.00000	9.25979	92.87745		6.14	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00		9.46504	90.57804	0.00000	9.32410	91.15659		6.31	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00		9.55910	92.30132	0.00000	9.41037	92.89034		6.44	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00		9.67619	90.47465	0.00000	9.51885	91.07426		6.57	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		10.66836	69.39928	0.00000	10.50690	70.34115		11.23	0.00	1,387,985.60	20	19,030.00
R214	On 06/02/2025		Bond Future	0.00		10.74075	70.82150	0.00000	10.57408	71.78239		11.20	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75	Call	5,844.75000	5.84475	0.00000	6,687.51000	6.68751	5,844.750	13.22	0.85	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25	Call	8,053.59000	8.05359	0.00000	8,957.51000	8.95751	8,053.590	14.01	0.93	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63	Put	8.97000	0.00897	0.00000	5.64000	0.00564	8.970	14.40	0.00	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00		10.81942	68.91884	0.00000	10.64746	69.89834		12.00	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00		10.91045	70.22951	0.00000	10.73284	71.22724		12.60	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00		11.01238	68.24283	0.00000	10.82881	69.25895		13.51	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 :	731,314,801.83	8,081	1,901,286.00
Grand Total:	731,314,801.83	8,081	1,901,286.00
