

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2024

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	1,060.69200	1,060.69200	0.00000	1,059.33300	1,059.33300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,082.54300	1,082.54300	0.00000	1,081.14300	1,081.14300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,104.11600	1,104.11600	0.00000	1,102.67000	1,102.67000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.62400	1,125.62400	0.00000	1,124.13400	1,124.13400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,147.28500	1,147.28500	0.00000	1,145.75300	1,145.75300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,278.43800	1,278.43800	0.00000	1,275.65300	1,275.65300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,304.77500	1,304.77500	0.00000	1,301.91700	1,301.91700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,330.77600	1,330.77600	0.00000	1,327.84000	1,327.84000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,356.69900	1,356.69900	0.00000	1,353.68700	1,353.68700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,382.80700	1,382.80700	0.00000	1,379.72000	1,379.72000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,105.07600	1,105.07600	0.00000	1,102.86800	1,102.86800	0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,127.84200	1,127.84200	0.00000	1,125.57500	1,125.57500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,150.31700	1,150.31700	0.00000	1,147.98700	1,147.98700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,172.72600	1,172.72600	0.00000	1,170.33300	1,170.33300	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,195.29300	1,195.29300	0.00000	1,192.84000	1,192.84000	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	10.76581	82.85073	0.00000	10.79748	82.69514	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.86651	84.57745	0.00000	10.89964	84.41829	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.98041	82.48131	0.00000	11.01511	82.31846	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.10803	84.10295	0.00000	11.14439	83.93650	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.25373	81.93738	0.00000	11.29188	81.76731	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	11.02253	81.04387	0.00000	11.05390	80.84027	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.10233	82.73243	0.00000	11.13483	82.52424	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.19525	80.13174	0.00000	11.22899	79.91886	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.29528	81.70511	0.00000	11.33029	81.48760	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.40480	79.02366	0.00000	11.44116	78.80157	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	1,087.61800	1,087.61800	0.00000	1,085.45200	1,085.45200	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,110.02400	1,110.02400	0.00000	1,107.80000	1,107.80000	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,132.14400	1,132.14400	0.00000	1,129.85800	1,129.85800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,154.19900	1,154.19900	0.00000	1,151.85100	1,151.85100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,176.40900	1,176.40900	0.00000	1,174.00300	1,174.00300	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	185.01772	185.01772	0.00000	185.04057	185.04057	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	134.21717	134.21717	0.00000	134.17120	134.17120	0.00	0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	137.01442	137.01442	0.00000	136.96692	136.96692	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.35141	138.35141	0.00000	138.30192	138.30192	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.07568	141.07568	0.00000	141.02449	141.02449	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	142.36710	142.36710	0.00000	142.31369	142.31369		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	127.82139	127.82139	0.00000	127.73381	127.73381		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.48539	130.48539	0.00000	130.39536	130.39536		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.59150	131.59150	0.00000	131.49878	131.49878		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.18269	134.18269	0.00000	134.08752	134.08752		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.23815	135.23815	0.00000	135.13993	135.13993		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	141.20986	141.20986	0.00000	140.60286	140.60286		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	142.04562	142.04562	0.00000	141.42514	141.42514		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.90728	144.90728	0.00000	144.27358	144.27358		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	145.60898	145.60898	0.00000	144.96128	144.96128		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	148.43795	148.43795	0.00000	147.77684	147.77684		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	121.37104	121.37104	0.00000	121.37929	121.37929		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	123.90057	123.90057	0.00000	123.90849	123.90849		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.15911	124.15911	0.00000	124.16630	124.16630		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.60294	126.60294	0.00000	126.60954	126.60954		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.78262	126.78262	0.00000	126.78765	126.78765		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	123.07061	123.07061	0.00000	123.07908	123.07908		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.28782	123.28782	0.00000	123.29599	123.29599		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.77157	125.77157	0.00000	125.77923	125.77923		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.85052	125.85052	0.00000	125.85665	125.85665		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.29516	128.29516	0.00000	128.30104	128.30104		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	373.18500	373.18500	0.00000	373.00500	373.00500		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	380.96500	380.96500	0.00000	380.77500	380.77500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.64600	388.64600	0.00000	388.44600	388.44600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	396.30400	396.30400	0.00000	396.09500	396.09500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	404.01600	404.01600	0.00000	403.79800	403.79800		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	ContractsTraded	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	7.95269	108.96653	7.95740	108.95727		1.63	0.00	156,475,937.08	1,436	160,024.00
R186	On 06/02/2025		Bond Future	0.00	7.89511	105.89856	7.90076	105.88868		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.87065	108.00579	7.87767	107.99510		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.87133	104.79506	7.88016	104.78361		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,898.10000	1.89810	1,890.84000	1.89084	1,898.100	1.89	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	36.91000	0.03691	38.34000	0.03834	36.910	1.89	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.89281	106.80319	7.90419	106.79106		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	271.38106	271.38106	271.39995	271.39995		0.00	0.00	0.00	0	2,010.00
R202	On 06/02/2025		Bond Future	0.00	271.84463	271.84463	271.86266	271.86266		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.32186	277.32186	277.33875	277.33875		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.48166	277.48166	277.49582	277.49582		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.87284	282.87284	282.88603	282.88603		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	8.84956	98.74982	8.88070	98.62471		5.73	0.00	233,444,574.48	2,364	178,633.00
R2030	On 07/11/2024		Bond Future	10.21 Call	5,292.39000	5.29239	5,171.15000	5.17115	5,292.390	6.77	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,137.37000	7.13737	7,012.99000	7.01299	7,137.370	7.22	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		7.48	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	8.87728	96.77376	8.91045	96.64567		5.69	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	973.66000	0.97366	935.42000	0.93542	973.660	5.59	0.42	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	2,013.88000	2.01388	1,946.93000	1.94693	2,013.880	5.78	0.64	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	375.42000	0.37542	410.98000	0.41098	375.420	6.09	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.93424	98.69888	8.96971	98.56768		5.50	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,242.80000	1.24280	1,199.30000	1.19930	1,242.800	5.37	0.42	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,218.73000	2.21873	2,153.13000	2.15313	2,218.730	5.59	0.59	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	541.67000	0.54167	577.34000	0.57734	541.670	6.10	(0.20)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,310.28000	5.31028	5,206.31000	5.20631	5,310.280	6.32	0.85	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,485.30000	6.48530	6,373.56000	6.37356	6,485.300	6.58	0.90	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	40.21000	0.04021	44.77000	0.04477	40.210	6.79	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	17.87000	0.01787	20.19000	0.02019	17.870	6.79	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.00992	96.60760	9.04797	96.47336		5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,615.58000	5.61558	5,513.46000	5.51346	5,615.580	6.49	0.82	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	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12	Put	91.91	0.00	0.09191	0.00000	99.37	0.00	91.910	6.83	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.09	0.00	98.45872	0.00000	9.13	98.32		5.24	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		9.52	0.00	94.30857	0.00000	9.55	94.15		7.64	0.00	0.00	0	101,428.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,725.25	0.00	1.72525	0.00000	1,656.21	1.65	1,725.250	8.19	0.67	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	2,275.16	0.00	2.27516	0.00000	2,189.92	2.18	2,275.160	8.51	0.75	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	69.53	0.00	0.06953	0.00000	90.20	0.09	69.530	9.89	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	7,525.49	0.00	7.52549	0.00000	7,376.65	7.37	7,525.490	10.78	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	9,718.55	0.00	9.71855	0.00000	9,564.75	9.56	9,718.550	11.46	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	9,848.15	0.00	9.84815	0.00000	9,694.14	9.69	9,848.150	11.46	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.00	0.00	0.00000	0.00000	0.01	0.00		11.46	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		11.46	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.58	0.00	96.25106	0.00000	9.61	96.09		7.39	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	1,360.38	0.00	1.36038	0.00000	1,310.42	1.31	1,360.380	7.34	0.44	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,728.89	0.00	2.72889	0.00000	2,645.03	2.64	2,728.890	7.74	0.65	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	395.61	0.00	0.39561	0.00000	433.45	0.43	395.610	8.39	(0.15)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.65	0.00	94.00328	0.00000	9.68	93.84		7.59	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,679.88	0.00	1.67988	0.00000	1,624.61	1.62	1,679.880	7.38	0.43	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,941.54	0.00	2.94154	0.00000	2,859.50	2.85	2,941.540	7.72	0.60	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	553.31	0.00	0.55331	0.00000	590.33	0.59	553.310	8.63	(0.16)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.74	0.00	95.83015	0.00000	9.77	95.66		7.80	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.84	0.00	93.50624	0.00000	9.88	93.33		8.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		10.13	0.00	93.83444	0.00000	10.17	93.58		9.28	0.00	64,276,591.40	685	141,147.00
R2035	On 07/11/2024	Bond Future	11.10	Put	67.62	0.00	0.06762	0.00000	93.03	0.09	67.620	10.44	(0.05)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	11,281.73	0.00	11.28173	0.00000	11,035.30	11.03	11,281.730	11.86	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.00	0.00	0.00000	0.00000	0.01	0.00		11.92	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.20	0.00	95.76719	0.00000	10.24	95.51		9.18	0.00	0.00	0	2.00
R2035	On 06/02/2025	Bond Future	10.26	Call	2,301.06	0.00	2.30106	0.00000	2,191.75	2.19	2,301.060	9.19	0.53	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	2,568.74	0.00	2.56874	0.00000	2,450.89	2.45	2,568.740	9.29	0.57	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,178.57	0.00	1.17857	0.00000	1,282.19	1.28	1,178.570	9.67	(0.31)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	463.65	0.00	0.46365	0.00000	517.09	0.51	463.650	10.46	(0.14)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.28	0.00	93.16288	0.00000	10.33	92.90		9.65	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	3,325.86	0.00	3.32586	0.00000	3,201.04	3.20	3,325.860	9.85	0.56	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,501.01	0.00	1.50101	0.00000	1,596.94	1.59	1,501.010	10.41	(0.30)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	7,295.99	0.00	7.29599	0.00000	7,103.83	7.10	7,295.990	10.98	0.81	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	705.31	0.00	0.70531	0.00000	760.22	0.76	705.310	11.24	(0.16)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	213.62	0.00	0.21362	0.00000	235.23	0.23	213.620	11.84	(0.06)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	77.61	0.00	0.07761	0.00000	87.15	0.08	77.610	11.84	(0.02)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.38	0.00	94.97381	0.00000	10.42	94.71		9.92	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.49	0.00	92.28812	0.00000	10.53	92.01		10.36	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		10.48	0.00	88.85435	0.00000	10.52	88.63		10.19	0.00	556,405,939.70	6,262	210,460.00
R2037	On 06/02/2025	Bond Future	0.00		10.56	0.00	86.42382	0.00000	10.59	86.19		10.60	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		10.65	0.00	88.14253	0.00000	10.69	87.90		10.69	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	10,748.6100		10.74861	0.00000	10,550.41000	10.55041	10,748.610	12.88	0.90	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	14,059.4500		14.05945	0.00000	13,842.59000	13.84259	14,059.450	13.12	0.96	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	14,277.8900		14.27789	0.00000	14,060.09000	14.06009	14,277.890	13.12	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.75767		85.59483	0.00000	10.79865	85.35664		11.62	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	3,088.29000		3.08829	0.00000	2,994.97000	2.99497	3,088.290	11.43	0.47	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,348.88000		3.34888	0.00000	3,250.20000	3.25020	3,348.880	11.52	0.49	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,258.26000		2.25826	0.00000	2,354.29000	2.35429	2,258.260	12.33	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,276.45000		1.27645	0.00000	1,339.99000	1.33999	1,276.450	13.17	(0.20)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.86357		87.23360	0.00000	10.90621	86.99046		11.63	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		10.72977		89.67922	0.00000	10.76107	89.46985		11.00	0.00	54,973,361.86	613	113,238.00
R2040	On 07/11/2024	Bond Future	12.10	Call	8,522.80000		8.52280	0.00000	8,322.73000	8.32273	8,522.800	13.16	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	3.65000		0.00365	0.00000	5.82000	0.00582	3.650	13.92	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.27000		0.00027	0.00000	0.52000	0.00052	0.270	14.15	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.80554		87.01509	0.00000	10.83801	86.80103		11.49	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	3,182.48000		3.18248	0.00000	3,083.58000	3.08358	3,182.480	11.87	0.59	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	740.27000		0.74027	0.00000	802.52000	0.80252	740.270	12.96	(0.19)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	363.26000		0.36326	0.00000	400.31000	0.40031	363.260	13.71	(0.10)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.89772		88.74539	0.00000	10.93144	88.52659		11.60	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	11,406.8700		11.40687	0.00000	11,223.92000	11.22392	11,406.870	13.93	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	14,589.6800		14.58968	0.00000	14,389.79000	14.38979	14,589.680	14.26	0.95	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,911.8400		14.91184	0.00000	14,710.54000	14.71054	14,911.840	14.26	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.00124		85.95863	0.00000	11.03631	85.73506		12.67	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.10598		87.60392	0.00000	11.14239	87.37573		12.72	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		10.78790		86.06196	0.00000	10.82422	85.80905		11.87	0.00	56,026,335.96	651	76,187.00
R2044	On 07/11/2024	Bond Future	12.00	Put	41.03000		0.04103	0.00000	57.53000	0.05753	41.030	14.04	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	17.47000		0.01747	0.00000	25.87000	0.02587	17.470	14.45	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	7.34000		0.00734	0.00000	11.48000	0.01148	7.340	14.87	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.85929		83.44855	0.00000	10.89687	83.19016		12.43	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,809.97000		7.80997	0.00000	7,605.06000	7.60506	7,809.970	14.11	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	10,427.3300		10.42733	0.00000	10,199.55000	10.19955	10,427.330	14.92	0.93	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	25.05000		0.02505	0.00000	29.87000	0.02987	25.050	15.73	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		10.94541		85.10794	0.00000	10.98436	84.84388		12.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	3,253.64000		3.25364	0.00000	3,142.18000	3.14218	3,253.640	12.46	0.51	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,691.07000		1.69107	0.00000	1,787.75000	1.78775	1,691.070	13.50	(0.28)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	811.43000		0.81143	0.00000	867.81000	0.86781	811.430	14.59	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.04161		82.37572	0.00000	11.08201	82.10612		13.76	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.13843		83.95233	0.00000	11.18030	83.67713		13.84	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		10.69726		85.13967	0.00000	10.73354	84.87447		12.47	0.00	4,256,983.50	50	253,285.00

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	0.00	10.76680	86.89337	0.00000	10.80434	86.62229		12.42	0.00	0.00	0	10,002.00
R2048	On 06/02/2025	Bond Future	10.30 Call	1,157.38000	1.15738	0.00000	1,100.53000	1.10053	1,157.380	11.73	0.30	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	3,599.16000	3.59916	0.00000	3,464.05000	3.46405	3,599.160	12.83	0.61	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	740.54000	0.74054	0.00000	811.80000	0.81180	740.540	14.01	(0.18)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	10.84179	84.17586	0.00000	10.88063	83.89887		13.23	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	10.92505	85.81174	0.00000	10.96526	85.52897		13.44	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.01758	83.01339	0.00000	11.05923	82.72481		14.14	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	10.71641	109.38642	0.00000	10.75267	109.04350		12.65	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.78428	111.63951	0.00000	10.82179	111.28909		12.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.86206	107.99427	0.00000	10.90091	107.63628		13.42	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	10.94716	110.09195	0.00000	10.98741	109.72649		13.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.03953	106.33753	0.00000	11.08126	105.96457		13.84	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	10.25997	74.15522	0.00000	10.29115	73.98734		10.58	0.00	1,779,725.28	24	17,231.00
R209	On 07/11/2024	Bond Future	10.55 Call	2,069.22000	2.06922	0.00000	1,984.49000	1.98449	2,069.220	11.05	0.71	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	137.67000	0.13767	0.00000	172.87000	0.17287	137.670	11.75	(0.09)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.32579	75.68261	0.00000	10.35813	75.51101		10.51	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.40383	74.03482	0.00000	10.43743	73.85936		11.06	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.49133	75.47370	0.00000	10.52624	75.29446		11.45	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.58822	73.76851	0.00000	10.62451	73.58552		11.95	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	242.12972	242.12972	0.00000	242.55010	242.55010		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00	247.17603	247.17603	0.00000	247.60420	247.60420		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.76447	248.76447	0.00000	249.19916	249.19916		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.66202	253.66202	0.00000	254.10411	254.10411		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.13551	255.13551	0.00000	255.58349	255.58349		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	9.23109	90.91374	0.00000	9.25723	90.79914		6.91	0.00	2,818,325.94	31	77,380.00
R213	On 06/02/2025	Bond Future	0.00	9.28121	92.78630	0.00000	9.30882	92.66899		6.60	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.34369	91.07590	0.00000	9.37290	90.95575		6.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.42130	92.84689	0.00000	9.45227	92.72392		6.82	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.51899	91.07372	0.00000	9.55187	90.94801		6.85	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	10.55621	70.05147	0.00000	10.58738	69.86928		12.07	0.00	0.00	0	19,050.00
R214	On 06/02/2025	Bond Future	0.00	10.62368	71.49435	0.00000	10.65592	71.30807		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,502.04000	6.50204	0.00000	6,355.85000	6.35585	6,502.040	13.64	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,727.83000	8.72783	0.00000	8,564.27000	8.56427	8,727.830	14.42	0.93	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	13.60000	0.01360	0.00000	16.20000	0.01620	13.600	15.20	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.69701	69.61397	0.00000	10.73035	69.42360		12.73	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.77876	70.96722	0.00000	10.81327	70.77275		13.24	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.87030	69.02733	0.00000	10.90602	68.82884		13.95	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

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
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,130,457,775.20	12,116	1,603,828.00	
Grand Total:											1,130,457,775.20	12,116	1,603,828.00	