

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2024

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	1,060.82400	1,060.82400	0.00000	1,060.69200	1,060.69200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,082.68700	1,082.68700	0.00000	1,082.54300	1,082.54300		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,104.27400	1,104.27400	0.00000	1,104.11600	1,104.11600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.79600	1,125.79600	0.00000	1,125.62400	1,125.62400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,147.46900	1,147.46900	0.00000	1,147.28500	1,147.28500		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,279.11100	1,279.11100	0.00000	1,278.43800	1,278.43800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,305.47200	1,305.47200	0.00000	1,304.77500	1,304.77500		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,331.50100	1,331.50100	0.00000	1,330.77600	1,330.77600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,357.45200	1,357.45200	0.00000	1,356.69900	1,356.69900		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,383.58500	1,383.58500	0.00000	1,382.80700	1,382.80700		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,105.36300	1,105.36300	0.00000	1,105.07600	1,105.07600		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,128.14400	1,128.14400	0.00000	1,127.84200	1,127.84200		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,150.63700	1,150.63700	0.00000	1,150.31700	1,150.31700		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,173.06200	1,173.06200	0.00000	1,172.72600	1,172.72600		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,195.64600	1,195.64600	0.00000	1,195.29300	1,195.29300		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	10.67099	83.31889	0.00000	10.76581	82.85073		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.76732	85.05639	0.00000	10.86651	84.57745		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.87653	82.97136	0.00000	10.98041	82.48131		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	10.99917	84.60391	0.00000	11.10803	84.10295		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.13953	82.44923	0.00000	11.25373	81.93738		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	11.00985	81.12640	0.00000	11.02253	81.04387		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.08905	82.81774	0.00000	11.10233	82.73243		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.18127	80.22020	0.00000	11.19525	80.13174		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.28059	81.79665	0.00000	11.29528	81.70511		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.38938	79.11814	0.00000	11.40480	79.02366		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	1,087.86600	1,087.86600	0.00000	1,087.61800	1,087.61800		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,110.28600	1,110.28600	0.00000	1,110.02400	1,110.02400		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,132.42300	1,132.42300	0.00000	1,132.14400	1,132.14400		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,154.49400	1,154.49400	0.00000	1,154.19900	1,154.19900		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,176.72000	1,176.72000	0.00000	1,176.40900	1,176.40900		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	184.99925	184.99925	0.00000	185.01772	185.01772		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	134.12749	134.12749	0.00000	134.21717	134.21717		0.00	0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.92459	136.92459	0.00000	137.01442	137.01442		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.26260	138.26260	0.00000	138.35141	138.35141		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.98715	140.98715	0.00000	141.07568	141.07568		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	142.27850	142.27850	0.00000	142.36710	142.36710		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	127.69834	127.69834	0.00000	127.82139	127.82139		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.36131	130.36131	0.00000	130.48539	130.48539		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.46781	131.46781	0.00000	131.59150	131.59150		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.05854	134.05854	0.00000	134.18269	134.18269		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.11318	135.11318	0.00000	135.23815	135.23815		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	140.56346	140.56346	0.00000	141.20986	141.20986		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	141.38802	141.38802	0.00000	142.04562	142.04562		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.23888	144.23888	0.00000	144.90728	144.90728		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.92978	144.92978	0.00000	145.60898	145.60898		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.74717	147.74717	0.00000	148.43795	148.43795		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	121.53061	121.53061	0.00000	121.37104	121.37104		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	124.06504	124.06504	0.00000	123.90057	123.90057		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.32997	124.32997	0.00000	124.15911	124.15911		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.77922	126.77922	0.00000	126.60294	126.60294		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.96350	126.96350	0.00000	126.78262	126.78262		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	123.04500	123.04500	0.00000	123.07061	123.07061		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.26345	123.26345	0.00000	123.28782	123.28782		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.74891	125.74891	0.00000	125.77157	125.77157		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.82961	125.82961	0.00000	125.85052	125.85052		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.27546	128.27546	0.00000	128.29516	128.29516		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	374.59500	374.59500	0.00000	373.18500	373.18500		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	382.40700	382.40700	0.00000	380.96500	380.96500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	390.12100	390.12100	0.00000	388.64600	388.64600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	397.81200	397.81200	0.00000	396.30400	396.30400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	405.55700	405.55700	0.00000	404.01600	404.01600		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	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	7.93337	109.00453	0.00000	7.95269	108.96653			1.63	0.00	2,233,175,806.11	20,487	164,298.00
R186	On 06/02/2025	Bond Future	0.00	7.87217	105.93868	0.00000	7.89511	105.89856			1.77	0.00	1,815,153,343.12	17,134	17,134.00
R186	On 08/05/2025	Bond Future	0.00	7.84262	108.04851	0.00000	7.87065	108.00579			1.58	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	7.83647	104.84026	0.00000	7.87133	104.79506			1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,934.28000	1.93428	0.00000	1,898.10000	1.89810	1,934.280	1.89	0.84	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	34.25000	0.03425	0.00000	36.91000	0.03691	34.250	1.89	(0.04)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	7.84826	106.85068	0.00000	7.89281	106.80319			1.11	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	271.32423	271.32423	0.00000	271.38106	271.38106			0.00	0.00	0.00	0	2,010.00
R202	On 06/02/2025	Bond Future	0.00	271.79014	271.79014	0.00000	271.84463	271.84463			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	277.27093	277.27093	0.00000	277.32186	277.32186			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	277.43531	277.43531	0.00000	277.48166	277.48166			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	282.82902	282.82902	0.00000	282.87284	282.87284			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	8.84885	98.75268	0.00000	8.84956	98.74982			5.73	0.00	3,193,069,155.12	32,334	186,610.00
R2030	On 07/11/2024	Bond Future	10.21 Call	5,293.90000	5.29390	0.00000	5,292.39000	5.29239	5,293.900	6.77	0.99	0.00	0	600.00	
R2030	On 07/11/2024	Bond Future	10.71 Call	7,139.98000	7.13998	0.00000	7,137.37000	7.13737	7,139.980	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	0.00000			7.48	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	8.87622	96.77786	0.00000	8.87728	96.77376			5.69	0.00	2,788,170,146.60	28,810	28,810.00
R2030	On 06/02/2025	Bond Future	8.68 Call	965.87000	0.96587	0.00000	973.66000	0.97366	965.870	5.59	0.42	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	2,007.08000	2.00708	0.00000	2,013.88000	2.01388	2,007.080	5.78	0.64	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	367.55000	0.36755	0.00000	375.42000	0.37542	367.550	6.09	(0.19)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	8.93267	98.70469	0.00000	8.93424	98.69888			5.50	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	1,238.03000	1.23803	0.00000	1,242.80000	1.24280	1,238.030	5.37	0.42	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	2,214.71000	2.21471	0.00000	2,218.73000	2.21873	2,214.710	5.59	0.59	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	534.66000	0.53466	0.00000	541.67000	0.54167	534.660	6.10	(0.20)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	5,310.29000	5.31029	0.00000	5,310.28000	5.31028	5,310.290	6.32	0.86	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	6,486.60000	6.48660	0.00000	6,485.30000	6.48530	6,486.600	6.58	0.90	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	38.96000	0.03896	0.00000	40.21000	0.04021	38.960	6.79	(0.02)	0.00	0	1,640.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 08/05/2025	Bond Future	12.28	Put	17.21000	0.01721	0.00000	17.87000	0.01787	17.210	6.79	(0.01)	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00		9.00782	96.61501	0.00000	9.00992	96.60760		5.56	0.00	0.00	0	0.00	
R2030	On 07/08/2025	Bond Future	10.48	Call	5,616.80000	5.61680	0.00000	5,615.58000	5.61558	5,616.800	6.49	0.82	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	90.09000	0.09009	0.00000	91.91000	0.09191	90.090	6.83	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.08960	98.46757	0.00000	9.09223	98.45872		5.24	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		9.49743	94.44425	0.00000	9.52457	94.30857		7.64	0.00	1,574,385,647.50	16,670	102,192.00	
R2032	On 07/11/2024	Bond Future	9.75	Call	1,795.17000	1.79517	0.00000	1,725.25000	1.72525	1,795.170	8.19	0.69	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90	Call	2,358.80000	2.35880	0.00000	2,275.16000	2.27516	2,358.800	8.51	0.77	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60	Put	56.13000	0.05613	0.00000	69.53000	0.06953	56.130	9.89	(0.04)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11	Call	7,657.00000	7.65700	0.00000	7,525.49000	7.52549	7,657.000	10.78	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61	Call	9,853.11000	9.85311	0.00000	9,718.55000	9.71855	9,853.110	11.46	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	9,982.83000	9.98283	0.00000	9,848.15000	9.84815	9,982.830	11.46	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		11.46	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		11.46	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		9.55274	96.39068	0.00000	9.58142	96.25106		7.39	0.00	1,606,832,635.60	16,670	16,670.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	1,409.60000	1.40960	0.00000	1,360.38000	1.36038	1,409.600	7.34	0.45	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,808.12000	2.80812	0.00000	2,728.89000	2.72889	2,808.120	7.74	0.66	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	366.72000	0.36672	0.00000	395.61000	0.39561	366.720	8.39	(0.14)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.62484	94.14719	0.00000	9.65526	94.00328		7.59	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,733.07000	1.73307	0.00000	1,679.88000	1.67988	1,733.070	7.38	0.44	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	3,018.61000	3.01861	0.00000	2,941.54000	2.94154	3,018.610	7.72	0.61	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	524.05000	0.52405	0.00000	553.31000	0.55331	524.050	8.63	(0.15)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.71065	95.97830	0.00000	9.74293	95.83015		7.80	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.81039	93.65848	0.00000	9.84465	93.50624		8.04	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		10.11041	93.96921	0.00000	10.13299	93.83444		9.28	0.00	1,531,698,123.00	16,300	144,053.00	
R2035	On 07/11/2024	Bond Future	11.10	Put	54.68000	0.05468	0.00000	67.62000	0.06762	54.680	10.44	(0.04)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20	Call	11,416.15000	11.41615	0.00000	11,281.73000	11.28173	11,416.150	11.86	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		11.92	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00		10.18230	95.90582	0.00000	10.20599	95.76719		9.18	0.00	1,541,206,527.40	16,070	16,070.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	2,360.13000	2.36013	0.00000	2,301.06000	2.30106	2,360.130	9.19	0.55	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	2,632.54000	2.63254	0.00000	2,568.74000	2.56874	2,632.540	9.29	0.58	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	1,121.12000	1.12112	0.00000	1,178.57000	1.17857	1,121.120	9.67	(0.30)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	434.12000	0.43412	0.00000	463.65000	0.46365	434.120	10.46	(0.14)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.26301	93.30586	0.00000	10.28794	93.16288		9.65	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	3,394.38000	3.39438	0.00000	3,325.86000	3.32586	3,394.380	9.85	0.57	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,447.42000	1.44742	0.00000	1,501.01000	1.50101	1,447.420	10.41	(0.29)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	7,402.01000	7.40201	0.00000	7,295.99000	7.29599	7,402.010	10.98	0.81	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	674.62000	0.67462	0.00000	705.31000	0.70531	674.620	11.24	(0.15)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	201.60000	0.20160	0.00000	213.62000	0.21362	201.600	11.84	(0.05)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	72.36000	0.07236	0.00000	77.61000	0.07761	72.360	11.84	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.35575	95.12098	0.00000	10.38198	94.97381		9.92	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
R2035	On 06/11/2025	Bond Future	0.00	10.46292	92.43934	0.00000	10.49050	92.28812		10.36	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	10.48114	88.89934	0.00000	10.48846	88.85435		10.19	0.00	860,545,611.20	9,680	211,317.00
R2037	On 06/02/2025	Bond Future	0.00	10.55432	86.47080	0.00000	10.56209	86.42382		10.60	0.00	837,037,344.00	9,680	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	10.64540	88.19196	0.00000	10.65372	88.14253		10.69	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	10,786.13000	10.78613	0.00000	10,748.61000	10.74861	10,786.130	12.88	0.90	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	14,103.06000	14.10306	0.00000	14,059.45000	14.05945	14,103.060	13.12	0.96	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	14,321.82000	14.32182	0.00000	14,277.89000	14.27789	14,321.820	13.12	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	10.74879	85.64656	0.00000	10.75767	85.59483		11.62	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55 Call	3,101.13000	3.10113	0.00000	3,088.29000	3.08829	3,101.130	11.43	0.47	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64 Call	3,362.81000	3.36281	0.00000	3,348.88000	3.34888	3,362.810	11.52	0.49	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42 Put	2,230.15000	2.23015	0.00000	2,258.26000	2.25826	2,230.150	12.33	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17 Put	1,256.61000	1.25661	0.00000	1,276.45000	1.27645	1,256.610	13.17	(0.20)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	10.85415	87.28745	0.00000	10.86357	87.23360		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	10.71729	89.76291	0.00000	10.72977	89.67922		11.00	0.00	508,955,699.70	5,670	114,213.00
R2040	On 07/11/2024	Bond Future	12.10 Call	8,602.16000	8.60216	0.00000	8,522.80000	8.52280	8,602.160	13.16	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	2.70000	0.00270	0.00000	3.65000	0.00365	2.700	13.92	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	0.18000	0.00018	0.00000	0.27000	0.00027	0.180	14.15	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	10.79246	87.10155	0.00000	10.80554	87.01509		11.49	0.00	493,865,788.50	5,670	5,684.00
R2040	On 06/02/2025	Bond Future	11.00 Call	3,216.12000	3.21612	0.00000	3,182.48000	3.18248	3,216.120	11.87	0.60	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	710.57000	0.71057	0.00000	740.27000	0.74027	710.570	12.96	(0.18)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	345.24000	0.34524	0.00000	363.26000	0.36326	345.240	13.71	(0.10)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	10.88393	88.83511	0.00000	10.89772	88.74539		11.60	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	11,479.34000	11.47934	0.00000	11,406.87000	11.40687	11,479.340	13.93	0.90	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	14,670.18000	14.67018	0.00000	14,589.68000	14.58968	14,670.180	14.26	0.95	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	14,993.02000	14.99302	0.00000	14,911.84000	14.91184	14,993.020	14.26	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	10.98673	86.05139	0.00000	11.00124	85.95863		12.67	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.09075	87.69964	0.00000	11.10598	87.60392		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	10.79587	86.00636	0.00000	10.78790	86.06196		11.87	0.00	50,399,726.96	586	76,071.00
R2044	On 07/11/2024	Bond Future	12.00 Put	36.95000	0.03695	0.00000	41.03000	0.04103	36.950	14.04	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	15.26000	0.01526	0.00000	17.47000	0.01747	15.260	14.45	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	6.20000	0.00620	0.00000	7.34000	0.00734	6.200	14.87	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	10.86737	83.39288	0.00000	10.85929	83.44855		12.43	0.00	39,194,653.60	470	470.00
R2044	On 06/02/2025	Bond Future	12.00 Call	7,750.30000	7.75030	0.00000	7,809.97000	7.80997	7,750.300	14.11	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	10,368.03000	10.36803	0.00000	10,427.33000	10.42733	10,368.030	14.92	0.93	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	24.12000	0.02412	0.00000	25.05000	0.02505	24.120	15.73	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	10.95356	85.05258	0.00000	10.94541	85.10794		12.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92 Call	3,210.68000	3.21068	0.00000	3,253.64000	3.25364	3,210.680	12.46	0.51	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,693.24000	1.69324	0.00000	1,691.07000	1.69107	1,693.240	13.50	(0.28)	0.00	0	2,490.00

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	
R2044	On 08/05/2025	Bond Future	12.40	Put	809.67000	0.80967	0.00000	811.43000	0.81143	809.670	14.59	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.04985	82.32061	0.00000	11.04161	82.37572		13.76	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.14679	83.89726	0.00000	11.13843	83.95233		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		10.69511	85.15543	0.00000	10.69726	85.13967		12.47	0.00	16,467,782,830.55	193,385	250,670.00
R2048	On 06/02/2025	Bond Future	0.00		10.76445	86.91039	0.00000	10.76680	86.89337		12.42	0.00	16,807,165,770.15	193,385	203,387.00
R2048	On 06/02/2025	Bond Future	10.30	Call	1,146.50000	1.14650	0.00000	1,157.38000	1.15738	1,146.500	11.73	0.30	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	3,590.37000	3.59037	0.00000	3,599.16000	3.59916	3,590.370	12.83	0.61	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	723.35000	0.72335	0.00000	740.54000	0.74054	723.350	14.01	(0.18)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		10.83916	84.19467	0.00000	10.84179	84.17586		13.23	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		10.92214	85.83227	0.00000	10.92505	85.81174		13.44	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.01442	83.03535	0.00000	11.01758	83.01339		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		10.71437	109.40578	0.00000	10.71641	109.38642		12.65	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		10.78204	111.66050	0.00000	10.78428	111.63951		12.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		10.85954	108.01756	0.00000	10.86206	107.99427		13.42	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		10.94437	110.11737	0.00000	10.94716	110.09195		13.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.03648	106.36488	0.00000	11.03953	106.33753		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		10.23770	74.27544	0.00000	10.25997	74.15522		10.58	0.00	17,083,351.20	230	17,231.00
R209	On 07/11/2024	Bond Future	10.55	Call	2,134.28000	2.13428	0.00000	2,069.22000	2.06922	2,134.280	11.05	0.73	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	115.91000	0.11591	0.00000	137.67000	0.13767	115.910	11.75	(0.08)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.30256	75.80620	0.00000	10.32579	75.68261		10.51	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.37952	74.16211	0.00000	10.40383	74.03482		11.06	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.46591	75.60458	0.00000	10.49133	75.47370		11.45	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.56165	73.90287	0.00000	10.58822	73.76851		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		242.06966	242.06966	0.00000	242.12972	242.12972		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		247.11772	247.11772	0.00000	247.17603	247.17603		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.71048	248.71048	0.00000	248.76447	248.76447		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.61073	253.61073	0.00000	253.66202	253.66202		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		255.08607	255.08607	0.00000	255.13551	255.13551		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		9.22453	90.94253	0.00000	9.23109	90.91374		6.91	0.00	3,092,046.02	34	77,414.00
R213	On 06/02/2025	Bond Future	0.00		9.27404	92.81680	0.00000	9.28121	92.78630		6.60	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.33577	91.10851	0.00000	9.34369	91.07590		6.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.41259	92.88151	0.00000	9.42130	92.84689		6.82	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.50947	91.11016	0.00000	9.51899	91.07372		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		10.54398	70.12315	0.00000	10.55621	70.05147		12.07	0.00	0.00	0	19,050.00
R214	On 06/02/2025	Bond Future	0.00		10.61091	71.56834	0.00000	10.62368	71.49435		12.01	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	On 06/02/2025	Bond Future	11.75	Call	6,556.96000	6.55696	0.00000	6,502.04000	6.50204	6,556.960	13.64	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	8,790.84000	8.79084	0.00000	8,727.83000	8.72783	8,790.840	14.42	0.93	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	12.34000	0.01234	0.00000	13.60000	0.01360	12.340	15.20	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		10.68363	69.69059	0.00000	10.69701	69.61397		12.73	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.76476	71.04634	0.00000	10.77876	70.96722		13.24	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.85566	69.10893	0.00000	10.87030	69.02733		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
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 :										52,368,814,206.33		583,265	1,906,771.00		
Grand Total:										52,368,814,206.33		583,265	1,906,771.00		