

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2024

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	1,061.78100	1,061.78100	0.00000	1,060.82400	1,060.82400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,083.66800	1,083.66800	0.00000	1,082.68700	1,082.68700		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,105.28100	1,105.28100	0.00000	1,104.27400	1,104.27400		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,126.82700	1,126.82700	0.00000	1,125.79600	1,125.79600		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,148.52500	1,148.52500	0.00000	1,147.46900	1,147.46900		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,282.52500	1,282.52500	0.00000	1,279.11100	1,279.11100		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,308.96200	1,308.96200	0.00000	1,305.47200	1,305.47200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,335.06800	1,335.06800	0.00000	1,331.50100	1,331.50100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,361.09400	1,361.09400	0.00000	1,357.45200	1,357.45200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,387.30300	1,387.30300	0.00000	1,383.58500	1,383.58500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,106.91800	1,106.91800	0.00000	1,105.36300	1,105.36300		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,129.73600	1,129.73600	0.00000	1,128.14400	1,128.14400		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,152.26700	1,152.26700	0.00000	1,150.63700	1,150.63700		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,174.72900	1,174.72900	0.00000	1,173.06200	1,173.06200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,197.35000	1,197.35000	0.00000	1,195.64600	1,195.64600		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	10.64963	83.42483	0.00000	10.67099	83.31889		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.74495	85.16491	0.00000	10.76732	85.05639		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.85308	83.08252	0.00000	10.87653	82.97136		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	10.97457	84.71767	0.00000	10.99917	84.60391		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.11370	82.56558	0.00000	11.13953	82.44923		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	10.99379	81.23111	0.00000	11.00985	81.12640		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.07238	82.92503	0.00000	11.08905	82.81774		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.16393	80.33014	0.00000	11.18127	80.22020		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.26256	81.90923	0.00000	11.28059	81.79665		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.37063	79.23325	0.00000	11.38938	79.11814		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	1,089.38100	1,089.38100	0.00000	1,087.86600	1,087.86600		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,111.83700	1,111.83700	0.00000	1,110.28600	1,110.28600		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,134.01100	1,134.01100	0.00000	1,132.42300	1,132.42300		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,156.11800	1,156.11800	0.00000	1,154.49400	1,154.49400		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,178.38000	1,178.38000	0.00000	1,176.72000	1,176.72000		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	184.99498	184.99498	0.00000	184.99925	184.99925		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	134.17341	134.17341	0.00000	134.12749	134.12749		0.00	0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.97199	136.97199	0.00000	136.92459	136.92459		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.31176	138.31176	0.00000	138.26260	138.26260		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.03796	141.03796	0.00000	140.98715	140.98715		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	142.33086	142.33086	0.00000	142.27850	142.27850		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	127.78580	127.78580	0.00000	127.69834	127.69834		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.45111	130.45111	0.00000	130.36131	130.36131		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.56014	131.56014	0.00000	131.46781	131.46781		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.15337	134.15337	0.00000	134.05854	134.05854		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.21043	135.21043	0.00000	135.11318	135.11318		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	140.39995	140.39995	0.00000	140.56346	140.56346		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	141.22186	141.22186	0.00000	141.38802	141.38802		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.07001	144.07001	0.00000	144.23888	144.23888		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.75830	144.75830	0.00000	144.92978	144.92978		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.57303	147.57303	0.00000	147.74717	147.74717		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	121.52234	121.52234	0.00000	121.53061	121.53061		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	124.05705	124.05705	0.00000	124.06504	124.06504		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.32257	124.32257	0.00000	124.32997	124.32997		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.77206	126.77206	0.00000	126.77922	126.77922		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.95689	126.95689	0.00000	126.96350	126.96350		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	123.24450	123.24450	0.00000	123.04500	123.04500		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.46781	123.46781	0.00000	123.26345	123.26345		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.95788	125.95788	0.00000	125.74891	125.74891		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	126.04346	126.04346	0.00000	125.82961	125.82961		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.49387	128.49387	0.00000	128.27546	128.27546		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	372.97900	372.97900	0.00000	374.59500	374.59500		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	380.75900	380.75900	0.00000	382.40700	382.40700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.44200	388.44200	0.00000	390.12100	390.12100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	396.10200	396.10200	0.00000	397.81200	397.81200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.81500	403.81500	0.00000	405.55700	405.55700		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	7.91283	109.04496	7.93337	109.00453		1.63	0.00	93,669,620.64	859	163,443.00
R186	On 06/02/2025		Bond Future	0.00	7.84833	105.98039	7.87217	105.93868		1.77	0.00	0.00	0	17,134.00
R186	On 08/05/2025		Bond Future	0.00	7.81433	108.09165	7.84262	108.04851		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.80216	104.88478	7.83647	104.84026		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,970.93000	1.97093	1,934.28000	1.93428	1,970.930	1.89	0.84	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	32.03000	0.03203	34.25000	0.03425	32.030	1.89	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.80527	106.89653	7.84826	106.85068		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	271.30536	271.30536	271.32423	271.32423		0.00	0.00	0.00	0	2,010.00
R202	On 06/02/2025		Bond Future	0.00	271.77193	271.77193	271.79014	271.79014		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.25389	277.25389	277.27093	277.27093		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.41916	277.41916	277.43531	277.43531		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.81384	282.81384	282.82902	282.82902		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	8.82808	98.83624	8.84885	98.75268		5.73	0.00	697,487,345.68	7,057	183,062.00
R2030	On 07/11/2024		Bond Future	10.21 Call	5,376.22000	5.37622	5,293.90000	5.29390	5,376.220	6.77	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,223.35000	7.22335	7,139.98000	7.13998	7,223.350	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	8.85406	96.86355	8.87622	96.77786		5.69	0.00	0.00	0	28,810.00
R2030	On 06/02/2025		Bond Future	8.68 Call	997.06000	0.99706	965.87000	0.96587	997.060	5.59	0.42	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	2,057.79000	2.05779	2,007.08000	2.00708	2,057.790	5.78	0.65	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	348.47000	0.34847	367.55000	0.36755	348.470	6.09	(0.18)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.90893	98.79263	8.93267	98.70469		5.50	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,271.62000	1.27162	1,238.03000	1.23803	1,271.620	5.37	0.43	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,263.39000	2.26339	2,214.71000	2.21471	2,263.390	5.59	0.60	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	514.55000	0.51455	534.66000	0.53466	514.550	6.10	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,383.24000	5.38324	5,310.29000	5.31029	5,383.240	6.32	0.86	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,564.10000	6.56410	6,486.60000	6.48660	6,564.100	6.58	0.91	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	36.71000	0.03671	38.96000	0.03896	36.710	6.79	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	16.10000	0.01610	17.21000	0.01721	16.100	6.79	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	8.98231	96.70515	9.00782	96.61501		5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,688.51000	5.68851	5,616.80000	5.61680	5,688.510	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	86.14000	0.08614	0.00000	90.09000	0.09009	86.140	6.83	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.06218	98.55985	0.00000	9.08960	98.46757		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	9.46626	94.60038	0.00000	9.49743	94.44425		7.64	0.00	1,135,204.56	12	102,192.00	
R2032	On 07/11/2024	Bond Future	9.75 Call	1,893.48000	1.89348	0.00000	1,795.17000	1.79517	1,893.480	8.19	0.71	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	2,471.18000	2.47118	0.00000	2,358.80000	2.35880	2,471.180	8.51	0.79	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	46.77000	0.04677	0.00000	56.13000	0.05613	46.770	9.89	(0.04)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	7,810.53000	7.81053	0.00000	7,657.00000	7.65700	7,810.530	10.78	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	10,008.61000	10.00861	0.00000	9,853.11000	9.85311	10,008.610	11.46	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	10,138.40000	10.13840	0.00000	9,982.83000	9.98283	10,138.400	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	9.51999	96.55044	0.00000	9.55274	96.39068		7.39	0.00	0.00	0	16,670.00	
R2032	On 06/02/2025	Bond Future	9.42 Call	1,476.09000	1.47609	0.00000	1,409.60000	1.40960	1,476.090	7.34	0.46	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,908.83000	2.90883	0.00000	2,808.12000	2.80812	2,908.830	7.74	0.68	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	340.49000	0.34049	0.00000	366.72000	0.36672	340.490	8.39	(0.13)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.59036	94.31065	0.00000	9.62484	94.14719		7.59	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	1,801.26000	1.80126	0.00000	1,733.07000	1.73307	1,801.260	7.38	0.45	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	3,114.08000	3.11408	0.00000	3,018.61000	3.01861	3,114.080	7.72	0.62	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	496.25000	0.49625	0.00000	524.05000	0.52405	496.250	8.63	(0.15)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.67431	96.14544	0.00000	9.71065	95.97830		7.80	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	9.77205	93.82922	0.00000	9.81039	93.65848		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	10.08424	94.12574	0.00000	10.11041	93.96921		9.28	0.00	40,568,193.94	431	144,053.00	
R2035	On 07/11/2024	Bond Future	11.10 Put	45.71000	0.04571	0.00000	54.68000	0.05468	45.710	10.44	(0.03)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	11,572.49000	11.57249	0.00000	11,416.15000	11.41615	11,572.490	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	10.15498	96.06603	0.00000	10.18230	95.90582		9.18	0.00	0.00	0	16,070.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	2,440.49000	2.44049	0.00000	2,360.13000	2.36013	2,440.490	9.19	0.56	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	2,718.35000	2.71835	0.00000	2,632.54000	2.63254	2,718.350	9.29	0.59	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,066.04000	1.06604	0.00000	1,121.12000	1.12112	1,066.040	9.67	(0.29)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	407.80000	0.40780	0.00000	434.12000	0.43412	407.800	10.46	(0.13)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.23449	93.46979	0.00000	10.26301	93.30586		9.65	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	3,482.45000	3.48245	0.00000	3,394.38000	3.39438	3,482.450	9.85	0.58	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,394.76000	1.39476	0.00000	1,447.42000	1.44742	1,394.760	10.41	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	7,530.86000	7.53086	0.00000	7,402.01000	7.40201	7,530.860	10.98	0.82	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	645.93000	0.64593	0.00000	674.62000	0.67462	645.930	11.24	(0.15)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	191.03000	0.19103	0.00000	201.60000	0.20160	191.030	11.84	(0.05)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	67.90000	0.06790	0.00000	72.36000	0.07236	67.900	11.84	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.32596	95.28851	0.00000	10.35575	95.12098		9.92	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	10.43177	92.61055	0.00000	10.46292	92.43934		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	10.45499	89.06034	0.00000	10.48114	88.89934		10.19	0.00	184,711,145.16	2,074	211,317.00	
R2037	On 06/02/2025	Bond Future	0.00	10.52713	86.63551	0.00000	10.55432	86.47080		10.60	0.00	0.00	0	9,680.00	
R2037	On 08/05/2025	Bond Future	0.00	10.61709	88.36045	0.00000	10.64540	88.19196		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	10,934.7600		10.93476	0.00000	10,786.13000	10.78613	10,934.760	12.88	0.90	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	14,262.7400		14.26274	0.00000	14,103.06000	14.10306	14,262.740	13.12	0.96	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	14,482.0400		14.48204	0.00000	14,321.82000	14.32182	14,482.040	13.12	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.71928		85.81880	0.00000	10.74879	85.64656		11.62	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	3,177.03000		3.17703	0.00000	3,101.13000	3.10113	3,177.030	11.43	0.48	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,442.70000		3.44270	0.00000	3,362.81000	3.36281	3,442.700	11.52	0.50	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,169.03000		2.16903	0.00000	2,230.15000	2.23015	2,169.030	12.33	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,217.66000		1.21766	0.00000	1,256.61000	1.25661	1,217.660	13.17	(0.20)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.82343		87.46338	0.00000	10.85415	87.28745		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		10.70129		89.87038	0.00000	10.71729	89.76291		11.00	0.00	57,966,395.10	645	114,213.00
R2040	On 07/11/2024	Bond Future	12.10	Call	8,706.97000		8.70697	0.00000	8,602.16000	8.60216	8,706.970	13.16	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	2.19000		0.00219	0.00000	2.70000	0.00270	2.190	13.92	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.14000		0.00014	0.00000	0.18000	0.00018	0.140	14.15	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.77584		87.21158	0.00000	10.79246	87.10155		11.49	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	3,273.54000		3.27354	0.00000	3,216.12000	3.21612	3,273.540	11.87	0.61	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	683.91000		0.68391	0.00000	710.57000	0.71057	683.910	12.96	(0.18)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	330.05000		0.33005	0.00000	345.24000	0.34524	330.050	13.71	(0.09)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.86663		88.94787	0.00000	10.88393	88.83511		11.60	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	11,576.6900		11.57669	0.00000	11,479.34000	11.47934	11,576.690	13.93	0.90	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	14,775.0900		14.77509	0.00000	14,670.18000	14.67018	14,775.090	14.26	0.95	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	15,098.5400		15.09854	0.00000	14,993.02000	14.99302	15,098.540	14.26	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		10.96871		86.16679	0.00000	10.98673	86.05139		12.67	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.07201		87.81763	0.00000	11.09075	87.69964		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		10.79006		86.04688	0.00000	10.79587	86.00636		11.87	0.00	37,000,158.40	430	75,757.00
R2044	On 07/11/2024	Bond Future	12.00	Put	33.44000		0.03344	0.00000	36.95000	0.03695	33.440	14.04	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	13.55000		0.01355	0.00000	15.26000	0.01526	13.550	14.45	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	5.40000		0.00540	0.00000	6.20000	0.00620	5.400	14.87	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.86132		83.43456	0.00000	10.86737	83.39288		12.43	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,780.69000		7.78069	0.00000	7,750.30000	7.75030	7,780.690	14.11	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	10,403.0800		10.40308	0.00000	10,368.03000	10.36803	10,403.080	14.92	0.93	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	23.06000		0.02306	0.00000	24.12000	0.02412	23.060	15.73	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		10.94723		85.09557	0.00000	10.95356	85.05258		12.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	3,225.20000		3.22520	0.00000	3,210.68000	3.21068	3,225.200	12.46	0.51	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,674.24000		1.67424	0.00000	1,693.24000	1.69324	1,674.240	13.50	(0.28)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	798.10000		0.79810	0.00000	809.67000	0.80967	798.100	14.59	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.04323		82.36488	0.00000	11.04985	82.32061		13.76	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.13988		83.94277	0.00000	11.14679	83.89726		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		10.68425		85.23512	0.00000	10.69511	85.15543		12.47	0.00	10,824,860.24	127	250,670.00

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	10.75318	86.99209	0.00000	10.76445	86.91039		12.42	0.00	0.00	0	203,387.00
R2048	On 06/02/2025	Bond Future	10.30 Call	1,163.29000	1.16329	0.00000	1,146.50000	1.14650	1,163.290	11.73	0.31	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	3,631.08000	3.63108	0.00000	3,590.37000	3.59037	3,631.080	12.83	0.62	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	702.13000	0.70213	0.00000	723.35000	0.72335	702.130	14.01	(0.17)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	10.82746	84.27845	0.00000	10.83916	84.19467		13.23	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	10.90999	85.91807	0.00000	10.92214	85.83227		13.44	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.00180	83.12317	0.00000	11.01442	83.03535		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	10.70353	109.50870	0.00000	10.71437	109.40578		12.65	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.77079	111.76604	0.00000	10.78204	111.66050		12.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.84785	108.12574	0.00000	10.85954	108.01756		13.42	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	10.93221	110.22827	0.00000	10.94437	110.11737		13.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.02384	106.47837	0.00000	11.03648	106.36488		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	10.21673	74.38888	0.00000	10.23770	74.27544		10.58	0.00	0.00	0	17,231.00
R209	On 07/11/2024	Bond Future	10.55 Call	2,207.36000	2.20736	0.00000	2,134.28000	2.13428	2,207.360	11.05	0.75	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	101.73000	0.10173	0.00000	115.91000	0.11591	101.730	11.75	(0.08)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.28079	75.92227	0.00000	10.30256	75.80620		10.51	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.35688	74.28093	0.00000	10.37952	74.16211		11.06	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.44236	75.72610	0.00000	10.46591	75.60458		11.45	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.53715	74.02705	0.00000	10.56165	73.90287		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	242.04973	242.04973	0.00000	242.06966	242.06966		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00	247.09835	247.09835	0.00000	247.11772	247.11772		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.69216	248.69216	0.00000	248.71048	248.71048		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.59326	253.59326	0.00000	253.61073	253.61073		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.06920	255.06920	0.00000	255.08607	255.08607		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	9.20359	91.03451	0.00000	9.22453	90.94253		6.91	0.00	7,646,898.84	84	77,498.00
R213	On 06/02/2025	Bond Future	0.00	9.25190	92.91105	0.00000	9.27404	92.81680		6.60	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.31232	91.20516	0.00000	9.33577	91.10851		6.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.38772	92.98045	0.00000	9.41259	92.88151		6.82	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.48303	91.21145	0.00000	9.50947	91.11016		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	10.52808	70.21650	0.00000	10.54398	70.12315		12.07	0.00	0.00	0	19,050.00
R214	On 06/02/2025	Bond Future	0.00	10.59445	71.66388	0.00000	10.61091	71.56834		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,635.76000	6.63576	0.00000	6,556.96000	6.55696	6,635.760	13.64	0.88	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,877.30000	8.87730	0.00000	8,790.84000	8.79084	8,877.300	14.42	0.94	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	11.42000	0.01142	0.00000	12.34000	0.01234	11.420	15.20	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.66657	69.78846	0.00000	10.68363	69.69059		12.73	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.74708	71.14645	0.00000	10.76476	71.04634		13.24	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.83733	69.21130	0.00000	10.85566	69.10893		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 Volatility	Delta	Delta Value	ContractsTraded	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 :										1,131,009,822.56		11,719	1,902,138.00		
Grand Total:										1,131,009,822.56		11,719	1,902,138.00		