

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2024

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	1,063.59200	1,063.59200	0.00000	1,061.78100	1,061.78100		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,085.37900	1,085.37900	0.00000	1,083.66800	1,083.66800		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,106.84800	1,106.84800	0.00000	1,105.28100	1,105.28100		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,127.93100	1,127.93100	0.00000	1,126.82700	1,126.82700		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,149.08800	1,149.08800	0.00000	1,148.52500	1,148.52500		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,286.87500	1,286.87500	0.00000	1,282.52500	1,282.52500		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,313.23700	1,313.23700	0.00000	1,308.96200	1,308.96200		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,339.21200	1,339.21200	0.00000	1,335.06800	1,335.06800		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,364.72200	1,364.72200	0.00000	1,361.09400	1,361.09400		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,390.32000	1,390.32000	0.00000	1,387.30300	1,387.30300		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,109.90200	1,109.90200	0.00000	1,106.91800	1,106.91800		0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,132.63800	1,132.63800	0.00000	1,129.73600	1,129.73600		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,155.04100	1,155.04100	0.00000	1,152.26700	1,152.26700		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,177.04200	1,177.04200	0.00000	1,174.72900	1,174.72900		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,199.12000	1,199.12000	0.00000	1,197.35000	1,197.35000		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	10.59329	83.70513	0.00000	10.64963	83.42483		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.68835	85.44031	0.00000	10.74495	85.16491		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.79686	83.34980	0.00000	10.85308	83.08252		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	10.92392	84.95254	0.00000	10.97457	84.71767		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.06997	82.76305	0.00000	11.11370	82.56558		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	10.94270	81.56564	0.00000	10.99379	81.23111		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.02116	83.25608	0.00000	11.07238	82.92503		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.11301	80.65434	0.00000	11.16393	80.33014		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.21570	82.20297	0.00000	11.26256	81.90923		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.32873	79.49145	0.00000	11.37063	79.23325		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,092.31200	1,092.31200	0.00000	1,089.38100	1,089.38100		0.00	54,615,600.00	5	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,114.68800	1,114.68800	0.00000	1,111.83700	1,111.83700		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,136.73600	1,136.73600	0.00000	1,134.01100	1,134.01100		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,158.38900	1,158.38900	0.00000	1,156.11800	1,156.11800		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,180.11600	1,180.11600	0.00000	1,178.38000	1,178.38000		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.99787	184.99787	0.00000	184.99498	184.99498		0.00	3,329,961.66	18	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.05876	134.05876	0.00000	134.17341	134.17341		0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.83774	136.83774	0.00000	136.97199	136.97199		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.15251	138.15251	0.00000	138.31176	138.31176		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.81371	140.81371	0.00000	141.03796	141.03796		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	142.03241	142.03241	0.00000	142.33086	142.33086		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	127.73789	127.73789	0.00000	127.78580	127.78580		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.38584	130.38584	0.00000	130.45111	130.45111		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.47244	131.47244	0.00000	131.56014	131.56014		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.00509	134.00509	0.00000	134.15337	134.15337		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.99290	134.99290	0.00000	135.21043	135.21043		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	140.40025	140.40025	0.00000	140.39995	140.39995		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	141.20417	141.20417	0.00000	141.22186	141.22186		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.02888	144.02888	0.00000	144.07001	144.07001		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.65215	144.65215	0.00000	144.75830	144.75830		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.39227	147.39227	0.00000	147.57303	147.57303		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	121.70788	121.70788	0.00000	121.52234	121.52234		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	124.23070	124.23070	0.00000	124.05705	124.05705		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.47972	124.47972	0.00000	124.32257	124.32257		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.87649	126.87649	0.00000	126.77206	126.77206		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	127.00049	127.00049	0.00000	126.95689	126.95689		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.82903	122.82903	0.00000	123.24450	123.24450		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.02798	123.02798	0.00000	123.46781	123.46781		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.48922	125.48922	0.00000	125.95788	125.95788		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.50963	125.50963	0.00000	126.04346	126.04346		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	127.88681	127.88681	0.00000	128.49387	128.49387		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	372.71500	372.71500	0.00000	372.97900	372.97900		0.00	0.00	14,908,600.00	4	791.00
IGOV	On 06/02/2025	Index Future	0.00	380.44100	380.44100	0.00000	380.75900	380.75900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.05600	388.05600	0.00000	388.44200	388.44200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	395.53500	395.53500	0.00000	396.10200	396.10200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.04000	403.04000	0.00000	403.81500	403.81500		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	7.87331	109.12279	0.00000	7.91283	109.04496	1.53	0.00	4,474,034.39	41	163,484.00	
R186	On 06/02/2025		Bond Future	0.00	7.81077	106.04615	0.00000	7.84833	105.98039	1.69	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	7.78180	108.14128	0.00000	7.81433	108.09165	1.52	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	7.80010	104.88746	0.00000	7.80216	104.88478	1.34	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,960.96000	1.96096	0.00000	1,970.93000	1.97093	1,960.960	1.84	0.85	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	27.46000	0.02746	0.00000	32.03000	0.03203	27.460	1.84	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.85275	106.84589	0.00000	7.80527	106.89653	1.06	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	271.30599	271.30599	0.00000	271.30536	271.30536	0.00	0.00	2,441,753.91	9	2,010.00	
R202	On 06/02/2025		Bond Future	0.00	271.73807	271.73807	0.00000	271.77193	271.77193	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	277.17493	277.17493	0.00000	277.25389	277.25389	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	277.21596	277.21596	0.00000	277.41916	277.41916	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.46788	282.46788	0.00000	282.81384	282.81384	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	8.79290	98.97799	0.00000	8.82808	98.83624	5.25	0.00	4,552,987.54	46	183,029.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	5,515.56000	5.51556	0.00000	5,376.22000	5.37622	5,515.560	6.56	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,364.78000	7.36478	0.00000	7,223.35000	7.22335	7,364.780	7.01	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000	7.05	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	8.81997	96.99556	0.00000	8.85406	96.86355	5.26	0.00	0.00	0	28,810.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	968.64000	0.96864	0.00000	997.06000	0.99706	968.640	5.24	0.44	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	2,077.61000	2.07761	0.00000	2,057.79000	2.05779	2,077.610	5.49	0.67	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	284.96000	0.28496	0.00000	348.47000	0.34847	284.960	5.83	(0.16)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.87694	98.91129	0.00000	8.90893	98.79263	5.14	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	1,210.64000	1.21064	0.00000	1,271.62000	1.27162	1,210.640	5.01	0.43	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,227.11000	2.22711	0.00000	2,263.39000	2.26339	2,227.110	5.24	0.62	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	416.79000	0.41679	0.00000	514.55000	0.51455	416.790	5.74	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,425.02000	5.42502	0.00000	5,383.24000	5.38324	5,425.020	5.96	0.88	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,626.65000	6.62665	0.00000	6,564.10000	6.56410	6,626.650	6.22	0.92	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	23.27000	0.02327	0.00000	36.71000	0.03671	23.270	6.43	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	9.36000	0.00936	0.00000	16.10000	0.01610	9.360	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	8.96067	96.78169	0.00000	8.98231	96.70515	5.26	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	5,683.23000	5.68323	0.00000	5,688.51000	5.68851	5,683.230	6.20	0.84	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	64.12000	0.06412	0.00000	86.14000	0.08614	64.120	6.53	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.05365	98.58859	0.00000	9.06218	98.55985		5.04	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	9.41544	94.85566	0.00000	9.46626	94.60038		7.01	0.00	119,897,554.24	1,264	103,092.00	
R2032	On 07/11/2024	Bond Future	9.75 Call	2,010.50000	2.01050	0.00000	1,893.48000	1.89348	2,010.500	7.61	0.76	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	2,622.45000	2.62245	0.00000	2,471.18000	2.47118	2,622.450	7.95	0.84	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	26.36000	0.02636	0.00000	46.77000	0.04677	26.360	9.41	(0.02)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	8,060.65000	8.06065	0.00000	7,810.53000	7.81053	8,060.650	10.34	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	10,262.76000	10.26276	0.00000	10,008.61000	10.00861	10,262.760	11.05	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	10,392.68000	10.39268	0.00000	10,138.40000	10.13840	10,392.680	11.05	1.00	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.46922	96.79878	0.00000	9.51999	96.55044		6.84	0.00	0.00	0	16,670.00	
R2032	On 06/02/2025	Bond Future	9.42 Call	1,459.94000	1.45994	0.00000	1,476.09000	1.47609	1,459.940	6.79	0.48	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,962.01000	2.96201	0.00000	2,908.83000	2.90883	2,962.010	7.19	0.71	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	242.30000	0.24230	0.00000	340.49000	0.34049	242.300	7.85	(0.11)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.54034	94.54842	0.00000	9.59036	94.31065		7.10	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	1,808.45000	1.80845	0.00000	1,801.26000	1.80126	1,808.450	7.05	0.47	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	3,179.17000	3.17917	0.00000	3,114.08000	3.11408	3,179.170	7.43	0.64	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	416.90000	0.41690	0.00000	496.25000	0.49625	416.900	8.36	(0.13)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.63105	96.34490	0.00000	9.67431	96.14544		7.36	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	9.73723	93.98463	0.00000	9.77205	93.82922		7.69	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	10.02308	94.49296	0.00000	10.08424	94.12574		8.59	0.00	29,387,310.56	311	144,064.00	
R2035	On 07/11/2024	Bond Future	11.10 Put	25.68000	0.02568	0.00000	45.71000	0.04571	25.680	10.07	(0.02)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	11,939.32000	11.93932	0.00000	11,572.49000	11.57249	11,939.320	11.22	1.00	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.22	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.09339	96.42861	0.00000	10.15498	96.06603		8.51	0.00	0.00	0	16,070.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	2,488.05000	2.48805	0.00000	2,440.49000	2.44049	2,488.050	8.52	0.59	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	2,781.57000	2.78157	0.00000	2,718.35000	2.71835	2,781.570	8.62	0.62	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	829.76000	0.82976	0.00000	1,066.04000	1.06604	829.760	9.00	(0.26)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	286.13000	0.28613	0.00000	407.80000	0.40780	286.130	9.80	(0.10)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.17304	93.82435	0.00000	10.23449	93.46979		9.05	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	3,515.45000	3.51545	0.00000	3,482.45000	3.48245	3,515.450	9.25	0.60	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,148.85000	1.14885	0.00000	1,394.76000	1.39476	1,148.850	9.81	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	7,709.66000	7.70966	0.00000	7,530.86000	7.53086	7,709.660	10.38	0.84	92,664.00	10	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	498.46000	0.49846	0.00000	645.93000	0.64593	498.460	10.64	(0.12)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	132.10000	0.13210	0.00000	191.03000	0.19103	132.100	11.24	(0.04)	(4,246.00)	11	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	42.23000	0.04223	0.00000	67.90000	0.06790	42.230	11.24	(0.01)	(1,692.00)	12	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.26944	95.60750	0.00000	10.32596	95.28851		9.39	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	10.38133	92.88869	0.00000	10.43177	92.61055		9.98	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	10.39893	89.40691	0.00000	10.45499	89.06034		9.44	0.00	165,134,562.77	1,847	212,902.00	
R2037	On 06/02/2025	Bond Future	0.00	10.47086	86.97776	0.00000	10.52713	86.63551		9.84	0.00	0.00	0	9,680.00	
R2037	On 08/05/2025	Bond Future	0.00	10.56108	88.69516	0.00000	10.61709	88.36045		10.03	0.00	0.00	0	3,975.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	12.55	Call	11,191.8800		11.19188	0.00000	10,934.76000	10.93476	11,191.880	12.48	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	14,549.3400		14.54934	0.00000	14,262.74000	14.26274	14,549.340	12.48	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	14,771.4200		14.77142	0.00000	14,482.04000	14.48204	14,771.420	12.48	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.66785		86.12013	0.00000	10.71928	85.81880		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	3,122.88000		3.12288	0.00000	3,177.03000	3.17703	3,122.880	10.82	0.49	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,395.58000		3.39558	0.00000	3,442.70000	3.44270	3,395.580	10.91	0.51	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,901.18000		1.90118	0.00000	2,169.03000	2.16903	1,901.180	11.73	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,027.63000		1.02763	0.00000	1,217.66000	1.21766	1,027.630	12.57	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.77764		87.72654	0.00000	10.82343	87.46338		11.23	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		10.65029		90.21427	0.00000	10.70129	89.87038		10.23	0.00	315,749,945.00	3,500	114,213.00
R2040	On 07/11/2024	Bond Future	12.10	Call	9,042.28000		9.04228	0.00000	8,706.97000	8.70697	9,042.280	12.39	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.72000		0.00072	0.00000	2.19000	0.00219	0.720	13.15	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.03000		0.00003	0.00000	0.14000	0.00014	0.030	13.38	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.72476		87.55108	0.00000	10.77584	87.21158		10.71	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	3,319.54000		3.31954	0.00000	3,273.54000	3.27354	3,319.540	11.09	0.64	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	519.92000		0.51992	0.00000	683.91000	0.68391	519.920	12.18	(0.15)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	234.23000		0.23423	0.00000	330.05000	0.33005	234.230	12.94	(0.07)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.81591		89.27970	0.00000	10.86663	88.94787		10.93	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	11,835.4800		11.83548	0.00000	11,576.69000	11.57669	11,835.480	13.61	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	15,048.6500		15.04865	0.00000	14,775.09000	14.77509	15,048.650	13.61	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	15,376.4600		15.37646	0.00000	15,098.54000	15.09854	15,376.460	13.61	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		10.92233		86.46487	0.00000	10.96871	86.16679		12.06	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.03091		88.07727	0.00000	11.07201	87.81763		12.32	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		10.75430		86.29702	0.00000	10.79006	86.04688		11.05	0.00	6,903,761.60	80	75,757.00
R2044	On 07/11/2024	Bond Future	12.00	Put	17.28000		0.01728	0.00000	33.44000	0.03344	17.280	13.23	(0.01)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	6.25000		0.00625	0.00000	13.55000	0.01355	6.250	13.64	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	2.23000		0.00223	0.00000	5.40000	0.00540	2.230	14.06	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.82595		83.67885	0.00000	10.86132	83.43456		11.61	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,947.16000		7.94716	0.00000	7,780.69000	7.78069	7,947.160	13.71	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	10,603.0700		10.60307	0.00000	10,403.08000	10.40308	10,603.070	14.52	0.94	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	13.07000		0.01307	0.00000	23.06000	0.02306	13.070	14.92	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		10.91267		85.33095	0.00000	10.94723	85.09557		11.86	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	3,150.64000		3.15064	0.00000	3,225.20000	3.22520	3,150.640	11.75	0.52	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,448.41000		1.44841	0.00000	1,674.24000	1.67424	1,448.410	12.81	(0.26)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	657.06000		0.65706	0.00000	798.10000	0.79810	657.060	13.91	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.01317		82.56635	0.00000	11.04323	82.36488		13.12	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.11517		84.10584	0.00000	11.13988	83.94277		13.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		10.64850		85.49836	0.00000	10.68425	85.23512		11.61	0.00	8,207,842.56	96	250,754.00

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	10.71775	87.24983	0.00000	10.75318	86.99209		11.59	0.00	0.00	0	203,387.00
R2048	On 06/02/2025	Bond Future	10.30 Call	1,081.47000	1.08147	0.00000	1,163.29000	1.16329	1,081.470	10.90	0.31	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	3,619.51000	3.61951	0.00000	3,631.08000	3.63108	3,619.510	12.00	0.64	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	550.79000	0.55079	0.00000	702.13000	0.70213	550.790	13.20	(0.15)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	10.79280	84.52748	0.00000	10.82746	84.27845		12.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	10.87956	86.13363	0.00000	10.90999	85.91807		12.85	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	10.97636	83.30069	0.00000	11.00180	83.12317		13.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	10.66779	109.84929	0.00000	10.70353	109.50870		11.78	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.73537	112.09951	0.00000	10.77079	111.76604		11.76	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.81316	108.44791	0.00000	10.84785	108.12574		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	10.90171	110.50734	0.00000	10.93221	110.22827		12.80	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	10.99835	106.70789	0.00000	11.02384	106.47837		13.44	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.16077	74.69275	0.00000	10.21673	74.38888		9.81	0.00	17,776,874.50	238	16,993.00
R209	On 07/11/2024	Bond Future	10.55 Call	2,373.29000	2.37329	0.00000	2,207.36000	2.20736	2,373.290	10.27	0.80	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	55.33000	0.05533	0.00000	101.73000	0.10173	55.330	10.97	(0.05)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.22463	76.22284	0.00000	10.28079	75.92227		9.76	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.30102	74.57517	0.00000	10.35688	74.28093		10.38	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.39095	75.99232	0.00000	10.44236	75.72610		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.49122	74.26060	0.00000	10.53715	74.02705		11.53	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.88817	241.88817	0.00000	242.04973	242.04973		0.00	0.00	173,191,929.72	716	1,601.00
R210	On 06/02/2025	Bond Future	0.00	246.90237	246.90237	0.00000	247.09835	247.09835		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.45214	248.45214	0.00000	248.69216	248.69216		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.23718	253.23718	0.00000	253.59326	253.59326		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.58063	254.58063	0.00000	255.06920	255.06920		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	9.15791	91.23555	0.00000	9.20359	91.03451		6.36	0.00	13,229,154.75	145	77,353.00
R213	On 06/02/2025	Bond Future	0.00	9.20655	93.10449	0.00000	9.25190	92.91105		6.14	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.26814	91.38758	0.00000	9.31232	91.20516		6.31	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.35140	93.12519	0.00000	9.38772	92.98045		6.44	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.45654	91.31308	0.00000	9.48303	91.21145		6.57	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	10.47716	70.51674	0.00000	10.52808	70.21650		11.23	0.00	0.00	0	19,050.00
R214	On 06/02/2025	Bond Future	0.00	10.54344	71.96122	0.00000	10.59445	71.66388		11.20	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,859.04000	6.85904	0.00000	6,635.76000	6.63576	6,859.040	13.22	0.89	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	9,134.38000	9.13438	0.00000	8,877.30000	8.87730	9,134.380	14.01	0.95	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	5.76000	0.00576	0.00000	11.42000	0.01142	5.760	14.40	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.61591	70.08032	0.00000	10.66657	69.78846		12.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.70032	71.41227	0.00000	10.74708	71.14645		12.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.79526	69.44710	0.00000	10.83733	69.21130		13.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

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
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										933,888,599.20	8,353	1,904,339.00	
Grand Total:										933,888,599.20	8,353	1,904,339.00	