

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2024

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	1,061.38900	1,061.38900	0.00000	1,063.59200	1,063.59200		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,083.14500	1,083.14500	0.00000	1,085.37900	1,085.37900		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,104.58800	1,104.58800	0.00000	1,106.84800	1,106.84800		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.64700	1,125.64700	0.00000	1,127.93100	1,127.93100		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,146.77600	1,146.77600	0.00000	1,149.08800	1,149.08800		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,283.88100	1,283.88100	0.00000	1,286.87500	1,286.87500		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,310.19800	1,310.19800	0.00000	1,313.23700	1,313.23700		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,336.13600	1,336.13600	0.00000	1,339.21200	1,339.21200		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,361.60900	1,361.60900	0.00000	1,364.72200	1,364.72200		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,387.16800	1,387.16800	0.00000	1,390.32000	1,390.32000		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,107.34600	1,107.34600	0.00000	1,109.90200	1,109.90200		0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,130.04400	1,130.04400	0.00000	1,132.63800	1,132.63800		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,152.41500	1,152.41500	0.00000	1,155.04100	1,155.04100		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,174.38600	1,174.38600	0.00000	1,177.04200	1,177.04200		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,196.43100	1,196.43100	0.00000	1,199.12000	1,199.12000		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	10.63307	83.50709	0.00000	10.59329	83.70513		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.72980	85.23851	0.00000	10.68835	85.44031		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.84002	83.14451	0.00000	10.79686	83.34980		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	10.96893	84.74378	0.00000	10.92392	84.95254		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.11699	82.55075	0.00000	11.06997	82.76305		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	10.97232	81.37143	0.00000	10.94270	81.56564		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.05174	83.05818	0.00000	11.02116	83.25608		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.14459	80.45304	0.00000	11.11301	80.65434		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.24833	81.99825	0.00000	11.21570	82.20297		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.36249	79.28331	0.00000	11.32873	79.49145		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	1,089.80600	1,089.80600	0.00000	1,092.31200	1,092.31200		0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,112.14500	1,112.14500	0.00000	1,114.68800	1,114.68800		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,134.16200	1,134.16200	0.00000	1,136.73600	1,136.73600		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,155.78500	1,155.78500	0.00000	1,158.38900	1,158.38900		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,177.48000	1,177.48000	0.00000	1,180.11600	1,180.11600		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	185.00813	185.00813	0.00000	184.99787	184.99787		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	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.97799	133.97799	0.00000	134.05876	134.05876		0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.75590	136.75590	0.00000	136.83774	136.83774		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.06986	138.06986	0.00000	138.15251	138.15251		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.73029	140.73029	0.00000	140.81371	140.81371		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	Contracts Traded	Open Interest	
												Option				
I2029	On 06/11/2025	Bond Future	0.00		141.94806		141.94806	0.00000	142.03241	142.03241		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		127.74329		127.74329	0.00000	127.73789	127.73789		0.00	0.00	16,862,114.28	132	7,068.00
I2033	On 06/02/2025	Bond Future	0.00		130.39191		130.39191	0.00000	130.38584	130.38584		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		131.47939		131.47939	0.00000	131.47244	131.47244		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		134.01293		134.01293	0.00000	134.00509	134.00509		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.00156		135.00156	0.00000	134.99290	134.99290		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		140.55951		140.55951	0.00000	140.40025	140.40025		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00		141.36740		141.36740	0.00000	141.20417	141.20417		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		144.19622		144.19622	0.00000	144.02888	144.02888		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		144.82358		144.82358	0.00000	144.65215	144.65215		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		147.56776		147.56776	0.00000	147.39227	147.39227		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		121.71304		121.71304	0.00000	121.70788	121.70788		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00		124.23657		124.23657	0.00000	124.23070	124.23070		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		124.48654		124.48654	0.00000	124.47972	124.47972		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		126.88406		126.88406	0.00000	126.87649	126.87649		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		127.00879		127.00879	0.00000	127.00049	127.00049		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		122.83439		122.83439	0.00000	122.82903	122.82903		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00		123.03397		123.03397	0.00000	123.02798	123.02798		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		125.49581		125.49581	0.00000	125.48922	125.48922		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		125.51746		125.51746	0.00000	125.50963	125.50963		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		127.89534		127.89534	0.00000	127.88681	127.88681		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		372.74700		372.74700	0.00000	372.71500	372.71500		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00		380.47900		380.47900	0.00000	380.44100	380.44100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		388.10000		388.10000	0.00000	388.05600	388.05600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		395.58700		395.58700	0.00000	395.53500	395.53500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		403.09900		403.09900	0.00000	403.04000	403.04000		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	7.91106	109.04844	0.00000	7.87331	109.12279	1.53	0.00	841,417,763.04	7,716	160,722.00	
R186	On 06/02/2025		Bond Future	0.00	7.85384	105.97075	0.00000	7.81077	106.04615	1.69	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	7.83179	108.06502	0.00000	7.78180	108.14128	1.52	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	7.85950	104.81039	0.00000	7.80010	104.88746	1.34	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,893.79000	1.89379	0.00000	1,960.96000	1.96096	1,893.790	1.84	0.84	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	29.78000	0.02978	0.00000	27.46000	0.02746	29.780	1.84	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.92591	106.76793	0.00000	7.85275	106.84589	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	271.72920	271.72920	0.00000	271.30599	271.30599	0.00	0.00	0.00	0	2,010.00	
R202	On 06/02/2025		Bond Future	0.00	272.17136	272.17136	0.00000	271.73807	271.73807	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	277.61848	277.61848	0.00000	277.17493	277.17493	0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	277.67003	277.67003	0.00000	277.21596	277.21596	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.93173	282.93173	0.00000	282.46788	282.46788	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	8.83371	98.81358	0.00000	8.79290	98.97799	5.25	0.00	2,569,153.08	26	183,055.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	5,350.84000	5.35084	0.00000	5,515.56000	5.51556	5,350.840	6.56	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,200.30000	7.20030	0.00000	7,364.78000	7.36478	7,200.300	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	8.86319	96.82823	0.00000	8.81997	96.99556	5.26	0.00	0.00	0	28,810.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	883.98000	0.88398	0.00000	968.64000	0.96864	883.980	5.24	0.41	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,952.94000	1.95294	0.00000	2,077.61000	2.07761	1,952.940	5.49	0.66	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	302.56000	0.30256	0.00000	284.96000	0.28496	302.560	5.83	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.92280	98.74124	0.00000	8.87694	98.91129	5.14	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	1,128.35000	1.12835	0.00000	1,210.64000	1.21064	1,128.350	5.01	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,113.01000	2.11301	0.00000	2,227.11000	2.22711	2,113.010	5.24	0.60	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	438.94000	0.43894	0.00000	416.79000	0.41679	438.940	5.74	(0.18)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,269.71000	5.26971	0.00000	5,425.02000	5.42502	5,269.710	5.96	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,465.51000	6.46551	0.00000	6,626.65000	6.62665	6,465.510	6.22	0.92	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	24.41000	0.02441	0.00000	23.27000	0.02327	24.410	6.43	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	9.81000	0.00981	0.00000	9.36000	0.00936	9.810	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.00953	96.60897	0.00000	8.96067	96.78169	5.26	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	5,532.34000	5.53234	0.00000	5,683.23000	5.68323	5,532.340	6.20	0.83	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	67.22000	0.06722	0.00000	64.12000	0.06412	67.220	6.53	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.10579	98.41313	0.00000	9.05365	98.58859	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	9.45572	94.65326	0.00000	9.41544	94.85566	7.01	0.00	0.00	0	103,092.00		
R2032	On 07/11/2024	Bond Future	9.75 Call	1,829.97000	1.82997	0.00000	2,010.50000	2.01050	1,829.970	7.61	0.74	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	2,430.72000	2.43072	0.00000	2,622.45000	2.62245	2,430.720	7.95	0.82	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	24.94000	0.02494	0.00000	26.36000	0.02636	24.940	9.41	(0.02)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	7,857.52000	7.85752	0.00000	8,060.65000	8.06065	7,857.520	10.34	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	10,060.16000	10.06016	0.00000	10,262.76000	10.26276	10,060.160	11.05	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	10,190.10000	10.19010	0.00000	10,392.68000	10.39268	10,190.100	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	9.51136	96.59259	0.00000	9.46922	96.79878	6.84	0.00	0.00	0	16,670.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	1,344.44000	1.34444	0.00000	1,459.94000	1.45994	1,344.440	6.79	0.46	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,801.00000	2.80100	0.00000	2,962.01000	2.96201	2,801.000	7.19	0.69	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	255.33000	0.25533	0.00000	242.30000	0.24230	255.330	7.85	(0.11)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.58445	94.33870	0.00000	9.54034	94.54842	7.10	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,698.29000	1.69829	0.00000	1,808.45000	1.80845	1,698.290	7.05	0.45	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	3,032.53000	3.03253	0.00000	3,179.17000	3.17917	3,032.530	7.43	0.63	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	435.93000	0.43593	0.00000	416.90000	0.41690	435.930	8.36	(0.14)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.67729	96.13172	0.00000	9.63105	96.34490	7.36	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	9.78579	93.76799	0.00000	9.73723	93.98463	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	10.06307	94.25263	0.00000	10.02308	94.49296	8.59	0.00	122,528,419.00	1,300	145,364.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	24.73000	0.02473	0.00000	25.68000	0.02568	24.730	10.07	(0.02)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	11,698.96000	11.69896	0.00000	11,939.32000	11.93932	11,698.960	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	10.13494	96.18380	0.00000	10.09339	96.42861	8.51	0.00	0.00	0	16,070.00		
R2035	On 06/02/2025	Bond Future	10.26 Call	2,324.17000	2.32417	0.00000	2,488.05000	2.48805	2,324.170	8.52	0.57	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	2,609.14000	2.60914	0.00000	2,781.57000	2.78157	2,609.140	8.62	0.61	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	874.85000	0.87485	0.00000	829.76000	0.82976	874.850	9.00	(0.27)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	300.17000	0.30017	0.00000	286.13000	0.28613	300.170	9.80	(0.11)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.21619	93.57519	0.00000	10.17304	93.82435	9.05	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	3,349.03000	3.34903	0.00000	3,515.45000	3.51545	3,349.030	9.25	0.59	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,198.00000	1.19800	0.00000	1,148.85000	1.14885	1,198.000	9.81	(0.27)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	7,488.04000	7.48804	0.00000	7,709.66000	7.70966	7,488.040	10.38	0.84	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	519.12000	0.51912	0.00000	498.46000	0.49846	519.120	10.64	(0.13)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	137.19000	0.13719	0.00000	132.10000	0.13210	137.190	11.24	(0.04)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	43.79000	0.04379	0.00000	42.23000	0.04223	43.790	11.24	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.31430	95.35420	0.00000	10.26944	95.60750	9.39	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.42804	92.63108	0.00000	10.38133	92.88869	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	10.43884	89.15998	0.00000	10.39893	89.40691	9.44	0.00	129,192,811.02	1,449	212,187.00		
R2037	On 06/02/2025	Bond Future	0.00	10.51220	86.72613	0.00000	10.47086	86.97776	9.84	0.00	0.00	0	9,680.00		
R2037	On 08/05/2025	Bond Future	0.00	10.60390	88.43911	0.00000	10.56108	88.69516	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	ContractsTraded	Open Interest
R2037	On 08/05/2025	Bond Future	12.55	10,948.4100	10.94841	0.00000	11,191.88000	11.19188	10,948.410	12.48	0.91	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	14,297.2000	14.29720	0.00000	14,549.34000	14.54934	14,297.200	12.48	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	14,518.9500	14.51895	0.00000	14,771.42000	14.77142	14,518.950	12.48	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	10.71228	85.85973	0.00000	10.66785	86.12013		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	2,980.93000	2.98093	0.00000	3,122.88000	3.12288	2,980.930	10.82	0.48	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	3,247.04000	3.24704	0.00000	3,395.58000	3.39558	3,247.040	10.91	0.50	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	1,965.07000	1.96507	0.00000	1,901.18000	1.90118	1,965.070	11.73	(0.31)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	1,062.30000	1.06230	0.00000	1,027.63000	1.02763	1,062.300	12.57	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	10.82373	87.46166	0.00000	10.77764	87.72654		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	10.69521	89.91127	0.00000	10.65029	90.21427		10.23	0.00	0.00	0	114,213.00
R2040	On 07/11/2024	Bond Future	12.10	8,738.77000	8.73877	0.00000	9,042.28000	9.04228	8,738.770	12.39	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	0.59000	0.00059	0.00000	0.72000	0.00072	0.590	13.15	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	0.02000	0.00002	0.00000	0.03000	0.00003	0.020	13.38	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	10.77121	87.24228	0.00000	10.72476	87.55108		10.71	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	3,101.04000	3.10104	0.00000	3,319.54000	3.31954	3,101.040	11.09	0.62	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	550.48000	0.55048	0.00000	519.92000	0.51992	550.480	12.18	(0.16)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	246.72000	0.24672	0.00000	234.23000	0.23423	246.720	12.94	(0.08)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	10.86396	88.96529	0.00000	10.81591	89.27970		10.93	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	11,539.4800	11.53948	0.00000	11,835.48000	11.83548	11,539.480	13.61	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	14,741.1800	14.74118	0.00000	15,048.65000	15.04865	14,741.180	13.61	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	15,068.2700	15.06827	0.00000	15,376.46000	15.37646	15,068.270	13.61	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	10.97211	86.14500	0.00000	10.92233	86.46487		12.06	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.08246	87.75181	0.00000	11.03091	88.07727		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	10.78907	86.05379	0.00000	10.75430	86.29702		11.05	0.00	324,422,788.30	3,770	75,752.00
R2044	On 07/11/2024	Bond Future	12.00	15.71000	0.01571	0.00000	17.28000	0.01728	15.710	13.23	(0.01)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	5.38000	0.00538	0.00000	6.25000	0.00625	5.380	13.64	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	1.81000	0.00181	0.00000	2.23000	0.00223	1.810	14.06	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	10.86183	83.43104	0.00000	10.82595	83.67885		11.61	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	7,713.36000	7.71336	0.00000	7,947.16000	7.94716	7,713.360	13.71	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	10,360.1700	10.36017	0.00000	10,603.07000	10.60307	10,360.170	14.52	0.94	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	13.08000	0.01308	0.00000	13.07000	0.01307	13.080	14.92	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	10.94972	85.07866	0.00000	10.91267	85.33095		11.86	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	2,999.81000	2.99981	0.00000	3,150.64000	3.15064	2,999.810	11.75	0.51	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	1,497.31000	1.49731	0.00000	1,448.41000	1.44841	1,497.310	12.81	(0.27)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	677.74000	0.67774	0.00000	657.06000	0.65706	677.740	13.91	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.05146	82.30986	0.00000	11.01317	82.56635		13.12	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.15474	83.84495	0.00000	11.11517	84.10584		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	10.68834	85.20510	0.00000	10.64850	85.49836		11.61	0.00	48,566,907.00	570	251,324.00

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	10.75887	86.95083	0.00000	10.71775	87.24983		11.59	0.00	0.00	0	203,387.00
R2048	On 06/02/2025	Bond Future	10.30 Call	970.49000	0.97049	0.00000	1,081.47000	1.08147	970.490	10.90	0.29	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	3,403.40000	3.40340	0.00000	3,619.51000	3.61951	3,403.400	12.00	0.62	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	577.73000	0.57773	0.00000	550.79000	0.55079	577.730	13.20	(0.16)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	10.83519	84.22309	0.00000	10.79280	84.52748		12.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	10.92332	85.82394	0.00000	10.87956	86.13363		12.85	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.02158	82.98560	0.00000	10.97636	83.30069		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	10.71272	109.42143	0.00000	10.66779	109.84929		11.78	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.78174	111.66332	0.00000	10.73537	112.09951		11.76	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.86104	108.00369	0.00000	10.81316	108.44791		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	10.95118	110.05535	0.00000	10.90171	110.50734		12.80	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.04953	106.24794	0.00000	10.99835	106.70789		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	10.20072	74.47565	0.00000	10.16077	74.69275		9.81	0.00	5,138,819.85	69	17,062.00
R209	On 07/11/2024	Bond Future	10.55 Call	2,174.08000	2.17408	0.00000	2,373.29000	2.37329	2,174.080	10.27	0.78	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	55.59000	0.05559	0.00000	55.33000	0.05533	55.590	10.97	(0.05)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.26594	76.00159	0.00000	10.22463	76.22284		9.76	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.34375	74.34995	0.00000	10.30102	74.57517		10.38	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.43517	75.76326	0.00000	10.39095	75.99232		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.53704	74.02761	0.00000	10.49122	74.26060		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	241.89538	241.89538	0.00000	241.88817	241.88817		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00	246.91085	246.91085	0.00000	246.90237	246.90237		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.46228	248.46228	0.00000	248.45214	248.45214		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.24894	253.24894	0.00000	253.23718	253.23718		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.59393	254.59393	0.00000	254.58063	254.58063		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	9.20856	91.01267	0.00000	9.15791	91.23555		6.36	0.00	0.00	0	77,353.00
R213	On 06/02/2025	Bond Future	0.00	9.25979	92.87745	0.00000	9.20655	93.10449		6.14	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.32410	91.15659	0.00000	9.26814	91.38758		6.31	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.41037	92.89034	0.00000	9.35140	93.12519		6.44	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.51885	91.07426	0.00000	9.45654	91.31308		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	10.50690	70.34115	0.00000	10.47716	70.51674		11.23	0.00	0.00	0	19,050.00
R214	On 06/02/2025	Bond Future	0.00	10.57408	71.78239	0.00000	10.54344	71.96122		11.20	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,687.51000	6.68751	0.00000	6,859.04000	6.85904	6,687.510	13.22	0.89	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,957.51000	8.95751	0.00000	9,134.38000	9.13438	8,957.510	14.01	0.95	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	5.64000	0.00564	0.00000	5.76000	0.00576	5.640	14.40	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.64746	69.89834	0.00000	10.61591	70.08032		12.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.73284	71.22724	0.00000	10.70032	71.41227		12.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.82881	69.25895	0.00000	10.79526	69.44710		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 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 :										1,490,698,775.57		15,032	1,902,954.00		
Grand Total:										1,490,698,775.57		15,032	1,902,954.00		