

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2024

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	1,040.44100	1,040.44100	0.00000	1,039.33200	1,039.33200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,061.73100	1,061.73100	0.00000	1,060.56800	1,060.56800		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,083.35700	1,083.35700	0.00000	1,081.87700	1,081.87700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,104.79100	1,104.79100	0.00000	1,103.03000	1,103.03000		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,126.22400	1,126.22400	0.00000	1,124.18400	1,124.18400		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,243.51900	1,243.51900	0.00000	1,242.26500	1,242.26500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,268.96400	1,268.96400	0.00000	1,267.64800	1,267.64800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,294.81200	1,294.81200	0.00000	1,293.11700	1,293.11700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,320.42900	1,320.42900	0.00000	1,318.40100	1,318.40100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,346.04600	1,346.04600	0.00000	1,343.68500	1,343.68500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,072.70700	1,072.70700	0.00000	1,071.61300	1,071.61300		0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,094.65700	1,094.65700	0.00000	1,093.50900	1,093.50900		0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,116.95400	1,116.95400	0.00000	1,115.48000	1,115.48000		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,139.05200	1,139.05200	0.00000	1,137.29000	1,137.29000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,161.15100	1,161.15100	0.00000	1,159.10000	1,159.10000		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	11.17965	80.84773	0.00000	11.19092	80.79408		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.30095	82.52207	0.00000	11.31325	82.46487		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.42606	80.42156	0.00000	11.44386	80.34070		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.56822	82.02851	0.00000	11.59108	81.92726		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.73245	79.83624	0.00000	11.76055	79.71511		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	11.64628	77.14167	0.00000	11.65736	77.07506		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.74968	78.73929	0.00000	11.76155	78.66900		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.86020	76.09413	0.00000	11.87624	76.00072		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.98009	77.61335	0.00000	11.99985	77.50021		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.11319	74.86591	0.00000	12.13679	74.73333		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	1,056.23900	1,056.23900	0.00000	1,055.14400	1,055.14400		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,077.85300	1,077.85300	0.00000	1,076.70300	1,076.70300		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,099.80700	1,099.80700	0.00000	1,098.33600	1,098.33600		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,121.56600	1,121.56600	0.00000	1,119.81200	1,119.81200		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,143.32500	1,143.32500	0.00000	1,141.28700	1,141.28700		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.07014	185.07014	0.00000	185.05916	185.05916		0.00	0.00	0.00	0	9,276.00
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	133.41429	133.41429	0.00000	133.41017	133.41017		0.00	0.00	141,685,975.98	1,062	6,874.00
I2029	On 06/02/2025		Bond Future	0.00	136.17726	136.17726	0.00000	136.16908	136.16908		0.00	0.00	45,483,204.84	334	7,064.00
I2029	On 08/05/2025		Bond Future	0.00	137.55935	137.55935	0.00000	137.51336	137.51336		0.00	0.00	100,143,206.80	728	728.00
I2029	On 07/08/2025		Bond Future	0.00	140.31115	140.31115	0.00000	140.23235	140.23235		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	141.61151	141.61151	0.00000	141.50008	141.50008		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	126.27717	126.27717	0.00000	126.36617	126.36617		0.00	0.00	524,429,087.01	4,153	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.89230	128.89230	0.00000	128.97936	128.97936		0.00	0.00	535,289,721.90	4,153	5,079.00
I2033	On 08/05/2025	Bond Future	0.00	130.02503	130.02503	0.00000	130.07832	130.07832		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.62624	132.62624	0.00000	132.65039	132.65039		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.67392	133.67392	0.00000	133.66926	133.66926		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	138.54667	138.54667	0.00000	138.84190	138.84190		0.00	0.00	100,446,335.75	725	1,628.00
I2038	On 06/02/2025	Bond Future	0.00	139.30947	139.30947	0.00000	139.60663	139.60663		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	142.17931	142.17931	0.00000	142.44375	142.44375		0.00	0.00	103,079,999.75	725	440.00
I2038	On 07/08/2025	Bond Future	0.00	142.87326	142.87326	0.00000	143.10989	143.10989		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.67260	145.67260	0.00000	145.88199	145.88199		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	119.43956	119.43956	0.00000	119.07467	119.07467		0.00	0.00	0.00	0	5,404.00
I2046	On 06/02/2025	Bond Future	0.00	121.91303	121.91303	0.00000	121.53712	121.53712		0.00	0.00	0.00	0	17,571.00
I2046	On 08/05/2025	Bond Future	0.00	122.18770	122.18770	0.00000	121.77055	121.77055		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.63124	124.63124	0.00000	124.17745	124.17745		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.79426	124.79426	0.00000	124.30389	124.30389		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	120.68476	120.68476	0.00000	120.67974	120.67974		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.83680	120.83680	0.00000	120.82810	120.82810		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	123.32631	123.32631	0.00000	123.28381	123.28381		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.39713	123.39713	0.00000	123.32549	123.32549		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.81478	125.81478	0.00000	125.71395	125.71395		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	368.16100	368.16100	0.00000	368.13700	368.13700		0.00	0.00	0.00	0	896.00
IGOV	On 06/02/2025	Index Future	0.00	375.78600	375.78600	0.00000	375.75000	375.75000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.52900	383.52900	0.00000	383.38900	383.38900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.20500	391.20500	0.00000	390.97200	390.97200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.88000	398.88000	0.00000	398.55600	398.55600		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 16/10/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	8.33000	8.33000		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	8.26140	108.36167	8.27647	108.33226		1.47	0.00	1,524,973,781.91	14,073	83,279.00
R186	On 06/02/2025		Bond Future	0.00	8.25756	105.26742	8.27671	105.23421		1.68	0.00	1,611,433,665.36	15,308	125,800.00
R186	On 08/05/2025		Bond Future	0.00	8.26279	107.41067	8.30475	107.34726		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.31491	104.22225	8.38425	104.13311		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,427.65000	1.42765	1,369.06000	1.36906	1,427.650	1.90	0.75	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	76.43000	0.07643	77.38000	0.07738	76.430	1.98	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.42606	106.23726	8.53432	106.12293		1.14	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	269.08956	269.08956	269.07830	269.07830		0.00	0.00	196,166,289.24	729	1,687.00
R202	On 06/02/2025		Bond Future	0.00	269.47096	269.47096	269.45149	269.45149		0.00	0.00	123,956,641.60	460	914.00
R202	On 08/05/2025		Bond Future	0.00	275.02280	275.02280	274.92814	274.92814		0.00	0.00	73,981,133.20	269	269.00
R202	On 07/08/2025		Bond Future	0.00	275.22673	275.22673	275.06703	275.06703		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.62017	280.62017	280.39592	280.39592		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	9.28071	97.03518	9.30143	96.95372		5.24	0.00	1,452,616,644.60	14,970	143,242.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,571.86000	3.57186	3,492.44000	3.49244	3,571.860	6.20	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,421.71000	5.42171	5,340.33000	5.34033	5,421.710	6.70	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		7.23	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.33864	95.01082	9.36141	94.92485		5.21	0.00	2,015,654,546.30	21,215	133,680.00
R2030	On 06/02/2025		Bond Future	8.68 Call	254.50000	0.25450	239.75000	0.23975	254.500	5.09	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	812.73000	0.81273	777.96000	0.77796	812.730	5.19	0.42	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	593.09000	0.59309	621.55000	0.62155	593.090	5.45	(0.32)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.41339	96.94492	9.44506	96.83038		5.08	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	461.76000	0.46176	436.21000	0.43621	461.760	4.88	0.23	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,042.79000	1.04279	1,024.43000	1.02443	1,042.790	4.94	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	713.04000	0.71304	787.46000	0.78746	713.040	5.36	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,652.64000	3.65264	3,595.51000	3.59551	3,652.640	5.59	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,775.11000	4.77511	4,701.19000	4.70119	4,775.110	5.86	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	50.66000	0.05066	52.31000	0.05231	50.660	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	21.10000	0.02110	21.76000	0.02176	21.100	6.43	(0.01)	0.00	0	2,280.00

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	0.00		9.51328		94.85019	0.00000	9.55367	94.71089		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,003.33000		4.00333	0.00000	3,941.75000	3.94175	4,003.330	5.86	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	123.77000		0.12377	0.00000	129.40000	0.12940	123.770	6.55	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.62608		96.68361	0.00000	9.67582	96.52027		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		9.96101		92.16071	0.00000	9.98195	92.05925		6.95	0.00	0.00	0	60,662.00
R2032	On 07/11/2024	Bond Future	9.75	Call	169.61000		0.16961	0.00000	207.83000	0.20783	169.610	6.17	0.22	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	436.17000		0.43617	0.00000	470.70000	0.47070	436.170	6.64	0.42	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	36.17000		0.03617	0.00000	61.54000	0.06154	36.170	8.58	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,363.29000		5.36329	0.00000	5,265.05000	5.26505	5,363.290	9.77	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,567.10000		7.56710	0.00000	7,466.00000	7.46600	7,567.100	10.80	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,697.12000		7.69712	0.00000	7,595.98000	7.59598	7,697.120	10.87	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		11.61	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		11.61	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.04161		94.04657	0.00000	10.06416	93.94026		6.75	0.00	3,547,624,713.54	37,722	77,925.00
R2032	On 06/02/2025	Bond Future	9.42	Call	348.44000		0.34844	0.00000	351.89000	0.35189	348.440	6.42	0.19	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,119.69000		1.11969	0.00000	1,126.75000	1.12675	1,119.690	6.69	0.44	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	530.19000		0.53019	0.00000	604.18000	0.60418	530.190	7.31	(0.23)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.12924		91.79685	0.00000	10.15854	91.66264		6.99	0.00	3,433,661,174.25	37,405	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	626.80000		0.62680	0.00000	620.23000	0.62023	626.800	6.59	0.24	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,412.23000		1.41223	0.00000	1,413.71000	1.41371	1,412.230	6.78	0.43	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	685.53000		0.68553	0.00000	773.25000	0.77325	685.530	7.63	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.23458		93.61002	0.00000	10.27022	93.45170		7.14	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.35880		91.25882	0.00000	10.40113	91.07687		7.76	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		10.61431		91.02411	0.00000	10.63036	90.93241		8.44	0.00	0.00	0	95,957.00
R2035	On 07/11/2024	Bond Future	11.10	Put	61.51000		0.06151	0.00000	89.37000	0.08937	61.510	8.93	(0.07)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,470.36000		8.47036	0.00000	8,378.69000	8.37869	8,470.360	10.46	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		11.19	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.70947		92.88667	0.00000	10.72668	92.79038		8.29	0.00	4,087,013.48	44	79,289.00
R2035	On 06/02/2025	Bond Future	10.26	Call	629.99000		0.62999	0.00000	672.91000	0.67291	629.990	7.70	0.27	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	772.63000		0.77263	0.00000	817.50000	0.81750	772.630	7.79	0.31	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,842.98000		1.84298	0.00000	1,980.96000	1.98096	1,842.980	8.16	(0.52)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	635.09000		0.63509	0.00000	725.71000	0.72571	635.090	9.01	(0.23)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.80455		90.26649	0.00000	10.82707	90.14306		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,433.82000		1.43382	0.00000	1,463.14000	1.46314	1,433.820	8.52	0.37	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,046.48000		2.04648	0.00000	2,183.03000	2.18303	2,046.480	9.08	(0.43)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,668.31000		4.66831	0.00000	4,649.76000	4.64976	4,668.310	9.69	0.72	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	892.17000		0.89217	0.00000	979.53000	0.97953	892.170	9.98	(0.22)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	283.18000		0.28318	0.00000	296.84000	0.29684	283.180	11.14	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	98.87000		0.09887	0.00000	101.84000	0.10184	98.870	11.20	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.91522		92.04977	0.00000	10.94264	91.90285		9.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.04403		89.32295	0.00000	11.07647	89.15323		10.01	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		10.98425		85.88194	0.00000	10.99524	85.81769		9.23	0.00	8,330,548.18	97	84,213.00

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 06/02/2025	Bond Future	0.00		11.07868		83.37879	0.00000	11.09055	83.31062		9.54	0.00	87,130,835.55	1,045	159,743.00
R2037	On 08/05/2025	Bond Future	0.00		11.18338		85.07585	0.00000	11.19990	84.98269		9.77	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,766.36000		7.76636	0.00000	7,735.51000	7.73551	7,766.360	11.47	0.86	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,048.06000		11.04806	0.00000	10,961.74000	10.96174	11,048.060	12.37	0.94	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,261.65000		11.26165	0.00000	11,174.90000	11.17490	11,261.650	12.37	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.30374		82.49552	0.00000	11.32450	82.38082		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	991.38000		0.99138	0.00000	1,033.14000	1.03314	991.380	9.81	0.24	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,330.43000		1.33043	0.00000	1,375.49000	1.37549	1,330.430	9.95	0.30	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,495.74000		1.49574	0.00000	1,546.62000	1.54662	1,495.740	10.02	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,785.12000		3.78512	0.00000	3,960.28000	3.96028	3,785.120	10.39	(0.55)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,853.01000		2.85301	0.00000	3,021.24000	3.02124	2,853.010	10.77	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,052.15000		2.05215	0.00000	2,200.21000	2.20021	2,052.150	11.24	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,532.23000		1.53223	0.00000	1,659.06000	1.65906	1,532.230	11.66	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.42855		84.08881	0.00000	11.45357	83.95331		11.25	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		11.25986		86.23273	0.00000	11.28096	86.09981		9.96	0.00	0.00	0	97,465.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,063.58000		5.06358	0.00000	4,938.40000	4.93840	5,063.580	11.40	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.26000		0.00026	0.00000	0.69000	0.00069	0.260	12.21	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.00000		0.00000	0.00000	0.01000	0.00001		13.08	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.35669		83.48614	0.00000	11.37899	83.34793		10.35	0.00	7,764,211.02	93	66,878.00
R2040	On 06/02/2025	Bond Future	11.00	Call	879.96000		0.87996	0.00000	923.88000	0.92388	879.960	9.60	0.32	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,068.26000		1.06826	0.00000	1,209.23000	1.20923	1,068.260	10.68	(0.32)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	451.51000		0.45151	0.00000	537.84000	0.53784	451.510	11.51	(0.16)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.46280		85.18530	0.00000	11.48982	85.02062		10.61	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,980.58000		7.98058	0.00000	7,899.16000	7.89916	7,980.580	12.39	0.85	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,113.65000		11.11365	0.00000	10,972.78000	10.97278	11,113.650	13.34	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,434.87000		11.43487	0.00000	11,283.65000	11.28365	11,434.870	13.44	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.58350		82.35636	0.00000	11.61489	82.16863		11.55	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.70765		83.94657	0.00000	11.74340	83.73667		12.30	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		11.38429		82.05935	0.00000	11.40536	81.92361		10.71	0.00	0.00	0	53,619.00
R2044	On 07/11/2024	Bond Future	12.00	Put	35.16000		0.03516	0.00000	57.62000	0.05762	35.160	11.62	(0.04)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	6.98000		0.00698	0.00000	13.77000	0.01377	6.980	12.07	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1.22000		0.00122	0.00000	2.88000	0.00288	1.220	12.52	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.47801		79.35268	0.00000	11.50023	79.21165		11.16	0.00	0.00	0	40,592.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,049.83000		4.04983	0.00000	4,036.06000	4.03606	4,049.830	12.05	0.74	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,447.35000		6.44735	0.00000	6,380.21000	6.38021	6,447.350	12.95	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	35.07000		0.03507	0.00000	40.02000	0.04002	35.070	14.65	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.58003		80.96766	0.00000	11.60664	80.80136		11.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,022.22000		1.02222	0.00000	1,057.37000	1.05737	1,022.220	10.69	0.27	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,583.71000		2.58371	0.00000	2,772.25000	2.77225	2,583.710	11.67	(0.46)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,163.04000		1.16304	0.00000	1,290.89000	1.29089	1,163.040	12.83	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.69537		78.18066	0.00000	11.72605	77.99228		12.49	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
R2044	On 06/11/2025	Bond Future	0.00	11.81338	79.69005	0.00000	11.84812	79.48037		13.33	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	11.29895	80.91899	0.00000	11.31497	80.81161		11.19	0.00	8,091,899.00	100	229,270.00
R2048	On 06/02/2025	Bond Future	0.00	11.39075	82.57485	0.00000	11.40771	82.46283		11.06	0.00	1,210,547,301.00	14,660	244,714.00
R2048	On 06/02/2025	Bond Future	10.30 Call	84.09000	0.08409	0.00000	93.46000	0.09346	84.090	9.65	0.05	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	852.18000	0.85218	0.00000	918.02000	0.91802	852.180	10.25	0.30	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	1,199.79000	1.19979	0.00000	1,349.57000	1.34957	1,199.790	11.41	(0.34)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.48119	79.80817	0.00000	11.50217	79.67154		11.98	0.00	1,169,987,772.20	14,660	14,660.00
R2048	On 07/08/2025	Bond Future	0.00	11.58287	81.38458	0.00000	11.60752	81.22661		12.25	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.69675	78.51439	0.00000	11.72510	78.33581		13.46	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	11.31861	103.93256	0.00000	11.33462	103.79430		11.30	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00	11.40883	106.05930	0.00000	11.42578	105.91510		11.16	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00	11.50302	102.35023	0.00000	11.52404	102.17421		12.09	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.60713	104.37101	0.00000	11.63185	104.16750		12.25	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.72168	100.52376	0.00000	11.75018	100.29342		13.01	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	10.75247	71.56240	0.00000	10.76338	71.50637		9.62	0.00	0.00	0	15,459.00
R209	On 07/11/2024	Bond Future	10.55 Call	236.45000	0.23645	0.00000	259.98000	0.25998	236.450	9.31	0.26	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	216.11000	0.21611	0.00000	266.71000	0.26671	216.110	10.02	(0.22)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.83793	73.02674	0.00000	10.84965	72.96747		9.49	0.00	0.00	0	5,446.00
R209	On 08/05/2025	Bond Future	0.00	10.92825	71.35863	0.00000	10.94443	71.27814		10.15	0.00	0.00	0	2,137.00
R209	On 07/08/2025	Bond Future	0.00	11.03066	72.76818	0.00000	11.05086	72.66944		10.46	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.14567	71.02293	0.00000	11.17000	70.90622		11.60	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	241.63759	241.63759	0.00000	241.63091	241.63091		0.00	0.00	239,946,126.87	993	872.00
R210	On 06/02/2025	Bond Future	0.00	246.64184	246.64184	0.00000	246.62782	246.62782		0.00	0.00	170,922,795.12	693	881.00
R210	On 08/05/2025	Bond Future	0.00	248.33219	248.33219	0.00000	248.24981	248.24981		0.00	0.00	74,499,657.00	300	300.00
R210	On 07/08/2025	Bond Future	0.00	253.29941	253.29941	0.00000	253.15768	253.15768		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.80922	254.80922	0.00000	254.60865	254.60865		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	9.69525	88.90534	0.00000	9.72629	88.77302		6.34	0.00	0.00	0	73,850.00
R213	On 06/02/2025	Bond Future	0.00	9.77301	90.72458	0.00000	9.80636	90.58689		6.10	0.00	260,833,167.50	2,875	69,109.00
R213	On 08/05/2025	Bond Future	0.00	9.85183	89.01362	0.00000	9.89316	88.84845		6.24	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.95078	90.77267	0.00000	9.99983	90.58351		6.31	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.07559	88.97443	0.00000	10.13287	88.76182		6.61	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	11.12314	66.84666	0.00000	11.13408	66.78703		10.95	0.00	0.00	0	14,415.00
R214	On 06/02/2025	Bond Future	0.00	11.21111	68.21453	0.00000	11.22279	68.15170		10.82	0.00	85,813,878.74	1,258	11,198.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,472.75000	3.47275	0.00000	3,493.12000	3.49312	3,472.750	11.68	0.75	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,528.12000	5.52812	0.00000	5,513.50000	5.51350	5,528.120	12.54	0.88	0.00	0	554.00

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	On 06/02/2025	Bond Future	13.63	Put	17.27000	0.01727	0.00000	18.80000	0.01880	17.270	14.19	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.29795	66.29929	0.00000	11.31351	66.21665		11.65	0.00	0.00	0	1,082.00
R214	On 07/08/2025	Bond Future	0.00		11.39597	67.60911	0.00000	11.41502	67.50939		12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.50655	65.61569	0.00000	11.52911	65.49941		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
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 :											18,858,581,327.69	190,849	2,311,331.00		
Grand Total:											18,858,581,327.69	190,849	2,311,331.00		