

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2024

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	1,032.77600	1,032.77600	0.00000	1,038.49400	1,038.49400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,053.93000	1,053.93000	0.00000	1,059.76100	1,059.76100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,075.41200	1,075.41200	0.00000	1,081.35900	1,081.35900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,096.71100	1,096.71100	0.00000	1,102.77100	1,102.77100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,118.01100	1,118.01100	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	1,232.12300	1,232.12300	0.00000	1,240.68500	1,240.68500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,257.36000	1,257.36000	0.00000	1,266.09200	1,266.09200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,282.98800	1,282.98800	0.00000	1,291.89500	1,291.89500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,308.39900	1,308.39900	0.00000	1,317.47600	1,317.47600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,333.81000	1,333.81000	0.00000	1,343.05800	1,343.05800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,064.11000	1,064.11000	0.00000	1,070.99800	1,070.99800	0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,085.90500	1,085.90500	0.00000	1,092.93000	1,092.93000	0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,108.03900	1,108.03900	0.00000	1,115.20400	1,115.20400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,129.98500	1,129.98500	0.00000	1,137.28700	1,137.28700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,151.93100	1,151.93100	0.00000	1,159.36900	1,159.36900	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	11.33962	80.09068	0.00000	11.24272	80.54812	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.46773	81.75096	0.00000	11.36670	82.21691	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.60005	79.63577	0.00000	11.49464	80.11062	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.74981	81.22883	0.00000	11.63979	81.71207	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.92225	79.02269	0.00000	11.80725	79.51432	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	11.76668	76.42268	0.00000	11.66935	77.00308	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.87422	78.00687	0.00000	11.77349	78.59840	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.98923	75.34778	0.00000	11.88481	75.95088	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.11365	76.85384	0.00000	12.00550	77.46791	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.25167	74.09323	0.00000	12.13947	74.71830	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	1,047.79700	1,047.79700	0.00000	1,054.59000	1,054.59000	0.00	0.00	52,389,850.00	5	318.00
GOVI	On 06/02/2025		GOVI	0.00	1,069.25900	1,069.25900	0.00000	1,076.18600	1,076.18600	0.00	0.00	53,462,950.00	5	332.00
GOVI	On 08/05/2025		GOVI	0.00	1,091.05300	1,091.05300	0.00000	1,098.11900	1,098.11900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,112.66200	1,112.66200	0.00000	1,119.86300	1,119.86300	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,134.27200	1,134.27200	0.00000	1,141.60800	1,141.60800	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	185.05280	185.05280	0.00000	185.04955	185.04955	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	133.43745	133.43745	0.00000	133.50686	133.50686	0.00	0.00	0.00	0	6,862.00
I2029	On 06/02/2025		Bond Future	0.00	136.20358	136.20358	0.00000	136.27283	136.27283	0.00	0.00	1,906,850.12	14	7,117.00
I2029	On 08/05/2025		Bond Future	0.00	137.59199	137.59199	0.00000	137.65771	137.65771	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	140.34754	140.34754	0.00000	140.41275	140.41275	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	141.65474	141.65474	0.00000	141.71639	141.71639		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	126.21257	126.21257	0.00000	126.38332	126.38332		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.82891	128.82891	0.00000	129.00170	129.00170		0.00	0.00	0.00	0	5,259.00
I2033	On 08/05/2025	Bond Future	0.00	129.96605	129.96605	0.00000	130.13736	130.13736		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.56893	132.56893	0.00000	132.74202	132.74202		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.62221	133.62221	0.00000	133.79316	133.79316		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	138.12857	138.12857	0.00000	137.95989	137.95989		0.00	0.00	0.00	0	1,628.00
I2038	On 06/02/2025	Bond Future	0.00	138.89054	138.89054	0.00000	138.71175	138.71175		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	141.75403	141.75403	0.00000	141.57023	141.57023		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	142.44794	142.44794	0.00000	142.25327	142.25327		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.24211	145.24211	0.00000	145.04175	145.04175		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	118.57127	118.57127	0.00000	119.09095	119.09095		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	121.02918	121.02918	0.00000	121.55838	121.55838		0.00	0.00	0.00	0	17,708.00
I2046	On 08/05/2025	Bond Future	0.00	121.29336	121.29336	0.00000	121.82639	121.82639		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.72177	123.72177	0.00000	124.26378	124.26378		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.87434	123.87434	0.00000	124.42089	124.42089		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	120.10912	120.10912	0.00000	120.69564	120.69564		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.25687	120.25687	0.00000	120.84907	120.84907		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	122.73613	122.73613	0.00000	123.33959	123.33959		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.80417	122.80417	0.00000	123.41191	123.41191		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.21283	125.21283	0.00000	125.83086	125.83086		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	367.22700	367.22700	0.00000	367.84600	367.84600		0.00	0.00	686,714,490.00	187	19.00
IGOV	On 06/02/2025	Index Future	0.00	374.83900	374.83900	0.00000	375.47000	375.47000		0.00	0.00	700,948,930.00	187	877.00
IGOV	On 08/05/2025	Index Future	0.00	382.56900	382.56900	0.00000	383.21100	383.21100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.23300	390.23300	0.00000	390.88700	390.88700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	397.89800	397.89800	0.00000	398.56300	398.56300		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	8.45634	107.98206	8.33354	108.22098		1.47	0.00	10,150,313.64	94	77,579.00
R186	On 06/02/2025		Bond Future	0.00	8.48026	104.88213	8.33993	105.12469		1.68	0.00	360,479,880.81	3,437	128,127.00
R186	On 08/05/2025		Bond Future	0.00	8.52248	107.01909	8.35880	107.26566		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.62430	103.82535	8.42923	104.07534		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,140.90000	1.14090	1,315.92000	1.31592	1,140.900	1.90	0.67	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	115.90000	0.11590	88.20000	0.08820	115.900	1.98	(0.13)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.80771	105.83505	8.56700	106.08846		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	269.15044	269.15044	269.11387	269.11387		0.00	0.00	0.00	0	1,687.00
R202	On 06/02/2025		Bond Future	0.00	269.54061	269.54061	269.49787	269.49787		0.00	0.00	0.00	0	914.00
R202	On 08/05/2025		Bond Future	0.00	275.09812	275.09812	275.05199	275.05199		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.32369	275.32369	275.25926	275.25926		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.72506	280.72506	280.65563	280.65563		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	9.45469	96.35392	9.32514	96.86062		5.24	0.00	52,031,116.80	540	138,809.00
R2030	On 07/11/2024		Bond Future	10.21 Call	2,891.51000	2.89151	3,396.28000	3.39628	2,891.510	6.20	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,740.44000	4.74044	5,247.12000	5.24712	4,740.440	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	9.52298	94.31753	9.38564	94.83346		5.21	0.00	1,310,919,349.47	13,899	146,463.00
R2030	On 06/02/2025		Bond Future	8.68 Call	140.65000	0.14065	212.60000	0.21260	140.650	5.09	0.11	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	534.68000	0.53468	721.87000	0.72187	534.680	5.19	0.32	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	818.13000	0.81813	632.18000	0.63218	818.130	5.45	(0.41)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.60936	96.23887	9.46330	96.76448		5.08	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	308.84000	0.30884	411.51000	0.41151	308.840	4.88	0.17	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	761.72000	0.76172	956.37000	0.95637	761.720	4.94	0.34	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	921.68000	0.92168	753.10000	0.75310	921.680	5.36	(0.35)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,093.95000	3.09395	3,498.65000	3.49865	3,093.950	5.59	0.74	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,163.68000	4.16368	4,610.21000	4.61021	4,163.680	5.86	0.83	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	69.46000	0.06946	52.81000	0.05281	69.460	6.43	(0.04)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	29.61000	0.02961	21.91000	0.02191	29.610	6.43	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.72221	94.13233	9.56640	94.66704		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	3,462.80000	3.46280	3,854.98000	3.85498	3,462.800	5.86	0.71	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	160.11000	0.16011	0.00000	129.35000	0.12935	160.110	6.55	(0.07)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.84910	95.95396	0.00000	9.68268	96.49778	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	10.12827	91.35428	0.00000	10.00985	91.92429	6.95	0.00	21,468,255.80	235	59,900.00		
R2032	On 07/11/2024	Bond Future	10.60 Put	55.28000	0.05528	0.00000	28.36000	0.02836	55.280	8.58	(0.08)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	4,556.79000	4.55679	0.00000	5,125.44000	5.12544	4,556.790	9.77	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	6,760.58000	6.76058	0.00000	7,330.54000	7.33054	6,760.580	10.80	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	6,890.61000	6.89061	0.00000	7,460.58000	7.46058	6,890.610	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	10.21666	93.22540	0.00000	10.09268	93.80602	6.75	0.00	1,674,141,733.20	17,958	101,968.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	200.15000	0.20015	0.00000	289.07000	0.28907	200.150	6.42	0.13	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	765.95000	0.76595	0.00000	992.24000	0.99224	765.950	6.69	0.35	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	721.49000	0.72149	0.00000	567.00000	0.56700	721.490	7.31	(0.30)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.31278	90.96025	0.00000	10.18275	91.55193	6.99	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	433.04000	0.43304	0.00000	556.32000	0.55632	433.040	6.59	0.18	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,062.56000	1.06256	0.00000	1,292.23000	1.29223	1,062.560	6.78	0.36	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	871.13000	0.87113	0.00000	725.83000	0.72583	871.130	7.63	(0.27)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.42709	92.75898	0.00000	10.29065	93.36110	7.14	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.56113	90.39325	0.00000	10.41767	91.00589	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	10.76045	90.19392	0.00000	10.64765	90.83378	8.44	0.00	46,900,838.40	520	90,377.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	96.70000	0.09670	0.00000	48.06000	0.04806	96.700	8.93	(0.12)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	7,640.16000	7.64016	0.00000	8,280.01000	8.28001	7,640.160	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	10.86145	92.04125	0.00000	10.74407	92.69323	8.29	0.00	571,760,245.00	6,212	77,667.00		
R2035	On 06/02/2025	Bond Future	10.26 Call	407.48000	0.40748	0.00000	557.06000	0.55706	407.480	7.70	0.20	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	514.28000	0.51428	0.00000	689.74000	0.68974	514.280	7.79	0.23	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	2,282.51000	2.28251	0.00000	1,915.79000	1.91579	2,282.510	8.16	(0.61)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	819.33000	0.81933	0.00000	654.85000	0.65485	819.330	9.01	(0.29)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.96259	89.40519	0.00000	10.84049	90.06962	8.86	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	1,110.05000	1.11005	0.00000	1,340.03000	1.34003	1,110.050	8.52	0.32	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	2,415.06000	2.41506	0.00000	2,109.36000	2.10936	2,415.060	9.08	(0.49)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,038.54000	4.03854	0.00000	4,505.39000	4.50539	4,038.540	9.69	0.68	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	1,074.28000	1.07428	0.00000	916.67000	0.91667	1,074.280	9.98	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	344.49000	0.34449	0.00000	288.03000	0.28803	344.490	11.14	(0.10)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	122.64000	0.12264	0.00000	99.86000	0.09986	122.640	11.20	(0.04)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	11.07968	91.17348	0.00000	10.95255	91.84983	9.07	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	11.21535	88.43161	0.00000	11.08285	89.11991	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	11.14039	84.97568	0.00000	11.01756	85.68742	9.23	0.00	0.00	0	81,677.00		
R2037	On 06/02/2025	Bond Future	0.00	11.24059	82.45559	0.00000	11.11317	83.18091	9.54	0.00	439,570,750.29	5,331	159,825.00		
R2037	On 08/05/2025	Bond Future	0.00	11.35140	84.13514	0.00000	11.21913	84.87443	9.77	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	6,948.24000	6.94824	0.00000	7,577.22000	7.57722	6,948.240	11.47	0.83	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	10,160.5700	10.16057	0.00000	10,849.81000	10.84981	10,160.570	12.37	0.92	0.00	0	7,500.00	

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	13.35	Call	10,370.6000		10.37060	0.00000	11,063.06000	11.06306	10,370.600	12.37	0.93	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.47828		81.53808	0.00000	11.34081	82.29086		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	761.84000		0.76184	0.00000	927.67000	0.92767	761.840	9.81	0.20	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,045.55000		1.04555	0.00000	1,253.10000	1.25310	1,045.550	9.95	0.25	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,186.03000		1.18603	0.00000	1,412.44000	1.41244	1,186.030	10.02	0.28	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	4,308.84000		4.30884	0.00000	3,877.79000	3.87779	4,308.840	10.39	(0.60)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,278.70000		3.27870	0.00000	2,924.31000	2.92431	3,278.700	10.77	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,378.76000		2.37876	0.00000	2,103.07000	2.10307	2,378.760	11.24	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,786.68000		1.78668	0.00000	1,569.20000	1.56920	1,786.680	11.66	(0.31)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.60973		83.11467	0.00000	11.46695	83.88098		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		11.38563		85.44516	0.00000	11.28303	86.08679		9.96	0.00	36,826,863.96	431	97,384.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,275.89000		4.27589	0.00000	4,913.08000	4.91308	4,275.890	11.40	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.13000		0.00013	0.00000	0.06000	0.00006	0.130	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	0.00000	0.00000		13.08	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.48688		82.68408	0.00000	11.38062	83.33784		10.35	0.00	722,328,122.88	8,736	64,756.00
R2040	On 06/02/2025	Bond Future	11.00	Call	619.54000		0.61954	0.00000	805.91000	0.80591	619.540	9.60	0.25	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,308.92000		1.30892	0.00000	1,084.52000	1.08452	1,308.920	10.68	(0.38)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	560.58000		0.56058	0.00000	451.77000	0.45177	560.580	11.51	(0.19)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.59767		84.36817	0.00000	11.48754	85.03450		10.61	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,274.06000		7.27406	0.00000	7,834.53000	7.83453	7,274.060	12.39	0.82	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,349.4000		10.34940	0.00000	10,962.37000	10.96237	10,349.400	13.34	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,666.7200		10.66672	0.00000	11,283.35000	11.28335	10,666.720	13.44	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.72334		81.52497	0.00000	11.60908	82.20333		11.55	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.85253		83.10091	0.00000	11.73408	83.79131		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		11.48504		81.41368	0.00000	11.38738	82.03942		10.71	0.00	0.00	0	23,616.00
R2044	On 07/11/2024	Bond Future	12.00	Put	35.53000		0.03553	0.00000	19.02000	0.01902	35.530	11.62	(0.04)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	5.32000		0.00532	0.00000	2.73000	0.00273	5.320	12.07	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.65000		0.00065	0.00000	0.33000	0.00033	0.650	12.52	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.58213		78.69534	0.00000	11.48112	79.33291		11.16	0.00	53,119,354.50	675	70,043.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,533.45000		3.53345	0.00000	4,004.30000	4.00430	3,533.450	12.05	0.71	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	5,850.48000		5.85048	0.00000	6,409.07000	6.40907	5,850.480	12.95	0.86	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	39.81000		0.03981	0.00000	31.10000	0.03110	39.810	14.65	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.68771		80.29821	0.00000	11.58317	80.94801		11.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	828.28000		0.82828	0.00000	995.82000	0.99582	828.280	10.69	0.23	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,868.36000		2.86836	0.00000	2,564.96000	2.56496	2,868.360	11.67	(0.50)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,303.17000		1.30317	0.00000	1,143.77000	1.14377	1,303.170	12.83	(0.27)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.80683		77.49977	0.00000	11.69851	78.16134		12.49	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.92866		78.99775	0.00000	11.81651	79.67112		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		11.40480		80.21403	0.00000	11.30711	80.86426		11.19	0.00	0.00	0	215,568.00
R2048	On 06/02/2025	Bond Future	0.00		11.50016		81.85695	0.00000	11.39911	82.51960		11.06	0.00	300,005,721.75	3,665	269,190.00
R2048	On 06/02/2025	Bond Future	10.30	Call	48.50000		0.04850	0.00000	74.03000	0.07403	48.500	9.65	0.03	0.00	0	660.00

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	11.00	Call	624.38000	0.62438	0.00000	806.78000	0.80678	624.380	10.25	0.24	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,415.09000	1.41509	0.00000	1,183.94000	1.18394	1,415.090	11.41	(0.39)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.59423	79.07682	0.00000	11.48977	79.75225		11.98	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.69972	80.64060	0.00000	11.59164	81.32832		12.25	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.81765	77.75771	0.00000	11.70573	78.45775		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		11.44467	102.85298	0.00000	11.33687	103.77490		11.30	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.53920	104.95962	0.00000	11.42765	105.89922		11.16	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.63798	101.22961	0.00000	11.52245	102.18750		12.09	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.74684	103.23052	0.00000	11.62717	104.20597		12.25	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.86647	99.36348	0.00000	11.74237	100.35645		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		10.90398	70.78949	0.00000	10.78596	71.39057		9.62	0.00	8,990,265.23	127	15,057.00
R209	On 07/11/2024	Bond Future	10.55	Call	55.58000	0.05558	0.00000	148.50000	0.14850	55.580	9.31	0.09	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	361.93000	0.36193	0.00000	201.71000	0.20171	361.930	10.02	(0.36)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.99471	72.23940	0.00000	10.87252	72.85201		9.49	0.00	0.00	0	5,848.00
R209	On 08/05/2025	Bond Future	0.00		11.09064	70.55633	0.00000	10.96404	71.18075		10.15	0.00	218,019,059.70	3,090	5,227.00
R209	On 07/08/2025	Bond Future	0.00		11.19886	71.95158	0.00000	11.06767	72.58742		10.46	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.32007	70.19200	0.00000	11.18399	70.83923		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		241.67559	241.67559	0.00000	241.65286	241.65286		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		246.68549	246.68549	0.00000	246.65932	246.65932		0.00	0.00	0.00	0	881.00
R210	On 08/05/2025	Bond Future	0.00		248.38950	248.38950	0.00000	248.35155	248.35155		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		253.36340	253.36340	0.00000	253.32137	253.32137		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.88729	254.88729	0.00000	254.83407	254.83407		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		9.86283	88.19391	0.00000	9.73917	88.71819		6.34	0.00	5,644,410.24	64	73,745.00
R213	On 06/02/2025	Bond Future	0.00		9.94917	90.00032	0.00000	9.81911	90.53433		6.10	0.00	226,530,805.44	2,517	71,216.00
R213	On 08/05/2025	Bond Future	0.00		10.03718	88.27590	0.00000	9.90029	88.82000		6.24	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		10.14612	90.02231	0.00000	10.00178	90.57600		6.31	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.28194	88.21146	0.00000	10.12938	88.77476		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		11.24426	66.19094	0.00000	11.14647	66.71959		10.95	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00		11.33613	67.54670	0.00000	11.23514	68.08537		10.82	0.00	135,093.40	2	18,617.00
R214	On 06/02/2025	Bond Future	11.75	Call	2,952.14000	2.95214	0.00000	3,350.50000	3.35050	2,952.140	11.68	0.71	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	4,923.71000	4.92371	0.00000	5,397.24000	5.39724	4,923.710	12.54	0.86	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	20.88000	0.02088	0.00000	16.06000	0.01606	20.880	14.19	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.42697	65.61879	0.00000	11.32271	66.16787		11.65	0.00	141,080,398.50	2,150	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.52916	66.91666	0.00000	11.42147	67.47567		12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.64415	64.91125	0.00000	11.53283	65.48026		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 :	7,695,525,649.13	70,081 2,345,240.00
Grand Total:	7,695,525,649.13	70,081 2,345,240.00