

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2024

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	1,059.33300	1,059.33300	0.00000	1,059.08800	1,059.08800		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,081.14300	1,081.14300	0.00000	1,080.86000	1,080.86000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,102.67000	1,102.67000	0.00000	1,102.32800	1,102.32800		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,124.13400	1,124.13400	0.00000	1,123.67400	1,123.67400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,145.75300	1,145.75300	0.00000	1,145.17000	1,145.17000		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,275.65300	1,275.65300	0.00000	1,274.70200	1,274.70200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,301.91700	1,301.91700	0.00000	1,300.90800	1,300.90800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,327.84000	1,327.84000	0.00000	1,326.74600	1,326.74600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,353.68700	1,353.68700	0.00000	1,352.43800	1,352.43800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,379.72000	1,379.72000	0.00000	1,378.30900	1,378.30900		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,102.86800	1,102.86800	0.00000	1,102.74100	1,102.74100		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,125.57500	1,125.57500	0.00000	1,125.41200	1,125.41200		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,147.98700	1,147.98700	0.00000	1,147.76400	1,147.76400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,170.33300	1,170.33300	0.00000	1,169.99000	1,169.99000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,192.84000	1,192.84000	0.00000	1,192.37100	1,192.37100		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	10.79748	82.69514	0.00000	10.81894	82.58993		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	10.89964	84.41829	0.00000	10.92258	84.30833		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.01511	82.31846	0.00000	11.03993	82.20224		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.14439	83.93650	0.00000	11.17220	83.80950		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.29188	81.76731	0.00000	11.32289	81.62941		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	11.05390	80.84027	0.00000	11.10564	80.50620		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.13483	82.52424	0.00000	11.18875	82.18069		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.22899	79.91886	0.00000	11.28550	79.56429		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.33029	81.48760	0.00000	11.39015	81.11785		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.44116	78.80157	0.00000	11.50463	78.41621		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	1,085.45200	1,085.45200	0.00000	1,085.32100	1,085.32100		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,107.80000	1,107.80000	0.00000	1,107.63300	1,107.63300		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,129.85800	1,129.85800	0.00000	1,129.63200	1,129.63200		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,151.85100	1,151.85100	0.00000	1,151.50700	1,151.50700		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,174.00300	1,174.00300	0.00000	1,173.53500	1,173.53500		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	185.04057	185.04057	0.00000	185.05109	185.05109		0.00	0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.17120	134.17120	0.00000	134.23921	134.23921		0.00	0.00	621,078,484.80	4,629	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.96692	136.96692	0.00000	137.03228	137.03228		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.30192	138.30192	0.00000	138.36174	138.36174		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.02449	141.02449	0.00000	141.07147	141.07147		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	142.31369	142.31369	0.00000	142.34704	142.34704		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	127.73381	127.73381	0.00000	127.83925	127.83925		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.39536	130.39536	0.00000	130.49918	130.49918		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.49878	131.49878	0.00000	131.59819	131.59819		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.08752	134.08752	0.00000	134.17550	134.17550		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.13993	135.13993	0.00000	135.21581	135.21581		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	140.60286	140.60286	0.00000	140.30537	140.30537		0.00	0.00	0.00	0	3,232.00
I2038	On 06/02/2025	Bond Future	0.00	141.42514	141.42514	0.00000	141.11706	141.11706		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	144.27358	144.27358	0.00000	143.95215	143.95215		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.96128	144.96128	0.00000	144.61874	144.61874		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.77684	147.77684	0.00000	147.41293	147.41293		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	121.37929	121.37929	0.00000	121.01876	121.01876		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	123.90849	123.90849	0.00000	123.53681	123.53681		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.16630	124.16630	0.00000	123.78076	123.78076		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.60954	126.60954	0.00000	126.20410	126.20410		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.78765	126.78765	0.00000	126.36113	126.36113		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.07908	123.07908	0.00000	123.29626	123.29626		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.29599	123.29599	0.00000	123.51356	123.51356		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.77923	125.77923	0.00000	125.99505	125.99505		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.85665	125.85665	0.00000	126.06385	126.06385		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.30104	128.30104	0.00000	128.49928	128.49928		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	373.00500	373.00500	0.00000	372.98900	372.98900		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00	380.77500	380.77500	0.00000	380.74800	380.74800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.44600	388.44600	0.00000	388.39900	388.39900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	396.09500	396.09500	0.00000	396.00800	396.00800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.79800	403.79800	0.00000	403.66900	403.66900		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	7.95740	108.95727	7.94602	108.97965		1.63	0.00	40,096,275.36	368	160,360.00
R186	On 06/02/2025		Bond Future	0.00	7.90076	105.88868	7.88958	105.90823		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.87767	107.99510	7.86808	108.00971		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.88016	104.78361	7.87703	104.78767		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,890.84000	1.89084	1,887.42000	1.88742	1,890.840	1.89	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	38.34000	0.03834	35.49000	0.03549	38.340	1.89	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.90419	106.79106	7.91055	106.78429		1.11	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.39995	271.39995	271.83249	271.83249		0.00	0.00	613,906,686.90	2,262	2,010.00
R202	On 06/02/2025		Bond Future	0.00	271.86266	271.86266	272.29565	272.29565		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	277.33875	277.33875	277.76699	277.76699		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	277.49582	277.49582	277.90436	277.90436		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.88603	282.88603	283.27401	283.27401		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	8.88070	98.62471	8.88608	98.60311		5.73	0.00	227,921,704.81	2,311	180,937.00
R2030	On 07/11/2024		Bond Future	10.21 Call	5,171.15000	5.17115	5,150.03000	5.15003	5,171.150	6.77	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	7,012.99000	7.01299	6,991.45000	6.99145	7,012.990	7.22	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.48	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	8.91045	96.64567	8.91695	96.62060		5.69	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	935.42000	0.93542	932.32000	0.93232	935.420	5.59	0.40	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,946.93000	1.94693	1,938.28000	1.93828	1,946.930	5.78	0.63	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	410.98000	0.41098	423.04000	0.42304	410.980	6.09	(0.20)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.96971	98.56768	8.97795	98.53723		5.50	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,199.30000	1.19930	1,193.50000	1.19350	1,199.300	5.37	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	2,153.13000	2.15313	2,144.48000	2.14448	2,153.130	5.59	0.58	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	577.34000	0.57734	591.27000	0.59127	577.340	6.10	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,206.31000	5.20631	5,186.88000	5.18688	5,206.310	6.32	0.85	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,373.56000	6.37356	6,351.29000	6.35129	6,373.560	6.58	0.89	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	44.77000	0.04477	46.92000	0.04692	44.770	6.79	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	20.19000	0.02019	21.33000	0.02133	20.190	6.79	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.04797	96.47336	9.05962	96.43230		5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,513.46000	5.51346	5,443.13000	5.44313	5,513.460	6.49	0.81	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	99.37000	0.09937	0.00000	101.81000	0.10181	99.370	6.83	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.13307	98.32149	0.00000	9.14853	98.26960	5.24	0.00	0.00	0	0.00		
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2032	On 07/11/2024	Bond Future	0.00	9.55581	94.15270	0.00000	9.56658	94.09904	7.64	0.00	0.00	0	101,428.00		
R2032	On 07/11/2024	Bond Future	9.75 Call	1,656.21000	1.65621	0.00000	1,559.17000	1.55917	1,656.210	8.19	0.64	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	2,189.92000	2.18992	0.00000	2,092.85000	2.09285	2,189.920	8.51	0.73	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	90.20000	0.09020	0.00000	71.03000	0.07103	90.200	9.89	(0.06)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	7,376.65000	7.37665	0.00000	7,315.87000	7.31587	7,376.650	10.78	0.98	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	9,564.75000	9.56475	0.00000	9,509.45000	9.50945	9,564.750	11.46	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	9,694.14000	9.69414	0.00000	9,639.17000	9.63917	9,694.140	11.46	1.00	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	11.46	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.46	0.00	0.00	0	1,615.00		
R2032	On 06/02/2025	Bond Future	0.00	9.61424	96.09162	0.00000	9.62612	96.03399	7.39	0.00	0.00	0	0.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	1,310.42000	1.31042	0.00000	1,257.94000	1.25794	1,310.420	7.34	0.42	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,645.03000	2.64503	0.00000	2,571.26000	2.57126	2,645.030	7.74	0.64	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	433.45000	0.43345	0.00000	415.74000	0.41574	433.450	8.39	(0.16)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.68982	93.84013	0.00000	9.70329	93.77663	7.59	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,624.61000	1.62461	0.00000	1,610.61000	1.61061	1,624.610	7.38	0.42	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,859.50000	2.85950	0.00000	2,835.99000	2.83599	2,859.500	7.72	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	590.33000	0.59033	0.00000	612.13000	0.61213	590.330	8.63	(0.17)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.77936	95.66331	0.00000	9.79562	95.58896	7.80	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	9.88309	93.33580	0.00000	9.90240	93.25033	8.04	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	10.17454	93.58715	0.00000	10.18548	93.52219	9.28	0.00	0.00	0	141,248.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	93.03000	0.09303	0.00000	88.75000	0.08875	93.030	10.44	(0.06)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	11,035.30000	11.03530	0.00000	10,970.20000	10.97020	11,035.300	11.86	1.00	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	11.92	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.24931	95.51443	0.00000	10.26120	95.44522	9.18	0.00	0.00	0	2.00		
R2035	On 06/02/2025	Bond Future	10.26 Call	2,191.75000	2.19175	0.00000	2,104.80000	2.10480	2,191.750	9.19	0.52	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	2,450.89000	2.45089	0.00000	2,361.29000	2.36129	2,450.890	9.29	0.55	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,282.19000	1.28219	0.00000	1,256.78000	1.25678	1,282.190	9.67	(0.33)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	517.09000	0.51709	0.00000	498.29000	0.49829	517.090	10.46	(0.16)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.33311	92.90459	0.00000	10.34629	92.82941	9.65	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	3,201.04000	3.20104	0.00000	3,022.44000	3.02244	3,201.040	9.85	0.55	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,596.94000	1.59694	0.00000	1,486.68000	1.48668	1,596.940	10.41	(0.31)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	7,103.83000	7.10383	0.00000	6,939.12000	6.93912	7,103.830	10.98	0.80	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	760.22000	0.76022	0.00000	683.14000	0.68314	760.220	11.24	(0.17)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	235.23000	0.23523	0.00000	241.65000	0.24165	235.230	11.84	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	87.15000	0.08715	0.00000	92.50000	0.09250	87.150	11.84	(0.03)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.42914	94.71000	0.00000	10.44459	94.62380	9.92	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.53977	92.01880	0.00000	10.55762	91.92149	10.36	0.00	0.00	0	0.00		
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2037	On 07/11/2024	Bond Future	0.00	10.52486	88.63110	0.00000	10.54598	88.50194	10.19	0.00	367,287,278.40	4,144	215,422.00		
R2037	On 06/02/2025	Bond Future	0.00	10.59991	86.19563	0.00000	10.62228	86.06105	10.60	0.00	0.00	0	0.00		
R2037	On 08/05/2025	Bond Future	0.00	10.69306	87.90935	0.00000	10.71702	87.76776	10.69	0.00	0.00	0	3,975.00		

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	12.55	Call	10,550.4100		10.55041	0.00000	10,387.94000	10.38794	10,550.410	12.88	0.89	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,842.5900		13.84259	0.00000	13,709.79000	13.70979	13,842.590	13.12	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	14,060.0900		14.06009	0.00000	13,926.79000	13.92679	14,060.090	13.12	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.79865		85.35664	0.00000	10.82510	85.20340		11.62	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,994.97000		2.99497	0.00000	2,836.47000	2.83647	2,994.970	11.43	0.46	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,250.20000		3.25020	0.00000	3,077.15000	3.07715	3,250.200	11.52	0.48	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,354.29000		2.35429	0.00000	2,281.69000	2.28169	2,354.290	12.33	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,339.99000		1.33999	0.00000	1,271.41000	1.27141	1,339.990	13.17	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.90621		86.99046	0.00000	10.93527	86.82531		11.63	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		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		10.76107		89.46985	0.00000	10.75166	89.53271		11.00	0.00	36,503,698.80	408	113,496.00
R2040	On 07/11/2024	Bond Future	12.10	Call	8,322.73000		8.32273	0.00000	8,380.68000	8.38068	8,322.730	13.16	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	5.82000		0.00582	0.00000	4.73000	0.00473	5.820	13.92	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.52000		0.00052	0.00000	0.57000	0.00057	0.520	14.15	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.83801		86.80103	0.00000	10.82869	86.86239		11.49	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	3,083.58000		3.08358	0.00000	2,975.44000	2.97544	3,083.580	11.87	0.58	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	802.52000		0.80252	0.00000	685.76000	0.68576	802.520	12.96	(0.20)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	400.31000		0.40031	0.00000	328.48000	0.32848	400.310	13.71	(0.11)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.93144		88.52659	0.00000	10.92245	88.58484		11.60	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	11,223.9200		11.22392	0.00000	11,232.75000	11.23275	11,223.920	13.93	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	14,389.7900		14.38979	0.00000	14,445.68000	14.44568	14,389.790	14.26	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,710.5400		14.71054	0.00000	14,766.63000	14.76663	14,710.540	14.26	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.03631		85.73506	0.00000	11.02840	85.78541		12.67	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.14239		87.37573	0.00000	11.13563	87.41803		12.72	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		10.82422		85.80905	0.00000	10.81478	85.87467		11.87	0.00	281,625,302.10	3,282	76,838.00
R2044	On 07/11/2024	Bond Future	12.00	Put	57.53000		0.05753	0.00000	48.02000	0.04802	57.530	14.04	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	25.87000		0.02587	0.00000	21.03000	0.02103	25.870	14.45	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	11.48000		0.01148	0.00000	9.11000	0.00911	11.480	14.87	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.89687		83.19016	0.00000	10.88750	83.25447		12.43	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,605.06000		7.60506	0.00000	7,613.86000	7.61386	7,605.060	14.11	0.86	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	10,199.5500		10.19955	0.00000	10,231.72000	10.23172	10,199.550	14.92	0.92	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	29.87000		0.02987	0.00000	29.71000	0.02971	29.870	15.73	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		10.98436		84.84388	0.00000	10.97528	84.90532		12.57	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	3,142.18000		3.14218	0.00000	3,064.34000	3.06434	3,142.180	12.46	0.50	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,787.75000		1.78775	0.00000	1,668.12000	1.66812	1,787.750	13.50	(0.29)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	867.81000		0.86781	0.00000	789.89000	0.78989	867.810	14.59	(0.16)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.08201		82.10612	0.00000	11.07391	82.16006		13.76	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.18030		83.67713	0.00000	11.17322	83.72356		13.84	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		10.73354		84.87447	0.00000	10.72409	84.94341		12.47	0.00	212,186,175.00	2,500	253,335.00

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	10.80434	86.62229	0.00000	10.79494	86.69003		12.42	0.00	0.00	0	10,002.00
R2048	On 06/02/2025	Bond Future	10.30 Call	1,100.53000	1.10053	0.00000	1,057.74000	1.05774	1,100.530	11.73	0.29	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	3,464.05000	3.46405	0.00000	3,408.60000	3.40860	3,464.050	12.83	0.60	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	811.80000	0.81180	0.00000	732.70000	0.73270	811.800	14.01	(0.19)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	10.88063	83.89887	0.00000	10.87150	83.96384		13.23	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	10.96526	85.52897	0.00000	10.95705	85.58657		13.44	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.05923	82.72481	0.00000	11.05198	82.77492		14.14	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	10.75267	109.04350	0.00000	10.74318	109.13307		12.65	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	10.82179	111.28909	0.00000	10.81235	111.37709		12.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	10.90091	107.63628	0.00000	10.89174	107.72059		13.42	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	10.98741	109.72649	0.00000	10.97914	109.80140		13.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.08126	105.96457	0.00000	11.07395	106.02973		13.84	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.29115	73.98734	0.00000	10.31216	73.87451		10.58	0.00	0.00	0	17,255.00
R209	On 07/11/2024	Bond Future	10.55 Call	1,984.49000	1.98449	0.00000	1,880.58000	1.88058	1,984.490	11.05	0.69	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	172.87000	0.17287	0.00000	171.86000	0.17186	172.870	11.75	(0.11)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.35813	75.51101	0.00000	10.38032	75.39357		10.51	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.43743	73.85936	0.00000	10.46113	73.73593		11.06	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.52624	75.29446	0.00000	10.55229	75.16109		11.45	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.62451	73.58552	0.00000	10.65308	73.44188		11.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.55010	242.55010	0.00000	242.73118	242.73118		0.00	0.00	21,344,408.80	88	1,601.00
R210	On 06/02/2025	Bond Future	0.00	247.60420	247.60420	0.00000	247.78155	247.78155		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.19916	249.19916	0.00000	249.36781	249.36781		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.10411	254.10411	0.00000	254.25069	254.25069		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	255.58349	255.58349	0.00000	255.70664	255.70664		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	9.25723	90.79914	0.00000	9.26284	90.77456		6.91	0.00	3,177,969.90	35	77,367.00
R213	On 06/02/2025	Bond Future	0.00	9.30882	92.66899	0.00000	9.31538	92.64114		6.60	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.37290	90.95575	0.00000	9.38091	90.92284		6.73	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.45227	92.72392	0.00000	9.46307	92.68109		6.82	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.55187	90.94801	0.00000	9.56575	90.89501		6.85	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	10.58738	69.86928	0.00000	10.57791	69.92455		12.07	0.00	12,157,254.72	174	19,050.00
R214	On 06/02/2025	Bond Future	0.00	10.65592	71.30807	0.00000	10.64651	71.36237		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	6,355.85000	6.35585	0.00000	6,367.33000	6.36733	6,355.850	13.64	0.86	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,564.27000	8.56427	0.00000	8,594.47000	8.59447	8,564.270	14.42	0.93	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	16.20000	0.01620	0.00000	16.47000	0.01647	16.200	15.20	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	10.73035	69.42360	0.00000	10.72124	69.47554		12.73	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	10.81327	70.77275	0.00000	10.80512	70.81861		13.24	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.90602	68.82884	0.00000	10.89888	68.86845		13.95	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										2,437,285,239.59	20,201	1,612,501.00		
Grand Total:										2,437,285,239.59	20,201	1,612,501.00		