

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2024

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	1,048.01400	1,048.01400	0.00000	1,043.24600	1,043.24600		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,069.55100	1,069.55100	0.00000	1,064.68000	1,064.68000		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.91000	1,090.91000	0.00000	1,085.93600	1,085.93600		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,111.54500	1,111.54500	0.00000	1,106.47000	1,106.47000		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,132.10900	1,132.10900	0.00000	1,126.93400	1,126.93400		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,257.23200	1,257.23200	0.00000	1,251.46200	1,251.46200		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,283.06800	1,283.06800	0.00000	1,277.17400	1,277.17400		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,308.69100	1,308.69100	0.00000	1,302.67200	1,302.67200		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,333.44500	1,333.44500	0.00000	1,327.30400	1,327.30400		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,358.11400	1,358.11400	0.00000	1,351.85200	1,351.85200		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,085.16900	1,085.16900	0.00000	1,081.06000	1,081.06000		0.00	0.00	0	104.00
ALBI	On 06/02/2025		Index Future	0.00	1,107.46900	1,107.46900	0.00000	1,103.27100	1,103.27100		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.58500	1,129.58500	0.00000	1,125.29800	1,125.29800		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.95200	1,150.95200	0.00000	1,146.57600	1,146.57600		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,172.24400	1,172.24400	0.00000	1,167.78200	1,167.78200		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	10.99633	81.72700	0.00000	11.01266	81.64816		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.10798	83.42661	0.00000	11.12512	83.34573		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.23166	81.31164	0.00000	11.24965	81.22873		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.38097	82.86422	0.00000	11.39991	82.77917		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.55335	80.61400	0.00000	11.57330	80.52688		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	11.38126	78.76263	0.00000	11.39286	78.69056		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.47406	80.40054	0.00000	11.48616	80.32642		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.57968	77.75761	0.00000	11.59234	77.68130		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.70097	79.24041	0.00000	11.71424	79.16182		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.83572	76.45277	0.00000	11.84964	76.37191		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,068.22700	1,068.22700	0.00000	1,064.14300	1,064.14300		0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,090.17900	1,090.17900	0.00000	1,086.00700	1,086.00700		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,111.94900	1,111.94900	0.00000	1,107.68900	1,107.68900		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.98300	1,132.98300	0.00000	1,128.63400	1,128.63400		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,153.94300	1,153.94300	0.00000	1,149.50800	1,149.50800		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.97931	184.97931	0.00000	184.99493	184.99493		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	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.66282	133.66282	0.00000	133.60243	133.60243		0.00	0.00	0	7,734.00
I2029	On 06/02/2025		Bond Future	0.00	136.44245	136.44245	0.00000	136.38026	136.38026		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.77552	137.77552	0.00000	137.71130	137.71130		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.41135	140.41135	0.00000	140.34493	140.34493		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	141.58694	141.58694	0.00000	141.51834	141.51834		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	126.70934	126.70934	0.00000	126.32437	126.32437		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.34439	129.34439	0.00000	128.95087	128.95087		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.43476	130.43476	0.00000	130.03256	130.03256		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.93022	132.93022	0.00000	132.51944	132.51944		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.86420	133.86420	0.00000	133.44480	133.44480		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	138.80384	138.80384	0.00000	138.79770	138.79770		0.00	0.00	0.00	0	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	139.58377	139.58377	0.00000	139.57695	139.57695		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.40306	142.40306	0.00000	142.39527	142.39527		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.97687	142.97687	0.00000	142.96775	142.96775		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.64838	145.64838	0.00000	145.63827	145.63827		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	119.76170	119.76170	0.00000	119.21466	119.21466		0.00	0.00	827,313,823.60	6,908	10,760.00
I2046	On 06/02/2025	Bond Future	0.00	122.25227	122.25227	0.00000	121.69320	121.69320		0.00	0.00	844,518,681.16	6,908	6,908.00
I2046	On 08/05/2025	Bond Future	0.00	122.48516	122.48516	0.00000	121.91406	121.91406		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.82737	124.82737	0.00000	124.24453	124.24453		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.88124	124.88124	0.00000	124.28642	124.28642		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	121.45773	121.45773	0.00000	120.84286	120.84286		0.00	0.00	803,807,257.14	6,618	8,658.00
I2050	On 06/02/2025	Bond Future	0.00	121.63627	121.63627	0.00000	121.00801	121.00801		0.00	0.00	804,988,834.86	6,618	7,200.00
I2050	On 08/05/2025	Bond Future	0.00	124.09300	124.09300	0.00000	123.45153	123.45153		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.07138	124.07138	0.00000	123.41636	123.41636		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.38937	126.38937	0.00000	125.72147	125.72147		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	369.27200	369.27200	0.00000	368.64500	368.64500		0.00	0.00	435,740,960.00	118	909.00
IGOV	On 06/02/2025	Index Future	0.00	376.95200	376.95200	0.00000	376.31000	376.31000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.56900	384.56900	0.00000	383.91100	383.91100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.93000	391.93000	0.00000	391.25800	391.25800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	399.26700	399.26700	0.00000	398.58000	398.58000		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	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	8.13276	108.61316	8.15321	108.57313		1.51	0.00	179,428,940.32	1,652	152,200.00
R186	On 06/02/2025		Bond Future	0.00	8.10461	105.53314	8.12835	105.49184		1.71	0.00	0.00	0	17,134.00
R186	On 08/05/2025		Bond Future	0.00	8.11213	107.63877	8.14031	107.59605		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.20691	104.36130	8.24126	104.31704		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,552.10000	1.55210	1,519.44000	1.51944	1,552.100	1.94	0.76	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	64.42000	0.06442	68.36000	0.06836	64.420	1.95	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.38326	106.28252	8.42648	106.23682		1.15	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	269.81688	269.81688	269.80521	269.80521		0.00	0.00	0.00	0	1,969.00
R202	On 06/02/2025		Bond Future	0.00	270.23611	270.23611	270.22292	270.22292		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.69497	275.69497	275.68022	275.68022		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.67370	275.67370	275.65628	275.65628		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.82538	280.82538	280.80613	280.80613		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	9.12108	97.66560	9.14187	97.58320		5.32	0.00	152,944,329.60	1,566	181,968.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,203.04000	4.20304	4,121.66000	4.12166	4,203.040	6.24	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,052.22000	6.05222	5,969.89000	5.96989	6,052.220	6.72	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		7.24	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.16684	95.66263	9.18903	95.57813		5.34	0.00	0.00	0	28,826.00
R2030	On 06/02/2025		Bond Future	8.68 Call	445.99000	0.44599	428.07000	0.42807	445.990	5.22	0.26	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,183.09000	1.18309	1,145.09000	1.14509	1,183.090	5.32	0.51	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	467.49000	0.46749	493.32000	0.49332	467.490	5.58	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.24120	97.57068	9.26497	97.48400		5.23	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	684.91000	0.68491	662.53000	0.66253	684.910	5.03	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,426.56000	1.42656	1,388.57000	1.38857	1,426.560	5.20	0.48	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	647.25000	0.64725	672.60000	0.67260	647.250	5.68	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,243.04000	4.24304	4,175.09000	4.17509	4,243.040	5.90	0.82	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,386.81000	5.38681	5,312.95000	5.31295	5,386.810	6.17	0.88	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	45.63000	0.04563	48.49000	0.04849	45.630	6.56	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	19.41000	0.01941	20.78000	0.02078	19.410	6.56	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.35383	95.40259	9.37945	95.31357		5.35	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,483.03000	4.48303	4,416.22000	4.41622	4,483.030	5.99	0.78	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	114.83000	0.11483	120.04000	0.12004	114.830	6.67	(0.05)	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 06/11/2025	Bond Future	0.00	9.48207	97.15847	0.00000	9.50966	97.06727		5.17	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	9.78406	93.02388	0.00000	9.80505	92.92094		7.10	0.00	8,744,244.72	94	98,910.00
R2032	On 07/11/2024	Bond Future	9.75 Call	649.81000	0.64981	0.00000	615.62000	0.61562	649.810	7.10	0.47	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	1,085.80000	1.08580	0.00000	1,036.31000	1.03631	1,085.800	7.51	0.62	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	45.01000	0.04501	0.00000	54.35000	0.05435	45.010	9.21	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	6,229.94000	6.22994	0.00000	6,128.86000	6.12886	6,229.940	10.27	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	8,430.97000	8.43097	0.00000	8,328.38000	8.32838	8,430.970	11.26	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,560.92000	8.56092	0.00000	8,458.30000	8.45830	8,560.920	11.32	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		11.54	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		11.54	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.85436	94.93551	0.00000	9.87645	94.83007		6.94	0.00	0.00	0	24,546.00
R2032	On 06/02/2025	Bond Future	9.42 Call	630.79000	0.63079	0.00000	606.08000	0.60608	630.790	6.61	0.29	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,647.39000	1.64739	0.00000	1,597.13000	1.59713	1,647.390	6.88	0.54	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	413.27000	0.41327	0.00000	437.55000	0.43755	413.270	7.50	(0.18)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.94077	92.66619	0.00000	9.96407	92.55815		7.24	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	973.64000	0.97364	0.00000	943.78000	0.94378	973.640	6.91	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,967.98000	1.96798	0.00000	1,918.85000	1.91885	1,967.980	7.19	0.50	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	627.57000	0.62757	0.00000	652.56000	0.65256	627.570	8.09	(0.19)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.05474	94.41428	0.00000	10.07937	94.30360		7.40	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.18897	91.99351	0.00000	10.21504	91.88024		7.86	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	10.42398	92.12130	0.00000	10.41473	92.17509		8.65	0.00	48,640,046.40	528	145,391.00
R2035	On 07/11/2024	Bond Future	11.10 Put	53.87000	0.05387	0.00000	55.64000	0.05564	53.870	9.49	(0.05)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,567.63000	9.56763	0.00000	9,621.44000	9.62144	9,567.630	10.97	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		11.37	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.50977	94.01435	0.00000	10.50019	94.06893		8.54	0.00	0.00	0	16,153.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,153.22000	1.15322	0.00000	1,181.35000	1.18135	1,153.220	8.25	0.38	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,351.72000	1.35172	0.00000	1,382.35000	1.38235	1,351.720	8.35	0.42	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,490.59000	1.49059	0.00000	1,475.32000	1.47532	1,490.590	8.73	(0.42)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	533.70000	0.53370	0.00000	529.37000	0.52937	533.700	9.56	(0.19)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.60328	91.38001	0.00000	10.59340	91.43515		9.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,073.69000	2.07369	0.00000	2,104.81000	2.10481	2,073.690	9.02	0.46	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,778.09000	1.77809	0.00000	1,763.62000	1.76362	1,778.090	9.58	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,644.78000	5.64478	0.00000	5,691.99000	5.69199	5,644.780	10.18	0.76	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	793.52000	0.79352	0.00000	787.70000	0.78770	793.520	10.46	(0.19)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	242.46000	0.24246	0.00000	241.19000	0.24119	242.460	11.36	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	83.29000	0.08329	0.00000	82.97000	0.08297	83.290	11.36	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.72020	93.10433	0.00000	10.71001	93.15990		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.85611	90.31485	0.00000	10.84558	90.37087		10.09	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	10.78907	87.03466	0.00000	10.80511	86.93909		9.48	0.00	358,669,833.86	4,121	212,029.00
R2037	On 06/02/2025	Bond Future	0.00	10.87474	84.56257	0.00000	10.89146	84.46463		9.86	0.00	0.00	0	10,552.00
R2037	On 08/05/2025	Bond Future	0.00	10.97759	86.24885	0.00000	10.99503	86.14854		10.05	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,892.43000	8.89243	0.00000	8,808.18000	8.80818	8,892.430	12.01	0.88	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,186.71000	12.18671	0.00000	12,093.93000	12.09393	12,186.710	12.58	0.95	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	Contracts Traded	Open Interest	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,402.9700	12.40297	0.00000	12,309.73000	12.30973	12,402.970	12.58	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.10310	83.61575	0.00000	11.12136	83.51292		11.01	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,444.96000	1.44496	0.00000	1,418.35000	1.41835	1,444.960	10.27	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,860.19000	1.86019	0.00000	1,828.00000	1.82800	1,860.190	10.40	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,057.78000	2.05778	0.00000	2,023.11000	2.02311	2,057.780	10.46	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,377.30000	3.37730	0.00000	3,433.32000	3.43332	3,377.300	10.83	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,547.03000	2.54703	0.00000	2,593.59000	2.59359	2,547.030	11.19	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,835.37000	1.83537	0.00000	1,872.29000	1.87229	1,835.370	11.64	(0.31)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,375.36000	1.37536	0.00000	1,405.10000	1.40510	1,375.360	12.05	(0.24)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.23403	85.15300	0.00000	11.25311	85.04776		11.31	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		11.05495	87.54028	0.00000	11.06091	87.50181		10.22	0.00	259,907,091.32	2,969	112,421.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,373.50000	6.37350	0.00000	6,337.13000	6.33713	6,373.500	12.04	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.76000	0.00076	0.00000	0.98000	0.00098	0.760	12.82	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	13.45	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.14306	84.82797	0.00000	11.14929	84.78838		10.67	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,573.74000	1.57374	0.00000	1,564.65000	1.56465	1,573.740	10.29	0.44	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	860.65000	0.86065	0.00000	878.10000	0.87810	860.650	11.39	(0.25)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	377.91000	0.37791	0.00000	388.04000	0.38804	377.910	12.19	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.24685	86.51941	0.00000	11.25339	86.47854		10.89	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,243.00000	9.24300	0.00000	9,211.82000	9.21182	9,243.000	12.96	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,401.6000	12.40160	0.00000	12,366.13000	12.36613	12,401.600	13.64	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,719.0600	12.71906	0.00000	12,683.19000	12.68319	12,719.060	13.64	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.37162	83.64057	0.00000	11.37851	83.59834		11.98	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.50070	85.17771	0.00000	11.50794	85.13417		12.35	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		11.16413	83.50034	0.00000	11.15489	83.56173		11.00	0.00	28,473,615.94	341	74,064.00
R2044	On 07/11/2024	Bond Future	12.00	Put	30.31000	0.03031	0.00000	31.83000	0.03183	30.310	12.34	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	8.46000	0.00846	0.00000	9.16000	0.00916	8.460	12.79	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	2.18000	0.00218	0.00000	2.45000	0.00245	2.180	13.21	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.24898	80.83030	0.00000	11.23947	80.89262		11.52	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,356.25000	5.35625	0.00000	5,413.22000	5.41322	5,356.250	12.82	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,862.07000	7.86207	0.00000	7,922.89000	7.92289	7,862.070	13.67	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	27.47000	0.02747	0.00000	27.62000	0.02762	27.470	14.91	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.34802	82.44198	0.00000	11.33824	82.50510		11.77	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,674.86000	1.67486	0.00000	1,704.22000	1.70422	1,674.860	11.33	0.36	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,185.90000	2.18590	0.00000	2,168.81000	2.16881	2,185.900	12.36	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,003.23000	1.00323	0.00000	996.16000	0.99616	1,003.230	13.49	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.46618	79.61147	0.00000	11.45614	79.67511		12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.58777	81.07436	0.00000	11.57743	81.13876		13.39	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		11.06355	82.52613	0.00000	11.06946	82.48511		11.53	0.00	179,659,385.01	2,177	248,801.00
R2048	On 06/02/2025	Bond Future	0.00		11.14605	84.22199	0.00000	11.15221	84.17981		11.45	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	300.68000	0.30068	0.00000	299.77000	0.29977	300.680	10.45	0.12	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	1,740.54000	1.74054	0.00000	1,731.12000	1.73112	1,740.540	11.45	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	982.88000	0.98288	0.00000	1,002.11000	1.00211	982.880	12.65	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.23305	81.45560	0.00000	11.23948	81.41217		12.34	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.33678	82.99227	0.00000	11.34352	82.94749		12.70	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.45304	80.07927	0.00000	11.46011	80.03311		13.61	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		11.09318	105.91539	0.00000	11.09907	105.86271		11.66	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.17439	108.09196	0.00000	11.18054	108.03771		11.59	0.00	0.00	0	2.00
R2053	On 08/05/2025	Bond Future	0.00		11.26513	104.38141	0.00000	11.27156	104.32555		12.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.37146	106.34919	0.00000	11.37821	106.29156		12.65	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.48858	102.44439	0.00000	11.49566	102.38507		13.27	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		10.56685	72.52501	0.00000	10.58280	72.44160		9.87	0.00	90,438,687.47	1,247	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	754.48000	0.75448	0.00000	728.53000	0.72853	754.480	9.95	0.49	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	159.16000	0.15916	0.00000	180.46000	0.18046	159.160	10.67	(0.14)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.64433	74.01541	0.00000	10.66092	73.92997		9.79	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.73331	72.33804	0.00000	10.75058	72.25054		10.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.84130	73.70278	0.00000	10.85933	73.61309		10.86	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.96264	71.90916	0.00000	10.98145	71.81741		11.65	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		241.74444	241.74444	0.00000	241.73723	241.73723		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.77178	246.77178	0.00000	246.76334	246.76334		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.36637	248.36637	0.00000	248.35627	248.35627		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.11693	253.11693	0.00000	253.10502	253.10502		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.39449	254.39449	0.00000	254.38047	254.38047		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		9.51261	89.68892	0.00000	9.54373	89.55479		6.43	0.00	235,433,415.00	2,625	73,913.00
R213	On 06/02/2025	Bond Future	0.00		9.57872	91.53203	0.00000	9.61160	91.39474		6.26	0.00	0.00	0	12.00
R213	On 08/05/2025	Bond Future	0.00		9.65604	89.80127	0.00000	9.69080	89.66080		6.44	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.76425	91.49662	0.00000	9.80114	91.35287		6.50	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.89987	89.63063	0.00000	9.93908	89.48369		6.70	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		10.85720	68.32167	0.00000	10.86811	68.26019		11.21	0.00	29,446,639.77	431	20,587.00
R214	On 06/02/2025	Bond Future	0.00		10.93514	69.72566	0.00000	10.94646	69.66266		11.14	0.00	0.00	0	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,794.52000	4.79452	0.00000	4,747.96000	4.74796	4,794.520	12.39	0.83	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,966.00000	6.96600	0.00000	6,911.65000	6.91165	6,966.000	13.21	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	11.66000	0.01166	0.00000	12.49000	0.01249	11.660	14.42	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.01791	67.81363	0.00000	11.02967	67.74899		11.94	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.11748	69.09332	0.00000	11.12972	69.02703		12.49	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.22996	67.06702	0.00000	11.24270	66.99911		13.53	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 :	5,288,155,786.17	44,921	1,902,125.00
Grand Total:	5,288,155,786.17	44,921	1,902,125.00
