

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2024

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	1,042.96500	1,042.96500	0.00000	1,043.71600	1,043.71600		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,064.27200	1,064.27200	0.00000	1,065.03300	1,065.03300		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,085.65000	1,085.65000	0.00000	1,086.42300	1,086.42300		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.87300	1,106.87300	0.00000	1,107.65500	1,107.65500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.09500	1,128.09500	0.00000	1,128.88800	1,128.88800		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,249.34600	1,249.34600	0.00000	1,251.25500	1,251.25500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,274.86900	1,274.86900	0.00000	1,276.81100	1,276.81100		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,300.47800	1,300.47800	0.00000	1,302.45400	1,302.45400		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,325.90000	1,325.90000	0.00000	1,327.90800	1,327.90800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,351.32100	1,351.32100	0.00000	1,353.36300	1,353.36300		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,077.59600	1,077.59600	0.00000	1,080.44900	1,080.44900		0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,099.60900	1,099.60900	0.00000	1,102.51600	1,102.51600		0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,121.69800	1,121.69800	0.00000	1,124.65900	1,124.65900		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.62500	1,143.62500	0.00000	1,146.63900	1,146.63900		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,165.55200	1,165.55200	0.00000	1,168.61900	1,168.61900		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	11.08608	81.29495	0.00000	11.05933	81.42340		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.20381	82.97575	0.00000	11.17609	83.10583		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.32960	80.86160	0.00000	11.30087	80.99328		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.47166	82.45804	0.00000	11.44187	82.59117		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.63555	80.25582	0.00000	11.60461	80.39039		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	11.53741	77.80111	0.00000	11.46473	78.24633		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.63733	79.40967	0.00000	11.56221	79.86310		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.74741	76.75617	0.00000	11.66967	77.21778		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.86627	78.27026	0.00000	11.78585	78.73984		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.99807	75.51795	0.00000	11.91473	75.99557		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	1,060.93200	1,060.93200	0.00000	1,063.60800	1,063.60800		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,082.60500	1,082.60500	0.00000	1,085.33100	1,085.33100		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,104.35200	1,104.35200	0.00000	1,107.12900	1,107.12900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,125.94000	1,125.94000	0.00000	1,128.76600	1,128.76600		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,147.52800	1,147.52800	0.00000	1,150.40300	1,150.40300		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	185.04237	185.04237	0.00000	185.00702	185.00702		0.00	0.00	787,725,369.09	4,257	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	133.51698	133.51698	0.00000	133.61492	133.61492		0.00	0.00	0.00	0	7,602.00
I2029	On 06/02/2025		Bond Future	0.00	136.27746	136.27746	0.00000	136.37566	136.37566		0.00	0.00	0.00	0	6,730.00
I2029	On 08/05/2025		Bond Future	0.00	137.62340	137.62340	0.00000	137.72193	137.72193		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.34395	140.34395	0.00000	140.44243	140.44243		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	141.61323	141.61323	0.00000	141.71178	141.71178		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	126.45477	126.45477	0.00000	126.24814	126.24814		0.00	0.00	145,802,349.81	1,153	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.06932	129.06932	0.00000	128.85668	128.85668		0.00	0.00	47,626,579.08	369	926.00
I2033	On 08/05/2025	Bond Future	0.00	130.16955	130.16955	0.00000	129.95097	129.95097		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.74278	132.74278	0.00000	132.51811	132.51811		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.76287	133.76287	0.00000	133.53209	133.53209		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	138.83561	138.83561	0.00000	138.81688	138.81688		0.00	0.00	58,588,627.42	422	2,068.00
I2038	On 06/02/2025	Bond Future	0.00	139.59967	139.59967	0.00000	139.57871	139.57871		0.00	0.00	58,911,060.74	422	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	142.43608	142.43608	0.00000	142.41296	142.41296		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.10154	143.10154	0.00000	143.07584	143.07584		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.87277	145.87277	0.00000	145.84466	145.84466		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	119.15896	119.15896	0.00000	119.14214	119.14214		0.00	0.00	540,147,565.68	4,533	10,072.00
I2046	On 06/02/2025	Bond Future	0.00	121.62251	121.62251	0.00000	121.60381	121.60381		0.00	0.00	551,314,837.83	4,533	11,760.00
I2046	On 08/05/2025	Bond Future	0.00	121.85725	121.85725	0.00000	121.83649	121.83649		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.26518	124.26518	0.00000	124.24238	124.24238		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.39298	124.39298	0.00000	124.36820	124.36820		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	120.67410	120.67410	0.00000	120.65761	120.65761		0.00	0.00	265,845,042.30	2,203	7,570.00
I2050	On 06/02/2025	Bond Future	0.00	120.82197	120.82197	0.00000	120.80354	120.80354		0.00	0.00	266,170,799.91	2,203	10,487.00
I2050	On 08/05/2025	Bond Future	0.00	123.27694	123.27694	0.00000	123.25658	123.25658		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.31789	123.31789	0.00000	123.29542	123.29542		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.70585	125.70585	0.00000	125.68106	125.68106		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.25100	368.25100	0.00000	368.12600	368.12600		0.00	0.00	0.00	0	904.00
IGOV	On 06/02/2025	Index Future	0.00	375.86500	375.86500	0.00000	375.73600	375.73600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.50400	383.50400	0.00000	383.37100	383.37100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.08800	391.08800	0.00000	390.95000	390.95000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.67300	398.67300	0.00000	398.53000	398.53000		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	8.23506	108.41310	8.20858	108.46484		1.47	0.00	2,250,330,716.70	20,757	125,599.00
R186	On 06/02/2025		Bond Future	0.00	8.22941	105.31626	8.19980	105.36766		1.69	0.00	2,249,871,262.38	21,363	69,683.00
R186	On 08/05/2025		Bond Future	0.00	8.24967	107.43050	8.21590	107.48158		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.31863	104.21746	8.27936	104.26799		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,432.06000	1.43206	1,470.77000	1.47077	1,432.060	1.92	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	70.45000	0.07045	66.74000	0.06674	70.450	1.93	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.45336	106.20842	8.40601	106.25846		1.12	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	269.06622	269.06622	268.62444	268.62444		0.00	0.00	105,204,892.02	391	1,956.00
R202	On 06/02/2025		Bond Future	0.00	269.43787	269.43787	268.98358	268.98358		0.00	0.00	105,350,207.17	391	454.00
R202	On 08/05/2025		Bond Future	0.00	274.91312	274.91312	274.44618	274.44618		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.05067	275.05067	274.57052	274.57052		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.37773	280.37773	279.88458	279.88458		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	9.22592	97.25098	9.21222	97.30503		5.22	0.00	2,286,759,543.72	23,514	175,593.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,788.31000	3.78831	3,842.62000	3.84262	3,788.310	6.41	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,637.55000	5.63755	5,691.62000	5.69162	5,637.550	6.90	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		7.18	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.28131	95.22772	9.26707	95.28169		5.19	0.00	2,311,748,130.72	24,276	86,327.00
R2030	On 06/02/2025		Bond Future	8.68 Call	299.19000	0.29919	313.62000	0.31362	299.190	5.07	0.20	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	912.31000	0.91231	941.59000	0.94159	912.310	5.17	0.45	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	532.61000	0.53261	521.42000	0.52142	532.610	5.43	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.35985	97.13895	9.34502	97.19278		5.06	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	510.99000	0.51099	527.21000	0.52721	510.990	4.87	0.25	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,157.44000	1.15744	1,184.62000	1.18462	1,157.440	5.03	0.44	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	701.18000	0.70118	689.62000	0.68962	701.180	5.51	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,842.50000	3.84250	3,888.54000	3.88854	3,842.500	5.73	0.80	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,969.55000	4.96955	5,018.66000	5.01866	4,969.550	5.99	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	44.69000	0.04469	44.01000	0.04401	44.690	6.38	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	18.33000	0.01833	18.06000	0.01806	18.330	6.38	(0.01)	0.00	0	2,280.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	0.00	9.46268	95.02506	0.00000	9.44723	95.07853		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,180.68000	4.18068	0.00000	4,224.14000	4.22414	4,180.680	6.00	0.76	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	114.34000	0.11434	0.00000	112.71000	0.11271	114.340	6.52	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.57855	96.84001	0.00000	9.56240	96.89323		5.05	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	9.90187	92.44805	0.00000	9.88396	92.53529		6.94	0.00	419,436,802.85	4,537	71,207.00
R2032	On 07/11/2024	Bond Future	9.75 Call	327.74000	0.32774	0.00000	369.77000	0.36977	327.740	6.94	0.32	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	662.55000	0.66255	0.00000	722.18000	0.72218	662.550	7.37	0.50	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	44.17000	0.04417	0.00000	44.62000	0.04462	44.170	9.14	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,652.21000	5.65221	0.00000	5,739.81000	5.73981	5,652.210	10.23	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,854.67000	7.85467	0.00000	7,941.98000	7.94198	7,854.670	11.25	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	7,984.66000	7.98466	0.00000	8,071.97000	8.07197	7,984.660	11.31	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		11.53	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		11.53	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.98026	94.33661	0.00000	9.96172	94.42449		6.78	0.00	422,345,002.97	4,477	61,857.00
R2032	On 06/02/2025	Bond Future	9.42 Call	438.42000	0.43842	0.00000	463.16000	0.46316	438.420	6.56	0.22	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,313.27000	1.31327	0.00000	1,361.96000	1.36196	1,313.270	6.92	0.48	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	516.04000	0.51604	0.00000	502.02000	0.50202	516.040	7.57	(0.22)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.07053	92.06653	0.00000	10.05131	92.15504		7.03	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	725.13000	0.72513	0.00000	752.64000	0.75264	725.130	6.70	0.27	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,594.50000	1.59450	0.00000	1,639.58000	1.63958	1,594.500	6.98	0.45	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	685.85000	0.68585	0.00000	670.83000	0.67083	685.850	7.88	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.17777	93.86311	0.00000	10.15787	93.95198		7.19	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.30385	91.49572	0.00000	10.28317	91.58508		7.68	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	10.52532	91.53484	0.00000	10.49780	91.69359		8.49	0.00	519,094,077.64	5,671	101,599.00
R2035	On 07/11/2024	Bond Future	11.10 Put	51.57000	0.05157	0.00000	48.10000	0.04810	51.570	9.33	(0.06)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,981.10000	8.98110	0.00000	9,139.85000	9.13985	8,981.100	10.81	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		11.21	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.61730	93.40475	0.00000	10.58883	93.56560		8.36	0.00	539,132,217.00	5,772	56,832.00
R2035	On 06/02/2025	Bond Future	10.26 Call	861.46000	0.86146	0.00000	921.25000	0.92125	861.460	8.07	0.32	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,031.44000	1.03144	0.00000	1,098.32000	1.09832	1,031.440	8.17	0.36	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,680.60000	1.68060	0.00000	1,613.32000	1.61332	1,680.600	8.55	(0.47)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	592.38000	0.59238	0.00000	565.52000	0.56552	592.380	9.39	(0.21)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.71323	90.76938	0.00000	10.68379	90.93233		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,714.34000	1.71434	0.00000	1,788.17000	1.78817	1,714.340	8.80	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,923.39000	1.92339	0.00000	1,864.20000	1.86420	1,923.390	9.37	(0.41)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,109.02000	5.10902	0.00000	5,235.47000	5.23547	5,109.020	9.97	0.74	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	846.27000	0.84627	0.00000	817.74000	0.81774	846.270	10.25	(0.21)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	250.81000	0.25081	0.00000	241.78000	0.24178	250.810	11.15	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	83.88000	0.08388	0.00000	80.57000	0.08057	83.880	11.15	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.82399	92.54099	0.00000	10.79353	92.70582		9.12	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.95270	89.80315	0.00000	10.92114	89.96991		9.92	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	10.89027	86.43419	0.00000	10.85771	86.62673		9.30	0.00	160,421,856.64	1,856	182,927.00
R2037	On 06/02/2025	Bond Future	0.00	10.98160	83.93936	0.00000	10.94798	84.13474		9.65	0.00	134,302,976.00	1,600	59,895.00
R2037	On 08/05/2025	Bond Future	0.00	11.08676	85.62370	0.00000	11.05202	85.82193		9.80	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	8,291.40000	8.29140	0.00000	8,468.19000	8.46819	8,291.400	11.78	0.87	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,566.26000	11.56626	0.00000	11,755.78000	11.75578	11,566.260	12.35	0.94	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,781.83000	11.78183	0.00000	11,971.95000	11.97195	11,781.830	12.35	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.20684	83.03390	0.00000	11.17091	83.23478		10.68	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,206.06000	1.20606	0.00000	1,266.08000	1.26608	1,206.060	10.10	0.27	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,586.05000	1.58605	0.00000	1,658.23000	1.65823	1,586.050	10.25	0.33	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,774.08000	1.77408	0.00000	1,851.66000	1.85166	1,774.080	10.33	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,616.28000	3.61628	0.00000	3,518.52000	3.51852	3,616.280	10.76	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,740.03000	2.74003	0.00000	2,661.38000	2.66138	2,740.030	11.15	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,982.00000	1.98200	0.00000	1,922.08000	1.92208	1,982.000	11.62	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,486.91000	1.48691	0.00000	1,440.38000	1.44038	1,486.910	12.03	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.33129	84.61851	0.00000	11.29414	84.82210		11.12	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		11.18615	86.69957	0.00000	11.12343	87.09990		10.05	0.00	268,421,868.72	3,096	97,668.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,531.44000	5.53144	0.00000	5,929.27000	5.92927	5,531.440	11.87	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.40000	0.00040	0.00000	0.31000	0.00031	0.400	12.66	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	13.29	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.28073	83.95956	0.00000	11.21588	84.36695		10.47	0.00	519,877,595.52	6,192	19,866.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,139.45000	1.13945	0.00000	1,302.63000	1.30263	1,139.450	10.09	0.36	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,022.43000	1.02243	0.00000	913.96000	0.91396	1,022.430	11.20	(0.30)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	445.10000	0.44510	0.00000	393.14000	0.39314	445.100	12.01	(0.15)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.38793	85.64422	0.00000	11.32084	86.05870		10.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,430.31000	8.43031	0.00000	8,790.57000	8.79057	8,430.310	12.73	0.85	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,550.94000	11.55094	0.00000	11,939.32000	11.93932	11,550.940	13.42	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,865.67000	11.86567	0.00000	12,256.34000	12.25634	11,865.670	13.42	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.50909	82.80397	0.00000	11.43959	83.22535		11.66	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.63362	84.38381	0.00000	11.56168	84.81207		12.16	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		11.30047	82.60305	0.00000	11.23264	83.04745		10.82	0.00	82,603,050.00	1,000	65,792.00
R2044	On 07/11/2024	Bond Future	12.00	Put	33.01000	0.03301	0.00000	23.83000	0.02383	33.010	12.17	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	7.56000	0.00756	0.00000	5.43000	0.00543	7.560	12.62	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1.54000	0.00154	0.00000	1.11000	0.00111	1.540	13.05	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.39166	79.90461	0.00000	11.32158	80.35713		11.31	0.00	235,798,504.11	2,951	7,315.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,560.62000	4.56062	0.00000	4,919.38000	4.91938	4,560.620	12.62	0.76	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,990.26000	6.99026	0.00000	7,398.17000	7.39817	6,990.260	13.48	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	30.81000	0.03081	0.00000	26.22000	0.02622	30.810	14.74	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.49421	81.50787	0.00000	11.42179	81.96841		11.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,266.61000	1.26661	0.00000	1,419.39000	1.41939	1,266.610	11.07	0.31	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,462.74000	2.46274	0.00000	2,277.72000	2.27772	2,462.740	12.11	(0.43)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,126.07000	1.12607	0.00000	1,030.43000	1.03043	1,126.070	13.25	(0.23)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.60944	78.71221	0.00000	11.53450	79.18057		12.64	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.72727	80.21376	0.00000	11.64977	80.69000		13.21	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

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 07/11/2024	Bond Future	0.00	11.20502	81.55369	0.00000	11.13209	82.05249		11.33	0.00	0.00	0	231,350.00
R2048	On 06/02/2025	Bond Future	0.00	11.29392	83.21969	0.00000	11.21858	83.72769		11.24	0.00	36,699,883.29	441	243,140.00
R2048	On 06/02/2025	Bond Future	10.30 Call	141.42000	0.14142	0.00000	184.69000	0.18469	141.420	9.93	0.07	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,174.92000	1.17492	0.00000	1,374.51000	1.37451	1,174.920	10.83	0.36	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	1,111.11000	1.11111	0.00000	973.49000	0.97349	1,111.110	12.02	(0.30)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.38449	80.44323	0.00000	11.30671	80.96044		12.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.48565	82.01301	0.00000	11.40527	82.53917		12.41	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.59880	79.13690	0.00000	11.51566	79.67205		13.42	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	11.23474	104.66232	0.00000	11.16176	105.30495		11.47	0.00	104,662.32	1	3,637.00
R2053	On 06/02/2025	Bond Future	0.00	11.32238	106.80047	0.00000	11.24698	107.45486		11.37	0.00	0.00	0	27.00
R2053	On 08/05/2025	Bond Future	0.00	11.41694	103.07686	0.00000	11.33897	103.74316		12.21	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.52083	105.08736	0.00000	11.44019	105.76509		12.40	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.63497	101.23050	0.00000	11.55145	101.91984		13.07	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	10.65837	72.04822	0.00000	10.63062	72.19234		9.69	0.00	0.00	0	15,459.00
R209	On 07/11/2024	Bond Future	10.55 Call	445.99000	0.44599	0.00000	517.73000	0.51773	445.990	9.77	0.38	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	167.57000	0.16757	0.00000	154.59000	0.15459	167.570	10.49	(0.17)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.74088	73.52006	0.00000	10.71230	73.66621		9.60	0.00	0.00	0	5,446.00
R209	On 08/05/2025	Bond Future	0.00	10.83168	71.84157	0.00000	10.80222	71.98977		10.17	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.93394	73.24351	0.00000	10.90358	73.39359		10.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.04863	71.49097	0.00000	11.01730	71.64296		11.46	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	241.62332	241.62332	0.00000	241.60039	241.60039		0.00	0.00	0.00	0	1,565.00
R210	On 06/02/2025	Bond Future	0.00	246.61897	246.61897	0.00000	246.59234	246.59234		0.00	0.00	0.00	0	188.00
R210	On 08/05/2025	Bond Future	0.00	248.23984	248.23984	0.00000	248.20961	248.20961		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.14636	253.14636	0.00000	253.11201	253.11201		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.59603	254.59603	0.00000	254.55769	254.55769		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	9.63598	89.15868	0.00000	9.61792	89.23606		6.31	0.00	0.00	0	73,850.00
R213	On 06/02/2025	Bond Future	0.00	9.71129	90.98009	0.00000	9.69254	91.05790		6.07	0.00	17,650,137.46	194	10,590.00
R213	On 08/05/2025	Bond Future	0.00	9.79306	89.24914	0.00000	9.77357	89.32741		6.21	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.89417	90.99161	0.00000	9.87390	91.07017		6.32	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.02107	89.17739	0.00000	9.99994	89.25620		6.56	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	11.01404	67.44585	0.00000	10.94100	67.85158		11.01	0.00	0.00	0	15,763.00
R214	On 06/02/2025	Bond Future	0.00	11.09874	68.82362	0.00000	11.02339	69.23681		10.92	0.00	62,491,846.96	908	8,996.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,011.61000	4.01161	0.00000	4,346.31000	4.34631	4,011.610	12.19	0.78	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,112.29000	6.11229	0.00000	6,489.51000	6.48951	6,112.290	13.01	0.90	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	13.54000	0.01354	0.00000	11.20000	0.01120	13.540	14.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.18538	66.90181	0.00000	11.10770	67.32244		11.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.28254	68.20762	0.00000	11.20239	68.63550		12.15	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.39205	66.21071	0.00000	11.30928	66.64591		13.32	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	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	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	0.00
Total for Derivatives :										15,449,777,466.05	149,483	2,054,782.00	
Grand Total:										15,449,777,466.05	149,483	2,054,782.00	