

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2024

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		1,038.49400		1,038.49400	0.00000	1,038.17300	1,038.17300		0.00		0.00	0	0.00	
AL37	On 06/02/2025	Index Future	0.00		1,059.76100		1,059.76100	0.00000	1,059.42900	1,059.42900		0.00		0.00	0	0.00	
AL37	On 08/05/2025	Index Future	0.00		1,081.35900		1,081.35900	0.00000	1,081.01700	1,081.01700		0.00		0.00	0	0.00	
AL37	On 07/08/2025	Index Future	0.00		1,102.77100		1,102.77100	0.00000	1,102.41800	1,102.41800		0.00		0.00	0	0.00	
AL37	On 06/11/2025	Index Future	0.00		1,124.18400		1,124.18400	0.00000	1,123.82000	1,123.82000		0.00		0.00	0	0.00	
AL7T	On 07/11/2024	Index Future	0.00		1,240.68500		1,240.68500	0.00000	1,240.10600	1,240.10600		0.00		0.00	0	0.00	
AL7T	On 06/02/2025	Index Future	0.00		1,266.09200		1,266.09200	0.00000	1,265.49600	1,265.49600		0.00		0.00	0	0.00	
AL7T	On 08/05/2025	Index Future	0.00		1,291.89500		1,291.89500	0.00000	1,291.28400	1,291.28400		0.00		0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,317.47600		1,317.47600	0.00000	1,316.84800	1,316.84800		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,343.05800		1,343.05800	0.00000	1,342.41100	1,342.41100		0.00		0.00	0	0.00	
ALBI	On 07/11/2024	Index Future	0.00		1,070.99800		1,070.99800	0.00000	1,070.43600	1,070.43600		0.00		0.00	0	102.00	
ALBI	On 06/02/2025	Index Future	0.00		1,092.93000		1,092.93000	0.00000	1,092.35300	1,092.35300		0.00		0.00	0	16.00	
ALBI	On 08/05/2025	Index Future	0.00		1,115.20400		1,115.20400	0.00000	1,114.61200	1,114.61200		0.00		0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,137.28700		1,137.28700	0.00000	1,136.67800	1,136.67800		0.00		0.00	0	0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,159.36900		1,159.36900	0.00000	1,158.74400	1,158.74400		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		11.24272		80.54812	0.00000	11.24903	80.51823		0.00		0.00	0	0.00	
ES33	On 06/02/2025	Bond Future	0.00		11.36670		82.21691	0.00000	11.37337	82.18603		0.00		0.00	0	0.00	
ES33	On 08/05/2025	Bond Future	0.00		11.49464		80.11062	0.00000	11.50166	80.07888		0.00		0.00	0	0.00	
ES33	On 07/08/2025	Bond Future	0.00		11.63979		81.71207	0.00000	11.64722	81.67932		0.00		0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		11.80725		79.51432	0.00000	11.81511	79.48059		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		11.66935		77.00308	0.00000	11.67544	76.96655		0.00		0.00	0	0.00	
ES42	On 06/02/2025	Bond Future	0.00		11.77349		78.59840	0.00000	11.77986	78.56077		0.00		0.00	0	0.00	
ES42	On 08/05/2025	Bond Future	0.00		11.88481		75.95088	0.00000	11.89146	75.91224		0.00		0.00	0	0.00	
ES42	On 07/08/2025	Bond Future	0.00		12.00550		77.46791	0.00000	12.01246	77.42816		0.00		0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		12.13947		74.71830	0.00000	12.14676	74.67743		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		1,054.59000		1,054.59000	0.00000	1,053.99600	1,053.99600		0.00		0.00	3,775,432,200.00	358	318.00
GOVI	On 06/02/2025	GOVI	0.00		1,076.18600		1,076.18600	0.00000	1,075.57600	1,075.57600		0.00		0.00	3,519,128,220.00	327	327.00
GOVI	On 08/05/2025	GOVI	0.00		1,098.11900		1,098.11900	0.00000	1,097.49300	1,097.49300		0.00		0.00	0	0.00	
GOVI	On 07/08/2025	GOVI	0.00		1,119.86300		1,119.86300	0.00000	1,119.22100	1,119.22100		0.00		0.00	0	0.00	
GOVI	On 06/11/2025	GOVI	0.00		1,141.60800		1,141.60800	0.00000	1,140.94800	1,140.94800		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		185.04955		185.04955	0.00000	185.03740	185.03740		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		133.50686		133.50686	0.00000	133.41895	133.41895		0.00		0.00	6,808,849.86	51	6,862.00
I2029	On 06/02/2025	Bond Future	0.00		136.27283		136.27283	0.00000	136.18256	136.18256		0.00		0.00	6,949,914.33	51	7,103.00
I2029	On 08/05/2025	Bond Future	0.00		137.65771		137.65771	0.00000	137.56512	137.56512		0.00		0.00	0	728.00	

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 07/08/2025	Bond Future	0.00	140.41275	140.41275	0.00000	140.31768	140.31768		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	141.71639	141.71639	0.00000	141.61890	141.61890		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	126.38332	126.38332	0.00000	126.28307	126.28307		0.00	0.00	22,748,997.60	180	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.00170	129.00170	0.00000	128.89888	128.89888		0.00	0.00	23,220,306.00	180	5,259.00
I2033	On 08/05/2025	Bond Future	0.00	130.13736	130.13736	0.00000	130.03212	130.03212		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.74202	132.74202	0.00000	132.63399	132.63399		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.79316	133.79316	0.00000	133.68255	133.68255		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	137.95989	137.95989	0.00000	138.55294	138.55294		0.00	0.00	0.00	0	1,628.00
I2038	On 06/02/2025	Bond Future	0.00	138.71175	138.71175	0.00000	139.31639	139.31639		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	141.57023	141.57023	0.00000	142.18690	142.18690		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	142.25327	142.25327	0.00000	142.88166	142.88166		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.04175	145.04175	0.00000	145.68188	145.68188		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	119.09095	119.09095	0.00000	119.08541	119.08541		0.00	0.00	16,315,460.15	137	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	121.55838	121.55838	0.00000	121.55209	121.55209		0.00	0.00	16,653,498.06	137	17,708.00
I2046	On 08/05/2025	Bond Future	0.00	121.82639	121.82639	0.00000	121.81971	121.81971		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.26378	124.26378	0.00000	124.25655	124.25655		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.42089	124.42089	0.00000	124.41273	124.41273		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	120.69564	120.69564	0.00000	120.69021	120.69021		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.84907	120.84907	0.00000	120.84300	120.84300		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	123.33959	123.33959	0.00000	123.33289	123.33289		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.41191	123.41191	0.00000	123.40455	123.40455		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.83086	125.83086	0.00000	125.82286	125.82286		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.84600	367.84600	0.00000	367.98600	367.98600		0.00	0.00	0.00	0	206.00
IGOV	On 06/02/2025	Index Future	0.00	375.47000	375.47000	0.00000	375.61100	375.61100		0.00	0.00	0.00	0	690.00
IGOV	On 08/05/2025	Index Future	0.00	383.21100	383.21100	0.00000	383.35400	383.35400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.88700	390.88700	0.00000	391.03100	391.03100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.56300	398.56300	0.00000	398.70800	398.70800		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

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
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
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	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	0.00000	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	0.00000	8.33000	8.33000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.33354	108.22098	0.00000	8.32835	108.23110		1.47	0.00	367,518,448.08	3,396	77,579.00
R186	On 06/02/2025	Bond Future	0.00	8.33993	105.12469	0.00000	8.33421	105.13460		1.68	0.00	357,003,447.24	3,396	125,996.00
R186	On 08/05/2025	Bond Future	0.00	8.35880	107.26566	0.00000	8.35232	107.27544		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.42923	104.07534	0.00000	8.42184	104.08483		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,315.92000	1.31592	0.00000	1,323.79000	1.32379	1,315.920	1.90	0.72	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	88.20000	0.08820	0.00000	87.80000	0.08780	88.200	1.98	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.56700	106.08846	0.00000	8.55827	106.09767		1.14	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.11387	269.11387	0.00000	268.89953	268.89953		0.00	0.00	0.00	0	1,687.00
R202	On 06/02/2025	Bond Future	0.00	269.49787	269.49787	0.00000	269.27800	269.27800		0.00	0.00	0.00	0	914.00
R202	On 08/05/2025	Bond Future	0.00	275.05199	275.05199	0.00000	274.82690	274.82690		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.25926	275.25926	0.00000	275.02821	275.02821		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.65563	280.65563	0.00000	280.41894	280.41894		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.32514	96.86062	0.00000	9.33078	96.83849		5.24	0.00	487,208,918.60	5,030	138,297.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,396.28000	3.39628	0.00000	3,374.63000	3.37463	3,396.280	6.20	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,247.12000	5.24712	0.00000	5,225.00000	5.22500	5,247.120	6.70	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000		7.23	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.38564	94.83346	0.00000	9.39173	94.81051		5.21	0.00	506,126,176.02	5,337	139,064.00
R2030	On 06/02/2025	Bond Future	8.68 Call	212.60000	0.21260	0.00000	211.93000	0.21193	212.600	5.09	0.16	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	721.87000	0.72187	0.00000	717.69000	0.71769	721.870	5.19	0.39	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	632.18000	0.63218	0.00000	644.69000	0.64469	632.180	5.45	(0.34)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.46330	96.76448	0.00000	9.46987	96.74076		5.08	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	411.51000	0.41151	0.00000	409.03000	0.40903	411.510	4.88	0.21	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	956.37000	0.95637	0.00000	950.50000	0.95050	956.370	4.94	0.39	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	753.10000	0.75310	0.00000	763.69000	0.76369	753.100	5.36	(0.30)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,498.65000	3.49865	0.00000	3,483.03000	3.48303	3,498.650	5.59	0.78	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,610.21000	4.61021	0.00000	4,592.21000	4.59221	4,610.210	5.86	0.86	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	52.81000	0.05281	0.00000	54.29000	0.05429	52.810	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	21.91000	0.02191	0.00000	22.64000	0.02264	21.910	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.56640	94.66704	0.00000	9.57354	94.64245		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,854.98000	3.85498	0.00000	3,839.40000	3.83940	3,854.980	5.86	0.75	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	129.35000	0.12935	0.00000	131.75000	0.13175	129.350	6.55	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.68268	96.49778	0.00000	9.69046	96.47227		5.04	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		10.00985	91.92429	0.00000	10.02078	91.87148		6.95	0.00	642,091,165.65	6,985	59,875.00
R2032	On 07/11/2024	Bond Future	9.75	Call	88.81000	0.08881	0.00000	89.48000	0.08948	88.810	6.17	0.15	73,129.70	50	0.00
R2032	On 07/11/2024	Bond Future	9.90	Call	288.29000	0.28829	0.00000	284.88000	0.28488	288.290	6.64	0.34	341,672.36	100	0.00
R2032	On 07/11/2024	Bond Future	10.60	Put	28.36000	0.02836	0.00000	35.67000	0.03567	28.360	8.58	(0.04)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,125.44000	5.12544	0.00000	5,073.30000	5.07330	5,125.440	9.77	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	7,330.54000	7.33054	0.00000	7,277.77000	7.27777	7,330.540	10.80	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	7,460.58000	7.46058	0.00000	7,407.81000	7.40781	7,460.580	10.87	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.61	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.61	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.09268	93.80602	0.00000	10.10422	93.75178		6.75	0.00	681,500,735.30	7,265	84,113.00
R2032	On 06/02/2025	Bond Future	9.42	Call	289.07000	0.28907	0.00000	283.80000	0.28380	289.070	6.42	0.17	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	992.24000	0.99224	0.00000	976.18000	0.97618	992.240	6.69	0.41	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	567.00000	0.56700	0.00000	586.29000	0.58629	567.000	7.31	(0.25)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.18275	91.55193	0.00000	10.19493	91.49630		6.99	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	556.32000	0.55632	0.00000	547.36000	0.54736	556.320	6.59	0.22	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,292.23000	1.29223	0.00000	1,274.23000	1.27423	1,292.230	6.78	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	725.83000	0.72583	0.00000	742.99000	0.74299	725.830	7.63	(0.23)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.29065	93.36110	0.00000	10.30355	93.30396		7.14	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.41767	91.00589	0.00000	10.43135	90.94725		7.76	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		10.64765	90.83378	0.00000	10.65368	90.79942		8.44	0.00	170,040,836.16	1,872	90,377.00
R2035	On 07/11/2024	Bond Future	11.10	Put	48.06000	0.04806	0.00000	57.34000	0.05734	48.060	8.93	(0.06)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	8,280.01000	8.28001	0.00000	8,245.66000	8.24566	8,280.010	10.46	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.19	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.74407	92.69323	0.00000	10.75042	92.65779		8.29	0.00	173,521,726.56	1,872	82,657.00
R2035	On 06/02/2025	Bond Future	10.26	Call	557.06000	0.55706	0.00000	554.00000	0.55400	557.060	7.70	0.25	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	689.74000	0.68974	0.00000	685.78000	0.68578	689.740	7.79	0.29	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,915.79000	1.91579	0.00000	1,942.64000	1.94264	1,915.790	8.16	(0.54)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	654.85000	0.65485	0.00000	669.99000	0.66999	654.850	9.01	(0.24)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.84049	90.06962	0.00000	10.84715	90.03320		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,340.03000	1.34003	0.00000	1,332.28000	1.33228	1,340.030	8.52	0.36	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,109.36000	2.10936	0.00000	2,131.71000	2.13171	2,109.360	9.08	(0.45)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,505.39000	4.50539	0.00000	4,485.04000	4.48504	4,505.390	9.69	0.71	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	916.67000	0.91667	0.00000	930.16000	0.93016	916.670	9.98	(0.23)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	288.03000	0.28803	0.00000	293.91000	0.29391	288.030	11.14	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	99.86000	0.09986	0.00000	102.48000	0.10248	99.860	11.20	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.95255	91.84983	0.00000	10.95957	91.81230		9.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.08285	89.11991	0.00000	11.09026	89.08122		10.01	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		11.01756	85.68742	0.00000	11.02359	85.65228		9.23	0.00	0.00	0	81,677.00
R2037	On 06/02/2025	Bond Future	0.00		11.11317	83.18091	0.00000	11.11949	83.14472		9.54	0.00	55,315,305.15	665	165,140.00
R2037	On 08/05/2025	Bond Future	0.00		11.21913	84.87443	0.00000	11.22573	84.83732		9.77	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,577.22000	7.57722	0.00000	7,549.56000	7.54956	7,577.220	11.47	0.86	0.00	0	15,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2037	On 08/05/2025	Bond Future	13.30	Call	10,849.8100		10.84981	0.00000	10,817.63000	10.81763	10,849.810	12.37	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,063.0600		11.06306	0.00000	11,030.59000	11.03059	11,063.060	12.37	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.34081		82.29086	0.00000	11.34775	82.25262		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	927.67000		0.92767	0.00000	922.63000	0.92263	927.670	9.81	0.23	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,253.10000		1.25310	0.00000	1,246.41000	1.24641	1,253.100	9.95	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,412.44000		1.41244	0.00000	1,404.98000	1.40498	1,412.440	10.02	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,877.79000		3.87779	0.00000	3,904.42000	3.90442	3,877.790	10.39	(0.56)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,924.31000		2.92431	0.00000	2,947.30000	2.94730	2,924.310	10.77	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,103.07000		2.10307	0.00000	2,122.04000	2.12204	2,103.070	11.24	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,569.20000		1.56920	0.00000	1,584.95000	1.58495	1,569.200	11.66	(0.28)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.46695		83.88098	0.00000	11.47424	83.84161		11.25	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.28303		86.08679	0.00000	11.29412	86.01708		9.96	0.00	57,247,715.35	665	97,384.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,913.08000		4.91308	0.00000	4,845.27000	4.84527	4,913.080	11.40	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.06000		0.00006	0.00000	0.11000	0.00011	0.060	12.21	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.08	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.38062		83.33784	0.00000	11.39217	83.26640		10.35	0.00	55,419,663.60	665	71,400.00
R2040	On 06/02/2025	Bond Future	11.00	Call	805.91000		0.80591	0.00000	791.59000	0.79159	805.910	9.60	0.30	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,084.52000		1.08452	0.00000	1,116.57000	1.11657	1,084.520	10.68	(0.33)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	451.77000		0.45177	0.00000	469.35000	0.46935	451.770	11.51	(0.16)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.48754		85.03450	0.00000	11.49956	84.96138		10.61	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,834.53000		7.83453	0.00000	7,777.62000	7.77762	7,834.530	12.39	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,962.3700		10.96237	0.00000	10,898.24000	10.89824	10,962.370	13.34	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,283.3500		11.28335	0.00000	11,218.68000	11.21868	11,283.350	13.44	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.60908		82.20333	0.00000	11.62164	82.12835		11.55	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.73408		83.79131	0.00000	11.74718	83.71452		12.30	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.38738		82.03942	0.00000	11.40346	81.93584		10.71	0.00	246,118.26	3	23,616.00
R2044	On 07/11/2024	Bond Future	12.00	Put	19.02000		0.01902	0.00000	25.96000	0.02596	19.020	11.62	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	2.73000		0.00273	0.00000	4.19000	0.00419	2.730	12.07	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.33000		0.00033	0.00000	0.57000	0.00057	0.330	12.52	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.48112		79.33291	0.00000	11.49782	79.22692		11.16	0.00	18,008,570.57	227	69,368.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,004.30000		4.00430	0.00000	3,933.44000	3.93344	4,004.300	12.05	0.75	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,409.07000		6.40907	0.00000	6,321.45000	6.32145	6,409.070	12.95	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	31.10000		0.03110	0.00000	33.66000	0.03366	31.100	14.65	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.58317		80.94801	0.00000	11.60051	80.83962		11.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	995.82000		0.99582	0.00000	972.44000	0.97244	995.820	10.69	0.27	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,564.96000		2.56496	0.00000	2,622.02000	2.62202	2,564.960	11.67	(0.46)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,143.77000		1.14377	0.00000	1,176.26000	1.17626	1,143.770	12.83	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.69851		78.16134	0.00000	11.71656	78.05047		12.49	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.81651		79.67112	0.00000	11.83529	79.55770		13.33	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.30711		80.86426	0.00000	11.32317	80.75674		11.19	0.00	243,563,151.12	3,012	215,568.00

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	11.39911	82.51960	0.00000	11.41579	82.40955		11.06	0.00	248,549,035.20	3,012	265,525.00
R2048	On 06/02/2025	Bond Future	10.30 Call	74.03000	0.07403	0.00000	71.20000	0.07120	74.030	9.65	0.04	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	806.78000	0.80678	0.00000	782.58000	0.78258	806.780	10.25	0.29	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	1,183.94000	1.18394	0.00000	1,230.36000	1.23036	1,183.940	11.41	(0.34)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.48977	79.75225	0.00000	11.50706	79.63976		11.98	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00	11.59164	81.32832	0.00000	11.60962	81.21318		12.25	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.70573	78.45775	0.00000	11.72443	78.34002		13.46	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.33687	103.77490	0.00000	11.34285	103.72336		11.30	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00	11.42765	105.89922	0.00000	11.43390	105.84616		11.16	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00	11.52245	102.18750	0.00000	11.52896	102.13309		12.09	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.62717	104.20597	0.00000	11.63398	104.15000		12.25	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.74237	100.35645	0.00000	11.74949	100.29899		13.01	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.78596	71.39057	0.00000	10.79189	71.36021		9.62	0.00	28,699,009.14	402	15,057.00
R209	On 07/11/2024	Bond Future	10.55 Call	148.50000	0.14850	0.00000	154.38000	0.15438	148.500	9.31	0.19	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00 Put	201.71000	0.20171	0.00000	223.06000	0.22306	201.710	10.02	(0.23)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.87252	72.85201	0.00000	10.87873	72.82071		9.49	0.00	29,286,508.02	402	5,848.00
R209	On 08/05/2025	Bond Future	0.00	10.96404	71.18075	0.00000	10.97051	71.14866		10.15	0.00	0.00	0	2,137.00
R209	On 07/08/2025	Bond Future	0.00	11.06767	72.58742	0.00000	11.07445	72.55437		10.46	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.18399	70.83923	0.00000	11.19110	70.80522		11.60	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.65286	241.65286	0.00000	241.64518	241.64518		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00	246.65932	246.65932	0.00000	246.65064	246.65064		0.00	0.00	0.00	0	881.00
R210	On 08/05/2025	Bond Future	0.00	248.35155	248.35155	0.00000	248.34189	248.34189		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	253.32137	253.32137	0.00000	253.31044	253.31044		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.83407	254.83407	0.00000	254.82181	254.82181		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	9.73917	88.71819	0.00000	9.75006	88.67187		6.34	0.00	4,435,909.50	50	73,800.00
R213	On 06/02/2025	Bond Future	0.00	9.81911	90.53433	0.00000	9.83068	90.48666		6.10	0.00	0.00	0	69,109.00
R213	On 08/05/2025	Bond Future	0.00	9.90029	88.82000	0.00000	9.91255	88.77110		6.24	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	10.00178	90.57600	0.00000	10.01483	90.52576		6.31	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.12938	88.77476	0.00000	10.14332	88.72310		6.61	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	11.14647	66.71959	0.00000	11.15243	66.68718		10.95	0.00	494,859,199.03	7,417	6,998.00
R214	On 06/02/2025	Bond Future	0.00	11.23514	68.08537	0.00000	11.24135	68.05205		10.82	0.00	504,989,189.29	7,417	18,615.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,350.50000	3.35050	0.00000	3,332.09000	3.33209	3,350.500	11.68	0.75	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,397.24000	5.39724	0.00000	5,372.17000	5.37217	5,397.240	12.54	0.88	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	16.06000	0.01606	0.00000	16.97000	0.01697	16.060	14.19	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.32271	66.16787	0.00000	11.32917	66.13364		11.65	0.00	0.00	0	1,082.00
R214	On 07/08/2025	Bond Future	0.00	11.42147	67.47567	0.00000	11.42820	67.44053		12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.53283	65.48026	0.00000	11.53985	65.44416		13.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214/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 :											12,513,303,075.90	60,661	2,322,614.00	
Grand Total:											12,513,303,075.90	60,661	2,322,614.00	