

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2024

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	1,050.69500	1,050.69500	0.00000	1,055.71500	1,055.71500		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,072.24100	1,072.24100	0.00000	1,077.35900	1,077.35900		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,093.48000	1,093.48000	0.00000	1,098.69300	1,098.69300		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,114.34000	1,114.34000	0.00000	1,119.64600	1,119.64600		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,135.26800	1,135.26800	0.00000	1,140.66800	1,140.66800		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,262.12100	1,262.12100	0.00000	1,272.14200	1,272.14200		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,288.00300	1,288.00300	0.00000	1,298.22400	1,298.22400		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,313.51600	1,313.51600	0.00000	1,323.93200	1,323.93200		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,338.57300	1,338.57300	0.00000	1,349.18100	1,349.18100		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,363.71200	1,363.71200	0.00000	1,374.51200	1,374.51200		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,090.05000	1,090.05000	0.00000	1,097.64100	1,097.64100		0.00	0.00	0	121.00
ALBI	On 06/02/2025		Index Future	0.00	1,112.40300	1,112.40300	0.00000	1,120.14500	1,120.14500		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,134.43800	1,134.43800	0.00000	1,142.32600	1,142.32600		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,156.07900	1,156.07900	0.00000	1,164.11100	1,164.11100		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,177.79000	1,177.79000	0.00000	1,185.96800	1,185.96800		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	10.91385	82.12674	0.00000	10.77970	82.78245		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.02262	83.83101	0.00000	10.88279	84.49919		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.14540	81.71075	0.00000	10.99967	82.39087		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.28778	83.28440	0.00000	11.13573	83.97611		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.45046	81.06529	0.00000	11.29152	81.76891		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	11.31866	79.15339	0.00000	11.19470	79.93622		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.40986	80.79565	0.00000	11.28174	81.59357		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.51536	78.14709	0.00000	11.38279	78.95958		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.63217	79.64993	0.00000	11.49501	80.47656		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.76049	76.89211	0.00000	11.61833	77.73316		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	1,072.99800	1,072.99800	0.00000	1,080.38600	1,080.38600		0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,095.00100	1,095.00100	0.00000	1,102.53600	1,102.53600		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,116.69100	1,116.69100	0.00000	1,124.36900	1,124.36900		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,137.99400	1,137.99400	0.00000	1,145.81100	1,145.81100		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,159.36500	1,159.36500	0.00000	1,167.32500	1,167.32500		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	185.02021	185.02021	0.00000	184.98877	184.98877		0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.99475	133.99475	0.00000	134.23700	134.23700		0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	136.77541	136.77541	0.00000	137.02088	137.02088		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.09283	138.09283	0.00000	138.34081	138.34081		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.75692	140.75692	0.00000	141.00733	141.00733		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	141.97835	141.97835	0.00000	142.23136	142.23136		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.23723	127.23723	0.00000	127.36443	127.36443		0.00	0.00	19,594,533.42	154	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.87758	129.87758	0.00000	130.00573	130.00573		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.95752	130.95752	0.00000	131.08595	131.08595		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.48408	133.48408	0.00000	133.61278	133.61278		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.46590	134.46590	0.00000	134.59512	134.59512		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.12325	140.12325	0.00000	139.95275	139.95275		0.00	0.00	0.00	0	3,325.00
I2038	On 06/02/2025	Bond Future	0.00	140.92440	140.92440	0.00000	140.74835	140.74835		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.74759	143.74759	0.00000	143.56564	143.56564		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.37066	144.37066	0.00000	144.18251	144.18251		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.10898	147.10898	0.00000	146.91517	146.91517		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	120.81269	120.81269	0.00000	120.98025	120.98025		0.00	0.00	0.00	0	17,748.00
I2046	On 06/02/2025	Bond Future	0.00	123.31980	123.31980	0.00000	123.48929	123.48929		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.55388	123.55388	0.00000	123.72468	123.72468		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.93638	125.93638	0.00000	126.10831	126.10831		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.04631	126.04631	0.00000	126.21959	126.21959		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.06255	123.06255	0.00000	122.94324	122.94324		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00	123.26901	123.26901	0.00000	123.14545	123.14545		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	125.73867	125.73867	0.00000	125.61038	125.61038		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	125.76851	125.76851	0.00000	125.63569	125.63569		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.15387	128.15387	0.00000	128.01640	128.01640		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	371.83700	371.83700	0.00000	371.90000	371.90000		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	379.55300	379.55300	0.00000	379.61600	379.61600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	387.16100	387.16100	0.00000	387.22300	387.22300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	394.63400	394.63400	0.00000	394.69500	394.69500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	402.13200	402.13200	0.00000	402.19200	402.19200		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	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 18/09/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	8.33500		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	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	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	8.06107	108.75366	0.00000	8.00154	108.87051		1.53	0.00	14,899,251.42	137	160,378.00
R186	On 06/02/2025	Bond Future	0.00	8.02499	105.67182	0.00000	7.95745	105.78965		1.69	0.00	0.00	0	17,134.00
R186	On 08/05/2025	Bond Future	0.00	8.03047	107.76268	0.00000	7.95265	107.88096		1.52	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.09560	104.50489	0.00000	8.00383	104.62349		1.34	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,642.18000	1.64218	0.00000	1,738.43000	1.73843	1,642.180	1.84	0.80	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	44.19000	0.04419	0.00000	38.06000	0.03806	44.190	1.84	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.21676	106.45884	0.00000	8.10444	106.57804		1.06	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	270.95177	270.95177	0.00000	270.71205	270.71205		0.00	0.00	0.00	0	2,010.00
R202	On 06/02/2025	Bond Future	0.00	271.38258	271.38258	0.00000	271.13436	271.13436		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	276.82021	276.82021	0.00000	276.56218	276.56218		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	276.86417	276.86417	0.00000	276.59621	276.59621		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	282.11624	282.11624	0.00000	281.83889	281.83889		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	9.06295	97.89646	0.00000	8.95647	98.32111		5.25	0.00	76,359,238.80	780	183,055.00
R2030	On 07/11/2024	Bond Future	10.21 Call	4,439.38000	4.43938	0.00000	4,860.70000	4.86070	4,439.380	6.56	0.99	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	6,283.71000	6.28371	0.00000	6,708.05000	6.70805	6,283.710	7.01	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		7.05	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.10621	95.89398	0.00000	8.99345	96.32608		5.26	0.00	0.00	0	28,810.00
R2030	On 06/02/2025	Bond Future	8.68 Call	544.94000	0.54494	0.00000	688.35000	0.68835	544.940	5.24	0.30	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,382.38000	1.38238	0.00000	1,633.42000	1.63342	1,382.380	5.49	0.54	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	485.85000	0.48585	0.00000	392.51000	0.39251	485.850	5.83	(0.24)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.18097	97.79077	0.00000	9.06135	98.22972		5.14	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	772.83000	0.77283	0.00000	926.05000	0.92605	772.830	5.01	0.32	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,578.32000	1.57832	0.00000	1,814.45000	1.81445	1,578.320	5.24	0.51	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	632.57000	0.63257	0.00000	536.20000	0.53620	632.570	5.74	(0.24)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,457.06000	4.45706	0.00000	4,827.02000	4.82702	4,457.060	5.96	0.83	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,605.54000	5.60554	0.00000	5,998.93000	5.99893	5,605.540	6.22	0.88	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	40.18000	0.04018	0.00000	32.03000	0.03203	40.180	6.43	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	16.86000	0.01686	0.00000	13.18000	0.01318	16.860	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.28487	95.64272	0.00000	9.15748	96.08829		5.26	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,745.68000	4.74568	0.00000	5,103.04000	5.10304	4,745.680	6.20	0.78	0.00	0	1,054.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	99.81000	0.09981	0.00000	83.38000	0.08338	99.810	6.53	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.39991	97.43070	0.00000	9.26399	97.88317	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	9.73867	93.24696	0.00000	9.60813	93.89240	7.01	0.00	3,170,396.64	34	103,065.00		
R2032	On 07/11/2024	Bond Future	9.75 Call	916.94000	0.91694	0.00000	1,297.68000	1.29768	916.940	7.61	0.51	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	1,373.22000	1.37322	0.00000	1,827.80000	1.82780	1,373.220	7.95	0.64	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	73.98000	0.07398	0.00000	45.68000	0.04568	73.980	9.41	(0.06)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	6,460.77000	6.46077	0.00000	7,100.62000	7.10062	6,460.770	10.34	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	8,655.44000	8.65544	0.00000	9,299.95000	9.29995	8,655.440	11.05	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	8,785.17000	8.78517	0.00000	9,429.80000	9.42980	8,785.170	11.05	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	11.05	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	11.05	0.00	0.00	0	1,615.00		
R2032	On 06/02/2025	Bond Future	0.00	9.80761	95.15916	0.00000	9.67102	95.81658	6.84	0.00	0.00	0	16,670.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	773.84000	0.77384	0.00000	1,010.38000	1.01038	773.840	6.79	0.32	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,887.91000	1.88791	0.00000	2,283.89000	2.28389	1,887.910	7.19	0.56	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	459.73000	0.45973	0.00000	353.71000	0.35371	459.730	7.85	(0.19)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.89497	92.87904	0.00000	9.75193	93.54782	7.10	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,112.71000	1.11271	0.00000	1,361.30000	1.36130	1,112.710	7.05	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,185.59000	2.18559	0.00000	2,554.89000	2.55489	2,185.590	7.43	0.52	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	669.23000	0.66923	0.00000	552.18000	0.55218	669.230	8.36	(0.20)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.00318	94.64651	0.00000	9.85318	95.32639	7.36	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.12855	92.25670	0.00000	9.97089	92.94798	7.69	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	10.34964	92.55483	0.00000	10.21996	93.31785	8.59	0.00	89,315,410.95	965	145,116.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	86.38000	0.08638	0.00000	50.37000	0.05037	86.380	10.07	(0.07)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	10,001.5400	10.00154	0.00000	10,764.32000	10.76432	10,001.540	11.22	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	11.22	0.00	0.00	0	1,000.00		
R2035	On 06/02/2025	Bond Future	0.00	10.43304	94.45279	0.00000	10.29820	95.23029	8.51	0.00	0.00	0	16,070.00		
R2035	On 06/02/2025	Bond Future	10.26 Call	1,445.87000	1.44587	0.00000	1,810.40000	1.81040	1,445.870	8.52	0.43	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,664.84000	1.66484	0.00000	2,059.60000	2.05960	1,664.840	8.62	0.47	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,430.61000	1.43061	0.00000	1,155.77000	1.15577	1,430.610	9.00	(0.39)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	533.58000	0.53358	0.00000	415.02000	0.41502	533.580	9.80	(0.18)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.52609	91.81207	0.00000	10.38601	92.60334	9.05	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,388.71000	2.38871	0.00000	2,797.35000	2.79735	2,388.710	9.25	0.48	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,729.73000	1.72973	0.00000	1,472.77000	1.47277	1,729.730	9.81	(0.35)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	6,059.30000	6.05930	0.00000	6,687.16000	6.68716	6,059.300	10.38	0.77	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	784.51000	0.78451	0.00000	654.24000	0.65424	784.510	10.64	(0.18)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	222.52000	0.22252	0.00000	179.77000	0.17977	222.520	11.24	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	76.02000	0.07602	0.00000	59.58000	0.05958	76.020	11.24	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.63694	93.55973	0.00000	10.49120	94.36441	9.39	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.76433	90.80476	0.00000	10.61251	91.62314	9.98	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	10.71485	87.47889	0.00000	10.59043	88.23098	9.44	0.00	142,590,590.70	1,630	211,626.00		
R2037	On 06/02/2025	Bond Future	0.00	10.79833	85.01221	0.00000	10.66940	85.77855	9.84	0.00	0.00	0	9,680.00		
R2037	On 08/05/2025	Bond Future	0.00	10.90068	86.69322	0.00000	10.76703	87.47328	10.03	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	9,375.78000	9.37578	0.00000	10,071.20000	10.07120	9,375.780	12.48	0.88	0.00	0	15,000.00	

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	13.30	Call	12,617.7400		12.61774	0.00000	13,364.73000	13.36473	12,617.740	12.48	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,834.9800		12.83498	0.00000	13,584.18000	13.58418	12,834.980	12.48	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.02058		84.08267	0.00000	10.88184	84.87596		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,198.50000		2.19850	0.00000	2,530.10000	2.53010	2,198.500	10.82	0.39	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,420.02000		2.42002	0.00000	2,771.56000	2.77156	2,420.020	10.91	0.42	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,567.35000		2.56735	0.00000	2,283.56000	2.28356	2,567.350	11.73	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,425.80000		1.42580	0.00000	1,252.87000	1.25287	1,425.800	12.57	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.14383		85.65301	0.00000	10.99984	86.45993		11.23	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		10.97596		88.05255	0.00000	10.84664	88.90128		10.23	0.00	82,417,186.80	936	113,851.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,896.20000		6.89620	0.00000	7,735.15000	7.73515	6,896.200	12.39	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	2.48000		0.00248	0.00000	1.31000	0.00131	2.480	13.15	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.10000		0.00010	0.00000	0.05000	0.00005	0.100	13.38	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.06179		85.34699	0.00000	10.92799	86.21194		10.71	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,038.66000		2.03866	0.00000	2,493.29000	2.49329	2,038.660	11.09	0.48	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	915.49000		0.91549	0.00000	730.26000	0.73026	915.490	12.18	(0.24)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	430.64000		0.43064	0.00000	335.87000	0.33587	430.640	12.94	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.16484		87.03452	0.00000	11.02637	87.91502		10.93	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,818.43000		9.81843	0.00000	10,594.55000	10.59455	9,818.430	13.61	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,902.7000		12.90270	0.00000	13,736.49000	13.73649	12,902.700	13.61	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,221.6700		13.22167	0.00000	14,059.50000	14.05950	13,221.670	13.61	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.28414		84.17957	0.00000	11.14060	85.07530		12.06	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.40585		85.75125	0.00000	11.25714	86.66246		12.32	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		11.06469		84.16502	0.00000	10.95057	84.93869		11.05	0.00	85,511,660.32	1,016	76,068.00
R2044	On 07/11/2024	Bond Future	12.00	Put	53.62000		0.05362	0.00000	33.29000	0.03329	53.620	13.23	(0.04)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	19.69000		0.01969	0.00000	11.90000	0.01190	19.690	13.64	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	6.96000		0.00696	0.00000	4.13000	0.00413	6.960	14.06	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.14663		81.50505	0.00000	11.02876	82.29342		11.61	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,071.49000		6.07149	0.00000	6,729.52000	6.72952	6,071.490	13.71	0.81	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,577.37000		8.57737	0.00000	9,299.23000	9.29923	8,577.370	14.52	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	26.80000		0.02680	0.00000	20.15000	0.02015	26.800	14.92	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.24414		83.11655	0.00000	11.12235	83.91909		11.86	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,089.29000		2.08929	0.00000	2,438.72000	2.43872	2,089.290	11.75	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,099.61000		2.09961	0.00000	1,834.95000	1.83495	2,099.610	12.81	(0.36)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	988.37000		0.98837	0.00000	849.98000	0.84998	988.370	13.91	(0.19)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.35632		80.31232	0.00000	11.23028	81.12867		13.12	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.47020		81.81157	0.00000	11.33983	82.64200		13.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		10.96397		83.22279	0.00000	10.85489	83.99767		11.61	0.00	62,500,315.29	751	250,964.00
R2048	On 06/02/2025	Bond Future	0.00		11.04356		84.92941	0.00000	10.93093	85.71908		11.59	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	497.21000		0.49721	0.00000	656.45000	0.65645	497.210	10.90	0.17	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,253.02000		2.25302	0.00000	2,673.16000	2.67316	2,253.020	12.00	0.49	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	11.70	Put	957.00000	0.95700	0.00000	791.16000	0.79116	957.000	13.20	(0.24)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.12907	82.16358	0.00000	11.01286	82.96750		12.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.22709	83.72722	0.00000	11.10704	84.54491		12.85	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.33584	80.85119	0.00000	11.21169	81.68299		13.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		10.99348	106.81435	0.00000	10.86915	107.95489		11.78	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.07177	109.00471	0.00000	10.94335	110.16729		11.76	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.16085	105.29499	0.00000	11.02814	106.47872		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.26136	107.29749	0.00000	11.12410	108.50193		12.80	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.37078	103.44051	0.00000	11.22865	104.66591		13.44	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		10.48191	72.97134	0.00000	10.34720	73.68685		9.81	0.00	169,439,451.48	2,322	17,966.00
R209	On 07/11/2024	Bond Future	10.55	Call	1,126.33000	1.12633	0.00000	1,585.34000	1.58534	1,126.330	10.27	0.57	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	175.78000	0.17578	0.00000	103.75000	0.10375	175.780	10.97	(0.14)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.55694	74.46773	0.00000	10.41758	75.19695		9.76	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.64504	72.78746	0.00000	10.50082	73.52985		10.38	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.74732	74.17273	0.00000	10.59798	74.92794		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.86080	72.40866	0.00000	10.70596	73.17700		11.53	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		241.88463	241.88463	0.00000	241.90262	241.90262		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.90414	246.90414	0.00000	246.91933	246.91933		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.46086	248.46086	0.00000	248.47208	248.47208		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.25341	253.25341	0.00000	253.26040	253.26040		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.60435	254.60435	0.00000	254.60770	254.60770		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		9.45141	89.95342	0.00000	9.33577	90.45587		6.36	0.00	0.00	0	77,353.00
R213	On 06/02/2025	Bond Future	0.00		9.51519	91.79805	0.00000	9.39367	92.30963		6.14	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.59271	90.05790	0.00000	9.46504	90.57804		6.31	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.69357	91.77286	0.00000	9.55910	92.30132		6.44	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.81822	89.93758	0.00000	9.67619	90.47465		6.57	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		10.79271	68.68681	0.00000	10.66836	69.39928		11.23	0.00	37,159,564.21	541	19,571.00
R214	On 06/02/2025	Bond Future	0.00		10.86904	70.09533	0.00000	10.74075	70.82150		11.20	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75	Call	5,230.26000	5.23026	0.00000	5,844.75000	5.84475	5,230.260	13.22	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	7,382.73000	7.38273	0.00000	8,053.59000	8.05359	7,382.730	14.01	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	12.56000	0.01256	0.00000	8.97000	0.00897	12.560	14.40	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		10.95167	68.17948	0.00000	10.81942	68.91884		12.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.04693	69.47731	0.00000	10.91045	70.22951		12.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.15335	67.47754	0.00000	11.01238	68.24283		13.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives :	782,957,600.03	9,266 1,902,638.00
Grand Total:	782,957,600.03	9,266 1,902,638.00
