

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2024

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	1,044.51500	1,044.51500	0.00000	1,046.57100	1,046.57100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,065.95300	1,065.95300	0.00000	1,068.03700	1,068.03700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,087.20700	1,087.20700	0.00000	1,089.19900	1,089.19900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,107.73000	1,107.73000	0.00000	1,109.98300	1,109.98300	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.18700	1,128.18700	0.00000	1,130.83400	1,130.83400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,252.98500	1,252.98500	0.00000	1,255.46000	1,255.46000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,278.70200	1,278.70200	0.00000	1,281.21000	1,281.21000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,304.19800	1,304.19800	0.00000	1,306.59600	1,306.59600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,328.81600	1,328.81600	0.00000	1,331.52900	1,331.52900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,353.35700	1,353.35700	0.00000	1,356.54100	1,356.54100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,082.85900	1,082.85900	0.00000	1,085.09800	1,085.09800	0.00	0.00	0.00	0	104.00
ALBI	On 06/02/2025		Index Future	0.00	1,105.08400	1,105.08400	0.00000	1,107.35500	1,107.35500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,127.11800	1,127.11800	0.00000	1,129.29500	1,129.29500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,148.39400	1,148.39400	0.00000	1,150.84500	1,150.84500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,169.60200	1,169.60200	0.00000	1,172.46300	1,172.46300	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	11.03361	81.54717	0.00000	11.00421	81.68895	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.14737	83.24089	0.00000	11.11691	83.38446	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.27337	81.11958	0.00000	11.24379	81.25573	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.42536	82.66508	0.00000	11.39058	82.82105	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.60049	80.40833	0.00000	11.55802	80.59359	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	11.41808	78.53422	0.00000	11.38357	78.74827	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.51256	80.16509	0.00000	11.47701	80.38246	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62009	77.51446	0.00000	11.58489	77.72619	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.74351	78.98890	0.00000	11.70418	79.22139	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.88045	76.19341	0.00000	11.83519	76.45585	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	1,065.91700	1,065.91700	0.00000	1,068.10800	1,068.10800	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,087.79400	1,087.79400	0.00000	1,090.01500	1,090.01500	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,109.48400	1,109.48400	0.00000	1,111.61300	1,111.61300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,130.42600	1,130.42600	0.00000	1,132.82500	1,132.82500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,151.30300	1,151.30300	0.00000	1,154.10500	1,154.10500	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	185.02347	185.02347	0.00000	185.01349	185.01349	0.00	0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.25663	134.25663	0.00000	134.25310	134.25310	0.00	0.00	20,138,494.50	150	7,734.00
I2029	On 06/02/2025		Bond Future	0.00	137.04519	137.04519	0.00000	137.03972	137.03972	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.38581	138.38581	0.00000	138.36312	138.36312	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.02772	141.02772	0.00000	141.03330	141.03330	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	142.20994	142.20994	0.00000	142.26040	142.26040		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	127.05669	127.05669	0.00000	127.05160	127.05160		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.69567	129.69567	0.00000	129.68871	129.68871		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.78875	130.78875	0.00000	130.76549	130.76549		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.28573	133.28573	0.00000	133.28914	133.28914		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.22204	134.22204	0.00000	134.26770	134.26770		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	138.99400	138.99400	0.00000	140.12915	140.12915		0.00	0.00	0.00	0	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	139.77407	139.77407	0.00000	140.93096	140.93096		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.59263	142.59263	0.00000	143.75507	143.75507		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.16450	143.16450	0.00000	144.37884	144.37884		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.83457	145.83457	0.00000	147.11803	147.11803		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	121.00635	121.00635	0.00000	121.73897	121.73897		0.00	0.00	0.00	0	17,668.00
I2046	On 06/02/2025	Bond Future	0.00	123.51960	123.51960	0.00000	124.26576	124.26576		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.77377	123.77377	0.00000	124.51947	124.51947		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.13547	126.13547	0.00000	126.92153	126.92153		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	126.20921	126.20921	0.00000	127.05039	127.05039		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.93716	121.93716	0.00000	123.69305	123.69305		0.00	0.00	0.00	0	15,276.00
I2050	On 06/02/2025	Bond Future	0.00	122.12239	122.12239	0.00000	123.91315	123.91315		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.58517	124.58517	0.00000	126.39637	126.39637		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.56748	124.56748	0.00000	126.43938	126.43938		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.89041	126.89041	0.00000	128.83790	128.83790		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	370.86900	370.86900	0.00000	372.67800	372.67800		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	378.57200	378.57200	0.00000	380.41400	380.41400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	386.20900	386.20900	0.00000	388.04100	388.04100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	393.58700	393.58700	0.00000	395.53300	395.53300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.94200	400.94200	0.00000	403.05000	403.05000		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	8.19864	108.48427	8.13511	108.60856		1.51	0.00	250,815,632.24	2,312	159,584.00	
R186	On 06/02/2025		Bond Future	0.00	8.18185	105.39884	8.10973	105.52423		1.71	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	8.20481	107.49837	8.12926	107.61280		1.56	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.32148	104.21380	8.21351	104.35279		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,447.35000	1.44735	0.00000	1,522.17000	1.52217	1,447.350	1.94	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	79.62000	0.07962	0.00000	53.42000	0.05342	79.620	1.95	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.52895	106.12860	8.36255	106.30442		1.15	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	270.97366	270.97366	270.96314	270.96314		0.00	0.00	0.00	0	2,010.00	
R202	On 06/02/2025		Bond Future	0.00	271.40982	271.40982	271.39534	271.39534		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.88373	276.88373	276.83494	276.83494		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.87299	276.87299	276.88038	276.88038		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.03767	282.03767	282.13384	282.13384		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	9.20023	97.35237	9.15460	97.53279		5.32	0.00	109,716,120.99	1,127	183,072.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,897.45000	3.89745	0.00000	4,079.97000	4.07997	3,897.450	6.24	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,739.71000	5.73971	0.00000	5,920.46000	5.92046	5,739.710	6.72	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.24	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	9.25156	95.34052	9.20344	95.52331		5.34	0.00	0.00	0	28,810.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	388.82000	0.38882	0.00000	439.30000	0.43930	388.820	5.22	0.23	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,053.65000	1.05365	0.00000	1,185.21000	1.18521	1,053.650	5.32	0.47	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	580.13000	0.58013	0.00000	578.82000	0.57882	580.130	5.58	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.33227	97.23909	9.28438	97.41329		5.23	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	608.79000	0.60879	0.00000	655.52000	0.65552	608.790	5.03	0.27	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,293.05000	1.29305	0.00000	1,390.24000	1.39024	1,293.050	5.20	0.45	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	754.97000	0.75497	0.00000	725.68000	0.72568	754.970	5.68	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,992.42000	3.99242	0.00000	4,146.91000	4.14691	3,992.420	5.90	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,111.77000	5.11177	0.00000	5,272.97000	5.27297	5,111.770	6.17	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	59.06000	0.05906	0.00000	48.58000	0.04858	59.060	6.56	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	26.04000	0.02604	0.00000	20.72000	0.02072	26.040	6.56	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.45238	95.06071	9.39527	95.25864		5.35	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,235.00000	4.23500	0.00000	4,445.53000	4.44553	4,235.000	5.99	0.76	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	138.16000	0.13816	0.00000	116.13000	0.11613	138.160	6.67	(0.05)	0.00	0	1,054.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 06/11/2025	Bond Future	0.00	9.58859	96.80695	0.00000	9.51795	97.03989			5.17	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	9.86963	92.60517	0.00000	9.82450	92.82570			7.10	0.00	871,229,439.36	9,408	108,681.00
R2032	On 07/11/2024	Bond Future	9.75 Call	543.85000	0.54385	0.00000	703.74000	0.70374	543.850	7.10	0.39	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	922.06000	0.92206	0.00000	1,106.29000	1.10629	922.060	7.51	0.53	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	102.07000	0.10207	0.00000	98.32000	0.09832	102.070	9.21	(0.08)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,824.98000	5.82498	0.00000	6,044.27000	6.04427	5,824.980	10.27	0.98	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	8,015.38000	8.01538	0.00000	8,234.96000	8.23496	8,015.380	11.26	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	8,145.07000	8.14507	0.00000	8,364.58000	8.36458	8,145.070	11.32	1.00	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.54	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.54	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.94457	94.50588	0.00000	9.89752	94.72964			6.94	0.00	0.00	0	16,670.00
R2032	On 06/02/2025	Bond Future	9.42 Call	544.28000	0.54428	0.00000	640.07000	0.64007	544.280	6.61	0.25	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,461.59000	1.46159	0.00000	1,649.54000	1.64954	1,461.590	6.88	0.50	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	527.53000	0.52753	0.00000	540.61000	0.54061	527.530	7.50	(0.22)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.03612	92.22507	0.00000	9.98926	92.44152			7.24	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	863.79000	0.86379	0.00000	966.56000	0.96656	863.790	6.91	0.29	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,782.03000	1.78203	0.00000	1,960.30000	1.96030	1,782.030	7.19	0.47	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	741.43000	0.74143	0.00000	755.04000	0.75504	741.430	8.09	(0.22)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.15585	93.96101	0.00000	10.10219	94.20121			7.40	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.29621	91.52872	0.00000	10.23272	91.80353			7.86	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	10.46473	91.88486	0.00000	10.44018	92.02720			8.65	0.00	54,212,067.40	590	145,561.00
R2035	On 07/11/2024	Bond Future	11.10 Put	101.73000	0.10173	0.00000	121.50000	0.12150	101.730	9.49	(0.08)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	9,331.64000	9.33164	0.00000	9,474.16000	9.47416	9,331.640	10.97	1.00	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.37	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.55262	93.77076	0.00000	10.52727	93.91476			8.54	0.00	0.00	0	16,070.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,103.86000	1.10386	0.00000	1,220.96000	1.22096	1,103.860	8.25	0.37	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,294.20000	1.29420	0.00000	1,418.81000	1.41881	1,294.200	8.35	0.41	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,641.98000	1.64198	0.00000	1,645.02000	1.64502	1,641.980	8.73	(0.44)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	616.21000	0.61621	0.00000	629.51000	0.62951	616.210	9.56	(0.20)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.64842	91.12863	0.00000	10.62410	91.26395			9.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,996.07000	1.99607	0.00000	2,126.15000	2.12615	1,996.070	9.02	0.44	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,909.40000	1.90940	0.00000	1,925.08000	1.92508	1,909.400	9.58	(0.39)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,486.75000	5.48675	0.00000	5,637.22000	5.63722	5,486.750	10.18	0.75	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	871.69000	0.87169	0.00000	885.56000	0.88556	871.690	10.46	(0.20)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	275.50000	0.27550	0.00000	256.56000	0.25656	275.500	11.36	(0.07)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	97.85000	0.09785	0.00000	89.41000	0.08941	97.850	11.36	(0.03)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.76797	92.84446	0.00000	10.73905	93.00166			9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.90657	90.04704	0.00000	10.87082	90.23666			10.09	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	10.84499	86.70212	0.00000	10.81034	86.90795			9.48	0.00	107,423,926.68	1,239	212,827.00
R2037	On 06/02/2025	Bond Future	0.00	10.93317	84.22100	0.00000	10.89740	84.42988			9.86	0.00	0.00	0	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	11.03877	85.89771	0.00000	11.00349	86.09995			10.05	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,609.01000	8.60901	0.00000	8,855.15000	8.85515	8,609.010	12.01	0.87	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,868.63000	11.86863	0.00000	12,053.62000	12.05362	11,868.630	12.58	0.94	0.00	0	7,500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2037	On 08/05/2025	Bond Future	13.35	Call	12,082.9600		12.08296	0.00000	12,268.97000	12.26897	12,082.960	12.58	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.16740		83.25444	0.00000	11.12747	83.47855		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,364.10000		1.36410	0.00000	1,533.68000	1.53368	1,364.100	10.27	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,760.91000		1.76091	0.00000	1,964.40000	1.96440	1,760.910	10.40	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,950.21000		1.95021	0.00000	2,170.81000	2.17081	1,950.210	10.46	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,589.69000		3.58969	0.00000	3,640.31000	3.64031	3,589.690	10.83	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,726.30000		2.72630	0.00000	2,799.64000	2.79964	2,726.300	11.19	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,980.05000		1.98005	0.00000	2,060.28000	2.06028	1,980.050	11.64	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,493.72000		1.49372	0.00000	1,569.27000	1.56927	1,493.720	12.05	(0.26)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.30144		84.78203	0.00000	11.25489	85.03795		11.31	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.07556		87.40738	0.00000	11.04096	87.63067		10.22	0.00	0.00	0	113,851.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,254.56000		6.25456	0.00000	6,480.34000	6.48034	6,254.560	12.04	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	2.61000		0.00261	0.00000	3.17000	0.00317	2.610	12.82	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.15000		0.00015	0.00000	0.13000	0.00013	0.150	13.45	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.16477		84.69013	0.00000	11.12909	84.91685		10.67	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,562.63000		1.56263	0.00000	1,828.09000	1.82809	1,562.630	10.29	0.43	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	940.69000		0.94069	0.00000	1,017.09000	1.01709	940.690	11.39	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	426.98000		0.42698	0.00000	483.05000	0.48305	426.980	12.19	(0.14)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.26981		86.37604	0.00000	11.23456	86.59631		10.89	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,144.92000		9.14492	0.00000	9,436.12000	9.43612	9,144.920	12.96	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,284.4700		12.28447	0.00000	12,489.84000	12.48984	12,284.470	13.64	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,600.0500		12.60005	0.00000	12,806.65000	12.80665	12,600.050	13.64	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.39607		83.49085	0.00000	11.35646	83.73361		11.98	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.52657		85.02230	0.00000	11.48084	85.29731		12.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.15924		83.53282	0.00000	11.12969	83.72956		11.00	0.00	0.00	0	75,826.00
R2044	On 07/11/2024	Bond Future	12.00	Put	50.83000		0.05083	0.00000	67.61000	0.06761	50.830	12.34	(0.04)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	17.09000		0.01709	0.00000	24.98000	0.02498	17.090	12.79	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	5.42000		0.00542	0.00000	8.85000	0.00885	5.420	13.21	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.24424		80.86135	0.00000	11.21383	81.06101		11.52	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,422.22000		5.42222	0.00000	5,708.07000	5.70807	5,422.220	12.82	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,917.45000		7.91745	0.00000	8,174.66000	8.17466	7,917.450	13.67	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	32.47000		0.03247	0.00000	31.04000	0.03104	32.470	14.91	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.34352		82.47101	0.00000	11.31364	82.66423		11.77	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,723.23000		1.72323	0.00000	1,904.26000	1.90426	1,723.230	11.33	0.37	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,216.63000		2.21663	0.00000	2,258.25000	2.25825	2,216.630	12.36	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,031.15000		1.03115	0.00000	1,072.03000	1.07203	1,031.150	13.49	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.46206		79.63757	0.00000	11.42832	79.85188		12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.58396		81.09808	0.00000	11.54474	81.34290		13.39	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.05854		82.56094	0.00000	11.02897	82.76690		11.53	0.00	1,073,292.22	13	250,951.00
R2048	On 06/02/2025	Bond Future	0.00		11.14117		84.25544	0.00000	11.11074	84.46453		11.45	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	331.08000		0.33108	0.00000	416.09000	0.41609	331.080	10.45	0.13	0.00	0	660.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 06/02/2025	Bond Future	11.00	Call	1,809.49000	1.80949	0.00000	2,021.18000	2.02118	1,809.490	11.45	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,023.32000	1.02332	0.00000	1,064.02000	1.06402	1,023.320	12.65	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.22839	81.48710	0.00000	11.19846	81.68994		12.34	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.33246	83.02100	0.00000	11.29886	83.24504		12.70	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.44899	80.10573	0.00000	11.41014	80.36034		13.61	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.08809	105.96095	0.00000	11.05850	106.22653		11.66	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.16943	108.13575	0.00000	11.13898	108.40530		11.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.26037	104.42280	0.00000	11.23038	104.68425		12.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.36704	106.38696	0.00000	11.33333	106.67584		12.65	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.48442	102.47927	0.00000	11.44538	102.80766		13.27	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		10.60199	72.34143	0.00000	10.57235	72.49623		9.87	0.00	63,588,116.97	879	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	748.81000	0.74881	0.00000	862.98000	0.86298	748.810	9.95	0.46	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	243.40000	0.24340	0.00000	241.79000	0.24179	243.400	10.67	(0.19)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.68110	73.82622	0.00000	10.65058	73.98320		9.79	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.77188	72.14283	0.00000	10.74205	72.29374		10.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.88193	73.50087	0.00000	10.84788	73.67003		10.86	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.00535	71.70105	0.00000	10.96516	71.89686		11.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		242.01676	242.01676	0.00000	242.01051	242.01051		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		247.04350	247.04350	0.00000	247.03374	247.03374		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.63511	248.63511	0.00000	248.59439	248.59439		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.38079	253.38079	0.00000	253.39092	253.39092		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.65428	254.65428	0.00000	254.74523	254.74523		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		9.58781	89.36524	0.00000	9.54255	89.55988		6.43	0.00	1,251,113.36	14	76,977.00
R213	On 06/02/2025	Bond Future	0.00		9.65849	91.19941	0.00000	9.61110	91.39683		6.26	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.74080	89.45922	0.00000	9.69366	89.64925		6.44	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.85476	91.14443	0.00000	9.80009	91.35695		6.50	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.99655	89.26885	0.00000	9.93090	89.51432		6.70	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		10.89238	68.12372	0.00000	10.85773	68.31868		11.21	0.00	48,708,459.80	715	20,682.00
R214	On 06/02/2025	Bond Future	0.00		10.97180	69.52194	0.00000	10.93616	69.71998		11.14	0.00	139,043,880.00	2,000	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,660.27000	4.66027	0.00000	4,918.90000	4.91890	4,660.270	12.39	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,801.00000	6.80100	0.00000	7,039.23000	7.03923	6,801.000	13.21	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	15.88000	0.01588	0.00000	14.69000	0.01469	15.880	14.42	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.05617	67.60367	0.00000	11.02092	67.79708		11.94	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.15757	68.87658	0.00000	11.11846	69.08801		12.49	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.27188	66.84397	0.00000	11.22729	67.08126		13.53	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives :	1,667,200,543.52	18,447 1,920,848.00
Grand Total:	1,667,200,543.52	18,447 1,920,848.00
