

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2024

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		1,044.05100	1,044.05100	0.00000	1,044.51500	1,044.51500		0.00	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,065.49300	1,065.49300	0.00000	1,065.95300	1,065.95300		0.00	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,086.75400	1,086.75400	0.00000	1,087.20700	1,087.20700		0.00	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,107.28900	1,107.28900	0.00000	1,107.73000	1,107.73000		0.00	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,127.75600	1,127.75600	0.00000	1,128.18700	1,128.18700		0.00	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,252.17800	1,252.17800	0.00000	1,252.98500	1,252.98500		0.00	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,277.89500	1,277.89500	0.00000	1,278.70200	1,278.70200		0.00	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,303.39400	1,303.39400	0.00000	1,304.19800	1,304.19800		0.00	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,328.02300	1,328.02300	0.00000	1,328.81600	1,328.81600		0.00	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,352.57000	1,352.57000	0.00000	1,353.35700	1,353.35700		0.00	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,082.60900	1,082.60900	0.00000	1,082.85900	1,082.85900		0.00	0.00	0.00	0.00	0	104.00
ALBI	On 06/02/2025	Index Future	0.00		1,104.84300	1,104.84300	0.00000	1,105.08400	1,105.08400		0.00	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,126.88900	1,126.88900	0.00000	1,127.11800	1,127.11800		0.00	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,148.18300	1,148.18300	0.00000	1,148.39400	1,148.39400		0.00	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,169.40600	1,169.40600	0.00000	1,169.60200	1,169.60200		0.00	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	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.04769	81.47938	0.00000	11.03361	81.54717		0.00	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.16200	83.17205	0.00000	11.14737	83.24089		0.00	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.28856	81.04978	0.00000	11.27337	81.11958		0.00	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.44112	82.59453	0.00000	11.42536	82.66508		0.00	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.61689	80.33694	0.00000	11.60049	80.40833		0.00	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	0.00	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	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		11.42214	78.50910	0.00000	11.41808	78.53422		0.00	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.51671	80.13978	0.00000	11.51256	80.16509		0.00	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.62431	77.48914	0.00000	11.62009	77.51446		0.00	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.74780	78.96361	0.00000	11.74351	78.98890		0.00	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.88482	76.16814	0.00000	11.88045	76.19341		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,065.65700	1,065.65700	0.00000	1,065.91700	1,065.91700		0.00	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025	GOVI	0.00		1,087.54300	1,087.54300	0.00000	1,087.79400	1,087.79400		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,109.24400	1,109.24400	0.00000	1,109.48400	1,109.48400		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,130.20400	1,130.20400	0.00000	1,130.42600	1,130.42600		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,151.09500	1,151.09500	0.00000	1,151.30300	1,151.30300		0.00	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	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		184.99465	184.99465	0.00000	185.02347	185.02347		0.00	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	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.80967	133.80967	0.00000	134.25663	134.25663		0.00	0.00	936,667.69	0.00	7	7,734.00
I2029	On 06/02/2025	Bond Future	0.00		136.58951	136.58951	0.00000	137.04519	137.04519		0.00	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		137.92186	137.92186	0.00000	138.38581	138.38581		0.00	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.55583	140.55583	0.00000	141.02772	141.02772		0.00	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	141.73045	141.73045	0.00000	142.20994	142.20994		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	126.87154	126.87154	0.00000	127.05669	127.05669		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.50716	129.50716	0.00000	129.69567	129.69567		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.59732	130.59732	0.00000	130.78875	130.78875		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.09151	133.09151	0.00000	133.28573	133.28573		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.02530	134.02530	0.00000	134.22204	134.22204		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	139.07569	139.07569	0.00000	138.99400	138.99400		0.00	0.00	0.00	0	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	139.85831	139.85831	0.00000	139.77407	139.77407		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.67933	142.67933	0.00000	142.59263	142.59263		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.25426	143.25426	0.00000	143.16450	143.16450		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.92683	145.92683	0.00000	145.83457	145.83457		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	119.55365	119.55365	0.00000	121.00635	121.00635		0.00	0.00	0.00	0	17,668.00
I2046	On 06/02/2025	Bond Future	0.00	122.03735	122.03735	0.00000	123.51960	123.51960		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.26246	122.26246	0.00000	123.77377	123.77377		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.59613	124.59613	0.00000	126.13547	126.13547		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.64267	124.64267	0.00000	126.20921	126.20921		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	120.82130	120.82130	0.00000	121.93716	121.93716		0.00	0.00	0.00	0	15,276.00
I2050	On 06/02/2025	Bond Future	0.00	120.98385	120.98385	0.00000	122.12239	122.12239		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	123.42443	123.42443	0.00000	124.58517	124.58517		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.38595	123.38595	0.00000	124.56748	124.56748		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.68740	125.68740	0.00000	126.89041	126.89041		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	369.02500	369.02500	0.00000	370.86900	370.86900		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	376.69500	376.69500	0.00000	378.57200	378.57200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.30000	384.30000	0.00000	386.20900	386.20900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.64900	391.64900	0.00000	393.58700	393.58700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.97400	398.97400	0.00000	400.94200	400.94200		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	8.18845	108.50419	8.19864	108.48427		1.51	0.00	71,287,252.83	657	160,241.00
R186	On 06/02/2025		Bond Future	0.00	8.16988	105.41964	8.18185	105.39884		1.71	0.00	0.00	0	17,134.00
R186	On 08/05/2025		Bond Future	0.00	8.19042	107.52015	8.20481	107.49837		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.30365	104.23673	8.32148	104.21380		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,461.31000	1.46131	1,447.35000	1.44735	1,461.310	1.94	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	76.09000	0.07609	79.62000	0.07962	76.090	1.95	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.50624	106.15257	8.52895	106.12860		1.15	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.35090	269.35090	270.97366	270.97366		0.00	0.00	0.00	0	2,010.00
R202	On 06/02/2025		Bond Future	0.00	269.75445	269.75445	271.40982	271.40982		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.19645	275.19645	276.88373	276.88373		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.15623	275.15623	276.87299	276.87299		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.29053	280.29053	282.03767	282.03767		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	9.20998	97.31387	9.20023	97.35237		5.32	0.00	0.00	0	183,072.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,856.45000	3.85645	3,897.45000	3.89745	3,856.450	6.24	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,700.89000	5.70089	5,739.71000	5.73971	5,700.890	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	9.26181	95.30163	9.25156	95.34052		5.34	0.00	0.00	0	28,810.00
R2030	On 06/02/2025		Bond Future	8.68 Call	369.27000	0.36927	388.82000	0.38882	369.270	5.22	0.23	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,021.26000	1.02126	1,053.65000	1.05365	1,021.260	5.32	0.46	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	578.58000	0.57858	580.13000	0.58013	578.580	5.58	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.34305	97.19993	9.33227	97.23909		5.23	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	589.69000	0.58969	608.79000	0.60879	589.690	5.03	0.27	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,264.75000	1.26475	1,293.05000	1.29305	1,264.750	5.20	0.45	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	755.99000	0.75599	754.97000	0.75497	755.990	5.68	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,952.55000	3.95255	3,992.42000	3.99242	3,952.550	5.90	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,070.93000	5.07093	5,111.77000	5.11177	5,070.930	6.17	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	57.90000	0.05790	59.06000	0.05906	57.900	6.56	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	25.34000	0.02534	26.04000	0.02604	25.340	6.56	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.46371	95.02150	9.45238	95.06071		5.35	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,197.27000	4.19727	4,235.00000	4.23500	4,197.270	5.99	0.76	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	137.15000	0.13715	138.16000	0.13816	137.150	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	9.60055	96.76758	0.00000	9.58859	96.80695		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	9.87905	92.55923	0.00000	9.86963	92.60517		7.10	0.00	170,308,983.20	1,840	108,681.00
R2032	On 07/11/2024	Bond Future	9.75 Call	491.74000	0.49174	0.00000	543.85000	0.54385	491.740	7.10	0.38	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	859.67000	0.85967	0.00000	922.06000	0.92206	859.670	7.51	0.52	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	88.13000	0.08813	0.00000	102.07000	0.10207	88.130	9.21	(0.08)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,774.29000	5.77429	0.00000	5,824.98000	5.82498	5,774.290	10.27	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,968.10000	7.96810	0.00000	8,015.38000	8.01538	7,968.100	11.26	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,097.89000	8.09789	0.00000	8,145.07000	8.14507	8,097.890	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	9.95437	94.45936	0.00000	9.94457	94.50588		6.94	0.00	0.00	0	16,670.00
R2032	On 06/02/2025	Bond Future	9.42 Call	518.63000	0.51863	0.00000	544.28000	0.54428	518.630	6.61	0.25	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,420.32000	1.42032	0.00000	1,461.59000	1.46159	1,420.320	6.88	0.49	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	522.93000	0.52293	0.00000	527.53000	0.52753	522.930	7.50	(0.22)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.04631	92.17808	0.00000	10.03612	92.22507		7.24	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	838.69000	0.83869	0.00000	863.79000	0.86379	838.690	6.91	0.28	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,745.95000	1.74595	0.00000	1,782.03000	1.78203	1,745.950	7.19	0.47	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	739.91000	0.73991	0.00000	741.43000	0.74143	739.910	8.09	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.16642	93.91378	0.00000	10.15585	93.96101		7.40	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.30722	91.48117	0.00000	10.29621	91.52872		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	10.47906	91.80191	0.00000	10.46473	91.88486		8.65	0.00	0.00	0	145,561.00
R2035	On 07/11/2024	Bond Future	11.10 Put	90.48000	0.09048	0.00000	101.73000	0.10173	90.480	9.49	(0.08)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,248.47000	9.24847	0.00000	9,331.64000	9.33164	9,248.470	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	10.56748	93.68649	0.00000	10.55262	93.77076		8.54	0.00	0.00	0	16,070.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,052.97000	1.05297	0.00000	1,103.86000	1.10386	1,052.970	8.25	0.36	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,239.03000	1.23903	0.00000	1,294.20000	1.29420	1,239.030	8.35	0.40	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,656.82000	1.65682	0.00000	1,641.98000	1.64198	1,656.820	8.73	(0.45)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	615.48000	0.61548	0.00000	616.21000	0.61621	615.480	9.56	(0.21)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.66381	91.04315	0.00000	10.64842	91.12863		9.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,941.30000	1.94130	0.00000	1,996.07000	1.99607	1,941.300	9.02	0.43	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,924.77000	1.92477	0.00000	1,909.40000	1.90940	1,924.770	9.58	(0.39)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,407.06000	5.40706	0.00000	5,486.75000	5.48675	5,407.060	10.18	0.74	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	874.70000	0.87470	0.00000	871.69000	0.87169	874.700	10.46	(0.21)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	274.06000	0.27406	0.00000	275.50000	0.27550	274.060	11.36	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	96.62000	0.09662	0.00000	97.85000	0.09785	96.620	11.36	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.78390	92.75802	0.00000	10.76797	92.84446		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.92311	89.95949	0.00000	10.90657	90.04704		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	10.84916	86.67739	0.00000	10.84499	86.70212		9.48	0.00	8,147,674.66	94	212,921.00
R2037	On 06/02/2025	Bond Future	0.00	10.93744	84.19612	0.00000	10.93317	84.22100		9.86	0.00	0.00	0	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	11.04312	85.87282	0.00000	11.03877	85.89771		10.05	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,575.55000	8.57555	0.00000	8,609.01000	8.60901	8,575.550	12.01	0.87	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	11,838.35000	11.83835	0.00000	11,868.63000	11.86863	11,838.350	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,052.9300 0	12.05293	0.00000	12,082.96000	12.08296	12,052.930	12.58	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17183	83.22962	0.00000	11.16740	83.25444		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,343.77000	1.34377	0.00000	1,364.10000	1.36410	1,343.770	10.27	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,737.95000	1.73795	0.00000	1,760.91000	1.76091	1,737.950	10.40	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,926.19000	1.92619	0.00000	1,950.21000	1.95021	1,926.190	10.46	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,586.13000	3.58613	0.00000	3,589.69000	3.58969	3,586.130	10.83	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,720.28000	2.72028	0.00000	2,726.30000	2.72630	2,720.280	11.19	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,972.44000	1.97244	0.00000	1,980.05000	1.98005	1,972.440	11.64	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,485.58000	1.48558	0.00000	1,493.72000	1.49372	1,485.580	12.05	(0.26)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.30595	84.75730	0.00000	11.30144	84.78203		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		11.06959	87.44584	0.00000	11.07556	87.40738		10.22	0.00	0.00	0	113,851.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,285.69000	6.28569	0.00000	6,254.56000	6.25456	6,285.690	12.04	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1.53000	0.00153	0.00000	2.61000	0.00261	1.530	12.82	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.07000	0.00007	0.00000	0.15000	0.00015	0.070	13.45	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.15853	84.72972	0.00000	11.16477	84.69013		10.67	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,555.50000	1.55550	0.00000	1,562.63000	1.56263	1,555.500	10.29	0.43	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	908.06000	0.90806	0.00000	940.69000	0.94069	908.060	11.39	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	405.99000	0.40599	0.00000	426.98000	0.42698	405.990	12.19	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.26326	86.41690	0.00000	11.26981	86.37604		10.89	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,167.10000	9.16710	0.00000	9,144.92000	9.14492	9,167.100	12.96	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,314.1400 0	12.31414	0.00000	12,284.47000	12.28447	12,314.140	13.64	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,630.4900 0	12.63049	0.00000	12,600.05000	12.60005	12,630.490	13.64	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.38916	83.53313	0.00000	11.39607	83.49085		11.98	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.51932	85.06580	0.00000	11.52657	85.02230		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		11.16343	83.50499	0.00000	11.15924	83.53282		11.00	0.00	0.00	0	75,826.00
R2044	On 07/11/2024	Bond Future	12.00	Put	40.46000	0.04046	0.00000	50.83000	0.05083	40.460	12.34	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	12.51000	0.01251	0.00000	17.09000	0.01709	12.510	12.79	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	3.62000	0.00362	0.00000	5.42000	0.00542	3.620	13.21	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.24852	80.83332	0.00000	11.24424	80.86135		11.52	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,379.30000	5.37930	0.00000	5,422.22000	5.42222	5,379.300	12.82	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,878.49000	7.87849	0.00000	7,917.45000	7.91745	7,878.490	13.67	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	30.07000	0.03007	0.00000	32.47000	0.03247	30.070	14.91	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.34789	82.44282	0.00000	11.34352	82.47101		11.77	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,694.10000	1.69410	0.00000	1,723.23000	1.72323	1,694.100	11.33	0.36	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,206.58000	2.20658	0.00000	2,216.63000	2.21663	2,206.580	12.36	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,020.01000	1.02001	0.00000	1,031.15000	1.03115	1,020.010	13.49	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.46650	79.60944	0.00000	11.46206	79.63757		12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.58849	81.06988	0.00000	11.58396	81.09808		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		11.06275	82.53169	0.00000	11.05854	82.56094		11.53	0.00	0.00	0	250,951.00
R2048	On 06/02/2025	Bond Future	0.00		11.14547	84.22597	0.00000	11.14117	84.25544		11.45	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	314.17000	0.31417	0.00000	331.08000	0.33108	314.170	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	1,769.51000	1.76951	0.00000	1,809.49000	1.80949	1,769.510	11.45	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,006.54000	1.00654	0.00000	1,023.32000	1.02332	1,006.540	12.65	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.23278	81.45743	0.00000	11.22839	81.48710		12.34	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.33692	82.99134	0.00000	11.33246	83.02100		12.70	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.45355	80.07594	0.00000	11.44899	80.10573		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		11.09231	105.92318	0.00000	11.08809	105.96095		11.66	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.17375	108.09761	0.00000	11.16943	108.13575		11.59	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.26478	104.38446	0.00000	11.26037	104.42280		12.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.37152	106.34868	0.00000	11.36704	106.38696		12.65	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.48901	102.44078	0.00000	11.48442	102.47927		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		10.61637	72.26649	0.00000	10.60199	72.34143		9.87	0.00	1,445,329.80	20	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	675.98000	0.67598	0.00000	748.81000	0.74881	675.980	9.95	0.44	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	228.90000	0.22890	0.00000	243.40000	0.24340	228.900	10.67	(0.18)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.69595	73.75000	0.00000	10.68110	73.82622		9.79	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.78720	72.06549	0.00000	10.77188	72.14283		10.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.89773	73.42256	0.00000	10.88193	73.50087		10.86	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.02168	71.62169	0.00000	11.00535	71.70105		11.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		241.78692	241.78692	0.00000	242.01676	242.01676		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.80986	246.80986	0.00000	247.04350	247.04350		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.39853	248.39853	0.00000	248.63511	248.63511		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.14134	253.14134	0.00000	253.38079	253.38079		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.41285	254.41285	0.00000	254.65428	254.65428		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		9.60240	89.30262	0.00000	9.58781	89.36524		6.43	0.00	0.00	0	76,977.00
R213	On 06/02/2025	Bond Future	0.00		9.67376	91.13591	0.00000	9.65849	91.19941		6.26	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.75679	89.39488	0.00000	9.74080	89.45922		6.44	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.87149	91.07952	0.00000	9.85476	91.14443		6.50	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.01414	89.20323	0.00000	9.99655	89.26885		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		10.89662	68.09992	0.00000	10.89238	68.12372		11.21	0.00	20,429,976.00	300	20,982.00
R214	On 06/02/2025	Bond Future	0.00		10.97614	69.49788	0.00000	10.97180	69.52194		11.14	0.00	0.00	0	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,624.28000	4.62428	0.00000	4,660.27000	4.66027	4,624.280	12.39	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,768.42000	6.76842	0.00000	6,801.00000	6.80100	6,768.420	13.21	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	14.56000	0.01456	0.00000	15.88000	0.01588	14.560	14.42	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.06058	67.57953	0.00000	11.05617	67.60367		11.94	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.16204	68.85247	0.00000	11.15757	68.87658		12.49	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.27644	66.81977	0.00000	11.27188	66.84397		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 :	272,555,884.18	2,918 1,921,899.00
Grand Total:	272,555,884.18	2,918 1,921,899.00