

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2024

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	1,047.54500	1,047.54500	0.00000	1,048.01400	1,048.01400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,068.92200	1,068.92200	0.00000	1,069.55100	1,069.55100		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.37300	1,090.37300	0.00000	1,090.91000	1,090.91000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,111.66300	1,111.66300	0.00000	1,111.54500	1,111.54500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,132.95300	1,132.95300	0.00000	1,132.10900	1,132.10900		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,258.49600	1,258.49600	0.00000	1,257.23200	1,257.23200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,284.17900	1,284.17900	0.00000	1,283.06800	1,283.06800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,309.94900	1,309.94900	0.00000	1,308.69100	1,308.69100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,335.52600	1,335.52600	0.00000	1,333.44500	1,333.44500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,361.10400	1,361.10400	0.00000	1,358.11400	1,358.11400		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,086.63500	1,086.63500	0.00000	1,085.16900	1,085.16900		0.00	0.00	173,861,600.00	16	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,108.81000	1,108.81000	0.00000	1,107.46900	1,107.46900		0.00	0.00	177,409,600.00	16	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,131.06100	1,131.06100	0.00000	1,129.58500	1,129.58500		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,153.14500	1,153.14500	0.00000	1,150.95200	1,150.95200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,175.23000	1,175.23000	0.00000	1,172.24400	1,172.24400		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	10.96550	81.87612	0.00000	10.99633	81.72700		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.07826	83.56711	0.00000	11.10798	83.42661		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.19882	81.46328	0.00000	11.23166	81.31164		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.33533	83.06965	0.00000	11.38097	82.86422		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.49320	80.87742	0.00000	11.55335	80.61400		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	11.35054	78.95401	0.00000	11.38126	78.76263		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.44407	80.58472	0.00000	11.47406	80.40054		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.54728	77.95342	0.00000	11.57968	77.75761		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.65910	79.48923	0.00000	11.70097	79.24041		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.78326	76.75872	0.00000	11.83572	76.45277		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	1,069.60400	1,069.60400	0.00000	1,068.22700	1,068.22700		0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,091.43200	1,091.43200	0.00000	1,090.17900	1,090.17900		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,113.33400	1,113.33400	0.00000	1,111.94900	1,111.94900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,135.07200	1,135.07200	0.00000	1,132.98300	1,132.98300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.81100	1,156.81100	0.00000	1,153.94300	1,153.94300		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	184.98341	184.98341	0.00000	184.97931	184.97931		0.00	0.00	0.00	0	9,276.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.49395	133.49395	0.00000	133.66282	133.66282		0.00	0.00	0.00	0	7,734.00
I2029	On 06/02/2025		Bond Future	0.00	136.25107	136.25107	0.00000	136.44245	136.44245		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.59364	137.59364	0.00000	137.77552	137.77552		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.31031	140.31031	0.00000	140.41135	140.41135		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	141.57545	141.57545	0.00000	141.58694	141.58694		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	126.70991	126.70991	0.00000	126.70934	126.70934		0.00	0.00	5,701,945.95	45	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.32693	129.32693	0.00000	129.34439	129.34439		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.42961	130.42961	0.00000	130.43476	130.43476		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.00491	133.00491	0.00000	132.93022	132.93022		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.02678	134.02678	0.00000	133.86420	133.86420		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	138.80428	138.80428	0.00000	138.80384	138.80384		0.00	0.00	5,690,975.48	41	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	139.56455	139.56455	0.00000	139.58377	139.58377		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.39729	142.39729	0.00000	142.40306	142.40306		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.05827	143.05827	0.00000	142.97687	142.97687		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.82543	145.82543	0.00000	145.64838	145.64838		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	119.22074	119.22074	0.00000	119.76170	119.76170		0.00	0.00	5,603,374.78	47	10,807.00
I2046	On 06/02/2025	Bond Future	0.00	121.68302	121.68302	0.00000	122.25227	122.25227		0.00	0.00	0.00	0	6,908.00
I2046	On 08/05/2025	Bond Future	0.00	121.91626	121.91626	0.00000	122.48516	122.48516		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.32269	124.32269	0.00000	124.82737	124.82737		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.44819	124.44819	0.00000	124.88124	124.88124		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	121.05132	121.05132	0.00000	121.45773	121.45773		0.00	0.00	5,689,412.04	47	8,705.00
I2050	On 06/02/2025	Bond Future	0.00	121.20442	121.20442	0.00000	121.63627	121.63627		0.00	0.00	0.00	0	7,200.00
I2050	On 08/05/2025	Bond Future	0.00	123.66445	123.66445	0.00000	124.09300	124.09300		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.71016	123.71016	0.00000	124.07138	124.07138		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.10281	126.10281	0.00000	126.38937	126.38937		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.61700	368.61700	0.00000	369.27200	369.27200		0.00	0.00	0.00	0	909.00
IGOV	On 06/02/2025	Index Future	0.00	376.23000	376.23000	0.00000	376.95200	376.95200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.86900	383.86900	0.00000	384.56900	384.56900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.45200	391.45200	0.00000	391.93000	391.93000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	399.03400	399.03400	0.00000	399.26700	399.26700		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	8.12500	108.62836	8.13276	108.61316		1.47	0.00	441,139,769.96	4,061	148,139.00
R186	On 06/02/2025		Bond Future	0.00	8.10435	105.53359	8.10461	105.53314		1.69	0.00	0.00	0	17,134.00
R186	On 08/05/2025		Bond Future	0.00	8.10475	107.64996	8.11213	107.63877		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.14695	104.43861	8.20691	104.36130		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,605.03000	1.60503	1,552.10000	1.55210	1,605.030	1.92	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	55.75000	0.05575	64.42000	0.06442	55.750	1.93	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.24266	106.43138	8.38326	106.28252		1.12	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.20792	269.20792	269.81688	269.81688		0.00	0.00	5,653,366.32	21	1,969.00
R202	On 06/02/2025		Bond Future	0.00	269.57654	269.57654	270.23611	270.23611		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.04892	275.04892	275.69497	275.69497		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.18274	275.18274	275.67370	275.67370		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.50624	280.50624	280.82538	280.82538		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	9.13183	97.62299	9.12108	97.66560		5.22	0.00	133,353,004.34	1,366	181,968.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,160.90000	4.16090	4,203.04000	4.20304	4,160.900	6.41	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,009.64000	6.00964	6,052.22000	6.05222	6,009.640	6.90	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.18	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.18190	95.60527	9.16684	95.66263		5.19	0.00	0.00	0	28,826.00
R2030	On 06/02/2025		Bond Future	8.68 Call	401.65000	0.40165	445.99000	0.44599	401.650	5.07	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,116.49000	1.11649	1,183.09000	1.18309	1,116.490	5.17	0.50	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	451.29000	0.45129	467.49000	0.46749	451.290	5.43	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.25453	97.52206	9.24120	97.57068		5.06	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	627.20000	0.62720	684.91000	0.68491	627.200	4.87	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,350.37000	1.35037	1,426.56000	1.42656	1,350.370	5.03	0.48	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	616.33000	0.61633	647.25000	0.64725	616.330	5.51	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,167.39000	4.16739	4,243.04000	4.24304	4,167.390	5.73	0.82	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,316.40000	5.31640	5,386.81000	5.38681	5,316.400	5.99	0.88	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	38.84000	0.03884	45.63000	0.04563	38.840	6.38	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	15.87000	0.01587	19.41000	0.01941	15.870	6.38	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.35075	95.41330	9.35383	95.40259		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,493.45000	4.49345	4,483.03000	4.48303	4,493.450	6.00	0.78	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	101.14000	0.10114	114.83000	0.11483	101.140	6.52	(0.04)	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	9.45939	97.23352	0.00000	9.48207	97.15847			5.05	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	9.78413	93.02353	0.00000	9.78406	93.02388			6.94	0.00	17,953,541.29	193	98,717.00
R2032	On 07/11/2024	Bond Future	9.75 Call	620.45000	0.62045	0.00000	649.81000	0.64981	620.450	6.94	0.47	0.00	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	1,058.67000	1.05867	0.00000	1,085.80000	1.08580	1,058.670	7.37	0.62	0.00	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	39.40000	0.03940	0.00000	45.01000	0.04501	39.400	9.14	(0.04)	0.00	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	6,228.50000	6.22850	0.00000	6,229.94000	6.22994	6,228.500	10.23	0.99	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	8,430.43000	8.43043	0.00000	8,430.97000	8.43097	8,430.430	11.25	1.00	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,560.40000	8.56040	0.00000	8,560.92000	8.56092	8,560.400	11.31	1.00	0.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.53	0.00	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.53	0.00	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.85721	94.92190	0.00000	9.85436	94.93551			6.78	0.00	0.00	0	24,546.00
R2032	On 06/02/2025	Bond Future	9.42 Call	610.97000	0.61097	0.00000	630.79000	0.63079	610.970	6.56	0.28	0.00	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,642.58000	1.64258	0.00000	1,647.39000	1.64739	1,642.580	6.92	0.54	0.00	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	421.99000	0.42199	0.00000	413.27000	0.41327	421.990	7.57	(0.19)	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.94175	92.66164	0.00000	9.94077	92.66619			7.03	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	915.81000	0.91581	0.00000	973.64000	0.97364	915.810	6.70	0.31	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,902.15000	1.90215	0.00000	1,967.98000	1.96798	1,902.150	6.98	0.50	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	584.71000	0.58471	0.00000	627.57000	0.62757	584.710	7.88	(0.19)	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.04288	94.46763	0.00000	10.05474	94.41428			7.19	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.16226	92.10974	0.00000	10.18897	91.99351			7.68	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	10.39846	92.26981	0.00000	10.42398	92.12130			8.49	0.00	230,120,906.14	2,494	142,965.00
R2035	On 07/11/2024	Bond Future	11.10 Put	38.85000	0.03885	0.00000	53.87000	0.05387	38.850	9.33	(0.04)	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,716.09000	9.71609	0.00000	9,567.63000	9.56763	9,716.090	10.81	1.00	0.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.21	0.00	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.48549	94.15278	0.00000	10.50977	94.01435			8.36	0.00	0.00	0	16,153.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,162.78000	1.16278	0.00000	1,153.22000	1.15322	1,162.780	8.07	0.39	0.00	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,365.85000	1.36585	0.00000	1,351.72000	1.35172	1,365.850	8.17	0.43	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,388.98000	1.38898	0.00000	1,490.59000	1.49059	1,388.980	8.55	(0.41)	0.00	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	478.87000	0.47887	0.00000	533.70000	0.53370	478.870	9.39	(0.17)	0.00	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.57633	91.53054	0.00000	10.60328	91.38001			8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,076.50000	2.07650	0.00000	2,073.69000	2.07369	2,076.500	8.80	0.46	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,661.73000	1.66173	0.00000	1,778.09000	1.77809	1,661.730	9.37	(0.36)	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,710.51000	5.71051	0.00000	5,644.78000	5.64478	5,710.510	9.97	0.77	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	721.98000	0.72198	0.00000	793.52000	0.79352	721.980	10.25	(0.18)	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	212.05000	0.21205	0.00000	242.46000	0.24246	212.050	11.15	(0.06)	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	69.87000	0.06987	0.00000	83.29000	0.08329	69.870	11.15	(0.02)	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.68165	93.31480	0.00000	10.72020	93.10433			9.12	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.80452	90.58978	0.00000	10.85611	90.31485			9.92	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	10.76351	87.18728	0.00000	10.78907	87.03466			9.30	0.00	699,590,734.72	8,024	212,935.00
R2037	On 06/02/2025	Bond Future	0.00	10.85031	84.70597	0.00000	10.87474	84.56257			9.65	0.00	0.00	0	10,552.00
R2037	On 08/05/2025	Bond Future	0.00	10.95069	86.40390	0.00000	10.97759	86.24885			9.80	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,995.81000	8.99581	0.00000	8,892.43000	8.89243	8,995.810	11.78	0.89	0.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,316.38000	12.31638	0.00000	12,186.71000	12.18671	12,316.380	12.35	0.95	0.00	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	12,534.0900		12.53409	0.00000	12,402.97000	12.40297	12,534.090	12.35	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.06564		83.82726	0.00000	11.10310	83.61575		10.68	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,459.29000		1.45929	0.00000	1,444.96000	1.44496	1,459.290	10.10	0.31	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,888.22000		1.88822	0.00000	1,860.19000	1.86019	1,888.220	10.25	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,097.81000		2.09781	0.00000	2,057.78000	2.05778	2,097.810	10.33	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,247.60000		3.24760	0.00000	3,377.30000	3.37730	3,247.600	10.76	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,445.76000		2.44576	0.00000	2,547.03000	2.54703	2,445.760	11.15	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,759.72000		1.75972	0.00000	1,835.37000	1.83537	1,759.720	11.62	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,315.55000		1.31555	0.00000	1,375.36000	1.37536	1,315.550	12.03	(0.23)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.18484		85.42516	0.00000	11.23403	85.15300		11.12	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.01923		87.77136	0.00000	11.05495	87.54028		10.05	0.00	236,017,187.04	2,689	109,732.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,600.12000		6.60012	0.00000	6,373.50000	6.37350	6,600.120	11.87	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.39000		0.00039	0.00000	0.76000	0.00076	0.390	12.66	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	13.29	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.10799		85.05136	0.00000	11.14306	84.82797		10.47	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,627.08000		1.62708	0.00000	1,573.74000	1.57374	1,627.080	10.09	0.46	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	769.84000		0.76984	0.00000	860.65000	0.86065	769.840	11.20	(0.24)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	328.96000		0.32896	0.00000	377.91000	0.37791	328.960	12.01	(0.11)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.20907		86.75612	0.00000	11.24685	86.51941		10.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,415.25000		9.41525	0.00000	9,243.00000	9.24300	9,415.250	12.73	0.88	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,603.4400		12.60344	0.00000	12,401.60000	12.40160	12,603.440	13.42	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,923.5400		12.92354	0.00000	12,719.06000	12.71906	12,923.540	13.42	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.32363		83.93562	0.00000	11.37162	83.64057		11.66	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.44148		85.53511	0.00000	11.50070	85.17771		12.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.13347		83.70435	0.00000	11.16413	83.50034		10.82	0.00	133,926,960.00	1,600	72,464.00
R2044	On 07/11/2024	Bond Future	12.00	Put	20.50000		0.02050	0.00000	30.31000	0.03031	20.500	12.17	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	5.24000		0.00524	0.00000	8.46000	0.00846	5.240	12.62	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	1.24000		0.00124	0.00000	2.18000	0.00218	1.240	13.05	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.21905		81.02669	0.00000	11.24898	80.83030		11.31	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,484.15000		5.48415	0.00000	5,356.25000	5.35625	5,484.150	12.62	0.82	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,021.74000		8.02174	0.00000	7,862.07000	7.86207	8,021.740	13.48	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	22.46000		0.02246	0.00000	27.47000	0.02747	22.460	14.74	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.31572		82.65075	0.00000	11.34802	82.44198		11.51	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,683.15000		1.68315	0.00000	1,674.86000	1.67486	1,683.150	11.07	0.37	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,040.84000		2.04084	0.00000	2,185.90000	2.18590	2,040.840	12.11	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	915.26000		0.91526	0.00000	1,003.23000	1.00323	915.260	13.25	(0.19)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.42462		79.87544	0.00000	11.46618	79.61147		12.64	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.53603		81.39744	0.00000	11.58777	81.07436		13.21	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.01774		82.84535	0.00000	11.06355	82.52613		11.33	0.00	911,298.85	11	248,790.00
R2048	On 06/02/2025	Bond Future	0.00		11.10037		84.53599	0.00000	11.14605	84.22199		11.24	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	284.40000		0.28440	0.00000	300.68000	0.30068	284.400	9.93	0.12	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	1,754.81000	1.75481	0.00000	1,740.54000	1.74054	1,754.810	10.83	0.46	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	801.79000	0.80179	0.00000	982.88000	0.98288	801.790	12.02	(0.23)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.18458	81.78430	0.00000	11.23305	81.45560		12.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.27895	83.37831	0.00000	11.33678	82.99227		12.41	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.38489	80.52657	0.00000	11.45304	80.07927		13.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.05242	106.28125	0.00000	11.09318	105.91539		11.47	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.13393	108.45013	0.00000	11.17439	108.09196		11.37	0.00	0.00	0	2.00
R2053	On 08/05/2025	Bond Future	0.00		11.22201	104.75743	0.00000	11.26513	104.38141		12.21	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.31909	106.79831	0.00000	11.37146	106.34919		12.40	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.42595	102.97182	0.00000	11.48858	102.44439		13.07	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		10.53630	72.68511	0.00000	10.56685	72.52501		9.69	0.00	0.00	0	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	806.58000	0.80658	0.00000	754.48000	0.75448	806.580	9.77	0.52	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	122.45000	0.12245	0.00000	159.16000	0.15916	122.450	10.49	(0.12)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.61469	74.16840	0.00000	10.64433	74.01541		9.60	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.70114	72.50140	0.00000	10.73331	72.33804		10.17	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.79885	73.91455	0.00000	10.84130	73.70278		10.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.90869	72.17320	0.00000	10.96264	71.90916		11.46	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		241.74200	241.74200	0.00000	241.74444	241.74444		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.73474	246.73474	0.00000	246.77178	246.77178		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.35275	248.35275	0.00000	248.36637	248.36637		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.25562	253.25562	0.00000	253.11693	253.11693		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.70087	254.70087	0.00000	254.39449	254.39449		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		9.52295	89.64433	0.00000	9.51261	89.68892		6.31	0.00	0.00	0	73,913.00
R213	On 06/02/2025	Bond Future	0.00		9.59268	91.47371	0.00000	9.57872	91.53203		6.07	0.00	0.00	0	12.00
R213	On 08/05/2025	Bond Future	0.00		9.66851	89.75084	0.00000	9.65604	89.80127		6.21	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.76313	91.50099	0.00000	9.76425	91.49662		6.32	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.88285	89.69451	0.00000	9.89987	89.63063		6.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		10.82660	68.49456	0.00000	10.85720	68.32167		11.01	0.00	0.00	0	20,587.00
R214	On 06/02/2025	Bond Future	0.00		10.90527	69.89233	0.00000	10.93514	69.72566		10.92	0.00	0.00	0	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,907.74000	4.90774	0.00000	4,794.52000	4.79452	4,907.740	12.19	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	7,104.86000	7.10486	0.00000	6,966.00000	6.96600	7,104.860	13.01	0.93	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	9.09000	0.00909	0.00000	11.66000	0.01166	9.090	14.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		10.98581	67.99055	0.00000	11.01791	67.81363		11.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.07649	69.31602	0.00000	11.11748	69.09332		12.15	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.17916	67.33881	0.00000	11.22996	67.06702		13.32	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 :	2,272,623,676.91	20,671 1,892,159.00
Grand Total:	2,272,623,676.91	20,671 1,892,159.00