

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2024

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	1,046.57100	1,046.57100	0.00000	1,050.69500	1,050.69500		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,068.03700	1,068.03700	0.00000	1,072.24100	1,072.24100		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,089.19900	1,089.19900	0.00000	1,093.48000	1,093.48000		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,109.98300	1,109.98300	0.00000	1,114.34000	1,114.34000		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,130.83400	1,130.83400	0.00000	1,135.26800	1,135.26800		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,255.46000	1,255.46000	0.00000	1,262.12100	1,262.12100		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,281.21000	1,281.21000	0.00000	1,288.00300	1,288.00300		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,306.59600	1,306.59600	0.00000	1,313.51600	1,313.51600		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.52900	1,331.52900	0.00000	1,338.57300	1,338.57300		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,356.54100	1,356.54100	0.00000	1,363.71200	1,363.71200		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,085.09800	1,085.09800	0.00000	1,090.05000	1,090.05000		0.00	0.00	51	104.00
ALBI	On 06/02/2025		Index Future	0.00	1,107.35500	1,107.35500	0.00000	1,112.40300	1,112.40300		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.29500	1,129.29500	0.00000	1,134.43800	1,134.43800		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.84500	1,150.84500	0.00000	1,156.07900	1,156.07900		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,172.46300	1,172.46300	0.00000	1,177.79000	1,177.79000		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.00421	81.68895	0.00000	10.91385	82.12674		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.11691	83.38446	0.00000	11.02262	83.83101		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24379	81.25573	0.00000	11.14540	81.71075		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.39058	82.82105	0.00000	11.28778	83.28440		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.55802	80.59359	0.00000	11.45046	81.06529		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	11.38357	78.74827	0.00000	11.31866	79.15339		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.47701	80.38246	0.00000	11.40986	80.79565		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.58489	77.72619	0.00000	11.51536	78.14709		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.70418	79.22139	0.00000	11.63217	79.64993		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.83519	76.45585	0.00000	11.76049	76.89211		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,068.10800	1,068.10800	0.00000	1,072.99800	1,072.99800		0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,090.01500	1,090.01500	0.00000	1,095.00100	1,095.00100		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,111.61300	1,111.61300	0.00000	1,116.69100	1,116.69100		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.82500	1,132.82500	0.00000	1,137.99400	1,137.99400		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,154.10500	1,154.10500	0.00000	1,159.36500	1,159.36500		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.01349	185.01349	0.00000	185.02021	185.02021		0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	134.25310	134.25310	0.00000	133.99475	133.99475		0.00	0.00	0	7,884.00
I2029	On 06/02/2025		Bond Future	0.00	137.03972	137.03972	0.00000	136.77541	136.77541		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	138.36312	138.36312	0.00000	138.09283	138.09283		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	141.03330	141.03330	0.00000	140.75692	140.75692		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	142.26040	142.26040	0.00000	141.97835	141.97835		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	127.05160	127.05160	0.00000	127.23723	127.23723		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.68871	129.68871	0.00000	129.87758	129.87758		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.76549	130.76549	0.00000	130.95752	130.95752		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.28914	133.28914	0.00000	133.48408	133.48408		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.26770	134.26770	0.00000	134.46590	134.46590		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	140.12915	140.12915	0.00000	140.12325	140.12325		0.00	0.00	9,108,394.75	65	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	140.93096	140.93096	0.00000	140.92440	140.92440		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.75507	143.75507	0.00000	143.74759	143.74759		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	144.37884	144.37884	0.00000	144.37066	144.37066		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	147.11803	147.11803	0.00000	147.10898	147.10898		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	121.73897	121.73897	0.00000	120.81269	120.81269		0.00	0.00	9,739,117.60	80	17,668.00
I2046	On 06/02/2025	Bond Future	0.00	124.26576	124.26576	0.00000	123.31980	123.31980		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	124.51947	124.51947	0.00000	123.55388	123.55388		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	126.92153	126.92153	0.00000	125.93638	125.93638		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	127.05039	127.05039	0.00000	126.04631	126.04631		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	123.69305	123.69305	0.00000	123.06255	123.06255		0.00	0.00	12,369,305.00	100	15,276.00
I2050	On 06/02/2025	Bond Future	0.00	123.91315	123.91315	0.00000	123.26901	123.26901		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	126.39637	126.39637	0.00000	125.73867	125.73867		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	126.43938	126.43938	0.00000	125.76851	125.76851		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	128.83790	128.83790	0.00000	128.15387	128.15387		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	372.67800	372.67800	0.00000	371.83700	371.83700		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	380.41400	380.41400	0.00000	379.55300	379.55300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	388.04100	388.04100	0.00000	387.16100	387.16100		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	395.53300	395.53300	0.00000	394.63400	394.63400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	403.05000	403.05000	0.00000	402.13200	402.13200		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	8.13511	108.60856	8.06107	108.75366		1.53	0.00	133,479,920.24	1,229	161,399.00	
R186	On 06/02/2025		Bond Future	0.00	8.10973	105.52423	8.02499	105.67182		1.69	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	8.12926	107.61280	8.03047	107.76268		1.52	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.21351	104.35279	8.09560	104.50489		1.34	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,522.17000	1.52217	0.00000	1,642.18000	1.64218	1,522.170	1.84	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	53.42000	0.05342	0.00000	44.19000	0.04419	53.420	1.84	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.36255	106.30442	8.21676	106.45884		1.06	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	270.96314	270.96314	270.95177	270.95177		0.00	0.00	0.00	0	2,010.00	
R202	On 06/02/2025		Bond Future	0.00	271.39534	271.39534	271.38258	271.38258		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	276.83494	276.83494	276.82021	276.82021		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	276.88038	276.88038	276.86417	276.86417		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	282.13384	282.13384	282.11624	282.11624		0.00	0.00	0.00	0	0.00	
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2030	On 07/11/2024		Bond Future	0.00	9.15460	97.53279	9.06295	97.89646		5.25	0.00	432,265,325.28	4,432	183,055.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,079.97000	4.07997	0.00000	4,439.38000	4.43938	4,079.970	6.56	0.98	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,920.46000	5.92046	0.00000	6,283.71000	6.28371	5,920.460	7.01	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000	7.05	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	9.20344	95.52331	9.10621	95.89398		5.26	0.00	0.00	0	28,810.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	439.30000	0.43930	0.00000	544.94000	0.54494	439.300	5.24	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,185.21000	1.18521	0.00000	1,382.38000	1.38238	1,185.210	5.49	0.49	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	578.82000	0.57882	0.00000	485.85000	0.48585	578.820	5.83	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.28438	97.41329	9.18097	97.79077		5.14	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	655.52000	0.65552	0.00000	772.83000	0.77283	655.520	5.01	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,390.24000	1.39024	0.00000	1,578.32000	1.57832	1,390.240	5.24	0.47	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	725.68000	0.72568	0.00000	632.57000	0.63257	725.680	5.74	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,146.91000	4.14691	0.00000	4,457.06000	4.45706	4,146.910	5.96	0.80	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,272.97000	5.27297	0.00000	5,605.54000	5.60554	5,272.970	6.22	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	48.58000	0.04858	0.00000	40.18000	0.04018	48.580	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	20.72000	0.02072	0.00000	16.86000	0.01686	20.720	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.39527	95.25864	9.28487	95.64272		5.26	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,445.53000	4.44553	0.00000	4,745.68000	4.74568	4,445.530	6.20	0.76	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	116.13000	0.11613	0.00000	99.81000	0.09981	116.130	6.53	(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	9.51795	97.03989	0.00000	9.39991	97.43070		5.04	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	9.82450	92.82570	0.00000	9.73867	93.24696		7.01	0.00	594,084,480.00	6,400	109,465.00
R2032	On 07/11/2024	Bond Future	9.75 Call	703.74000	0.70374	0.00000	916.94000	0.91694	703.740	7.61	0.44	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	1,106.29000	1.10629	0.00000	1,373.22000	1.37322	1,106.290	7.95	0.57	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	98.32000	0.09832	0.00000	73.98000	0.07398	98.320	9.41	(0.08)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	6,044.27000	6.04427	0.00000	6,460.77000	6.46077	6,044.270	10.34	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	8,234.96000	8.23496	0.00000	8,655.44000	8.65544	8,234.960	11.05	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,364.58000	8.36458	0.00000	8,785.17000	8.78517	8,364.580	11.05	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.05	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	9.89752	94.72964	0.00000	9.80761	95.15916		6.84	0.00	0.00	0	16,670.00
R2032	On 06/02/2025	Bond Future	9.42 Call	640.07000	0.64007	0.00000	773.84000	0.77384	640.070	6.79	0.28	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,649.54000	1.64954	0.00000	1,887.91000	1.88791	1,649.540	7.19	0.52	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	540.61000	0.54061	0.00000	459.73000	0.45973	540.610	7.85	(0.21)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.98926	92.44152	0.00000	9.89497	92.87904		7.10	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	966.56000	0.96656	0.00000	1,112.71000	1.11271	966.560	7.05	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,960.30000	1.96030	0.00000	2,185.59000	2.18559	1,960.300	7.43	0.49	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	755.04000	0.75504	0.00000	669.23000	0.66923	755.040	8.36	(0.22)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.10219	94.20121	0.00000	10.00318	94.64651		7.36	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.23272	91.80353	0.00000	10.12855	92.25670		7.69	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	10.44018	92.02720	0.00000	10.34964	92.55483		8.59	0.00	153,225,288.00	1,665	145,561.00
R2035	On 07/11/2024	Bond Future	11.10 Put	121.50000	0.12150	0.00000	86.38000	0.08638	121.500	10.07	(0.09)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,474.16000	9.47416	0.00000	10,001.54000	10.00154	9,474.160	11.22	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.22	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.52727	93.91476	0.00000	10.43304	94.45279		8.51	0.00	0.00	0	16,070.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,220.96000	1.22096	0.00000	1,445.87000	1.44587	1,220.960	8.52	0.38	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,418.81000	1.41881	0.00000	1,664.84000	1.66484	1,418.810	8.62	0.42	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,645.02000	1.64502	0.00000	1,430.61000	1.43061	1,645.020	9.00	(0.43)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	629.51000	0.62951	0.00000	533.58000	0.53358	629.510	9.80	(0.20)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.62410	91.26395	0.00000	10.52609	91.81207		9.05	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,126.15000	2.12615	0.00000	2,388.71000	2.38871	2,126.150	9.25	0.45	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,925.08000	1.92508	0.00000	1,729.73000	1.72973	1,925.080	9.81	(0.38)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,637.22000	5.63722	0.00000	6,059.30000	6.05930	5,637.220	10.38	0.75	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	885.56000	0.88556	0.00000	784.51000	0.78451	885.560	10.64	(0.20)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	256.56000	0.25656	0.00000	222.52000	0.22252	256.560	11.24	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	89.41000	0.08941	0.00000	76.02000	0.07602	89.410	11.24	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.73905	93.00166	0.00000	10.63694	93.55973		9.39	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.87082	90.23666	0.00000	10.76433	90.80476		9.98	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	10.81034	86.90795	0.00000	10.71485	87.47889		9.44	0.00	190,936,766.15	2,197	212,148.00
R2037	On 06/02/2025	Bond Future	0.00	10.89740	84.42988	0.00000	10.79833	85.01221		9.84	0.00	0.00	0	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	11.00349	86.09995	0.00000	10.90068	86.69322		10.03	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,855.15000	8.85515	0.00000	9,375.78000	9.37578	8,855.150	12.48	0.86	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,053.62000	12.05362	0.00000	12,617.74000	12.61774	12,053.620	12.48	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	12,268.9700		12.26897	0.00000	12,834.98000	12.83498	12,268.970	12.48	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.12747		83.47855	0.00000	11.02058	84.08267		11.01	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,533.68000		1.53368	0.00000	1,732.91000	1.73291	1,533.680	10.64	0.31	17,349,846.77	5,082	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,964.40000		1.96440	0.00000	2,198.50000	2.19850	1,964.400	10.82	0.37	9,434,040.46	2,341	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,170.81000		2.17081	0.00000	2,420.02000	2.42002	2,170.810	10.91	0.39	860,510.79	200	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,640.31000		3.64031	0.00000	3,355.84000	3.35584	3,640.310	11.35	(0.49)	(13,886,623.95)	2,541	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,799.64000		2.79964	0.00000	2,567.35000	2.56735	2,799.640	11.73	(0.41)	(22,813,573.65)	5,082	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,060.28000		2.06028	0.00000	1,879.43000	1.87943	2,060.280	12.18	(0.32)	(17,962,657.30)	5,082	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,569.27000		1.56927	0.00000	1,425.80000	1.42580	1,569.270	12.57	(0.26)	(7,163,248.97)	2,541	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.25489		85.03795	0.00000	11.14383	85.65301		11.23	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.04096		87.63067	0.00000	10.97596	88.05255		10.23	0.00	254,128,943.00	2,900	113,851.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,480.34000		6.48034	0.00000	6,896.20000	6.89620	6,480.340	12.39	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	3.17000		0.00317	0.00000	2.48000	0.00248	3.170	13.15	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.13000		0.00013	0.00000	0.10000	0.00010	0.130	13.38	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.12909		84.91685	0.00000	11.06179	85.34699		10.71	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,828.09000		1.82809	0.00000	2,038.66000	2.03866	1,828.090	11.09	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,017.09000		1.01709	0.00000	915.49000	0.91549	1,017.090	12.18	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	483.05000		0.48305	0.00000	430.64000	0.43064	483.050	12.94	(0.14)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.23456		86.59631	0.00000	11.16484	87.03452		10.93	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,436.12000		9.43612	0.00000	9,818.43000	9.81843	9,436.120	13.61	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,489.8400		12.48984	0.00000	12,902.70000	12.90270	12,489.840	13.61	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,806.6500		12.80665	0.00000	13,221.67000	13.22167	12,806.650	13.61	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.35646		83.73361	0.00000	11.28414	84.17957		12.06	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.48084		85.29731	0.00000	11.40585	85.75125		12.32	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.12969		83.72956	0.00000	11.06469	84.16502		11.05	0.00	32,403,339.72	387	75,826.00
R2044	On 07/11/2024	Bond Future	12.00	Put	67.61000		0.06761	0.00000	53.62000	0.05362	67.610	13.23	(0.05)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	24.98000		0.02498	0.00000	19.69000	0.01969	24.980	13.64	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	8.85000		0.00885	0.00000	6.96000	0.00696	8.850	14.06	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.21383		81.06101	0.00000	11.14663	81.50505		11.61	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,708.07000		5.70807	0.00000	6,071.49000	6.07149	5,708.070	13.71	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,174.66000		8.17466	0.00000	8,577.37000	8.57737	8,174.660	14.52	0.89	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	31.04000		0.03104	0.00000	26.80000	0.02680	31.040	14.92	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.31364		82.66423	0.00000	11.24414	83.11655		11.86	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,904.26000		1.90426	0.00000	2,089.29000	2.08929	1,904.260	11.75	0.38	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,258.25000		2.25825	0.00000	2,099.61000	2.09961	2,258.250	12.81	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,072.03000		1.07203	0.00000	988.37000	0.98837	1,072.030	13.91	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.42832		79.85188	0.00000	11.35632	80.31232		13.12	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.54474		81.34290	0.00000	11.47020	81.81157		13.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.02897		82.76690	0.00000	10.96397	83.22279		11.61	0.00	77,469,818.40	936	250,964.00
R2048	On 06/02/2025	Bond Future	0.00		11.11074		84.46453	0.00000	11.04356	84.92941		11.59	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	416.09000		0.41609	0.00000	497.21000	0.49721	416.090	10.90	0.15	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	2,021.18000	2.02118	0.00000	2,253.02000	2.25302	2,021.180	12.00	0.46	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,064.02000	1.06402	0.00000	957.00000	0.95700	1,064.020	13.20	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.19846	81.68994	0.00000	11.12907	82.16358		12.48	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.29886	83.24504	0.00000	11.22709	83.72722		12.85	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.41014	80.36034	0.00000	11.33584	80.85119		13.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		11.05850	106.22653	0.00000	10.99348	106.81435		11.78	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.13898	108.40530	0.00000	11.07177	109.00471		11.76	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.23038	104.68425	0.00000	11.16085	105.29499		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.33333	106.67584	0.00000	11.26136	107.29749		12.80	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.44538	102.80766	0.00000	11.37078	103.44051		13.44	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		10.57235	72.49623	0.00000	10.48191	72.97134		9.81	0.00	154,344,473.67	2,129	19,376.00
R209	On 07/11/2024	Bond Future	10.55	Call	862.98000	0.86298	0.00000	1,126.33000	1.12633	862.980	10.27	0.49	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	241.79000	0.24179	0.00000	175.78000	0.17578	241.790	10.97	(0.18)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.65058	73.98320	0.00000	10.55694	74.46773		9.76	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.74205	72.29374	0.00000	10.64504	72.78746		10.38	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.84788	73.67003	0.00000	10.74732	74.17273		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.96516	71.89686	0.00000	10.86080	72.40866		11.53	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		242.01051	242.01051	0.00000	241.88463	241.88463		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		247.03374	247.03374	0.00000	246.90414	246.90414		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.59439	248.59439	0.00000	248.46086	248.46086		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.39092	253.39092	0.00000	253.25341	253.25341		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.74523	254.74523	0.00000	254.60435	254.60435		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		9.54255	89.55988	0.00000	9.45141	89.95342		6.36	0.00	45,675,538.80	510	76,963.00
R213	On 06/02/2025	Bond Future	0.00		9.61110	91.39683	0.00000	9.51519	91.79805		6.14	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.69366	89.64925	0.00000	9.59271	90.05790		6.31	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.80009	91.35695	0.00000	9.69357	91.77286		6.44	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.93090	89.51432	0.00000	9.81822	89.93758		6.57	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		10.85773	68.31868	0.00000	10.79271	68.68681		11.23	0.00	103,912,712.28	1,521	20,682.00
R214	On 06/02/2025	Bond Future	0.00		10.93616	69.71998	0.00000	10.86904	70.09533		11.20	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,918.90000	4.91890	0.00000	5,230.26000	5.23026	4,918.900	13.22	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	7,039.23000	7.03923	0.00000	7,382.73000	7.38273	7,039.230	14.01	0.90	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	14.69000	0.01469	0.00000	12.56000	0.01256	14.690	14.40	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.02092	67.79708	0.00000	10.95167	68.17948		12.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.11846	69.08801	0.00000	11.04693	69.47731		12.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.22729	67.08126	0.00000	11.15335	67.47754		13.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

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Total for Derivatives :	2,722,361,697.04	47,471 1,920,527.00
Grand Total:	2,722,361,697.04	47,471 1,920,527.00

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