

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2024

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	1,043.48100	1,043.48100	0.00000	1,044.05100	1,044.05100		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,064.91500	1,064.91500	0.00000	1,065.49300	1,065.49300		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,086.17000	1,086.17000	0.00000	1,086.75400	1,086.75400		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.70200	1,106.70200	0.00000	1,107.28900	1,107.28900		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,127.16400	1,127.16400	0.00000	1,127.75600	1,127.75600		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,251.74400	1,251.74400	0.00000	1,252.17800	1,252.17800		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,277.45600	1,277.45600	0.00000	1,277.89500	1,277.89500		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,302.95400	1,302.95400	0.00000	1,303.39400	1,303.39400		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,327.58300	1,327.58300	0.00000	1,328.02300	1,328.02300		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,352.12900	1,352.12900	0.00000	1,352.57000	1,352.57000		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,081.30400	1,081.30400	0.00000	1,082.60900	1,082.60900		0.00	0.00	0	104.00
ALBI	On 06/02/2025		Index Future	0.00	1,103.51500	1,103.51500	0.00000	1,104.84300	1,104.84300		0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,125.54100	1,125.54100	0.00000	1,126.88900	1,126.88900		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.81700	1,146.81700	0.00000	1,148.18300	1,148.18300		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.02000	1,168.02000	0.00000	1,169.40600	1,169.40600		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	11.06175	81.41177	0.00000	11.04769	81.47938		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.17661	83.10338	0.00000	11.16200	83.17205		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.30373	80.98016	0.00000	11.28856	81.04978		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.45686	82.52415	0.00000	11.44112	82.59453		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.63328	80.26568	0.00000	11.61689	80.33694		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	11.44139	78.39016	0.00000	11.42214	78.50910		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.53658	80.01876	0.00000	11.51671	80.13978		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.64485	77.36608	0.00000	11.62431	77.48914		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.76900	78.83881	0.00000	11.74780	78.96361		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.90676	76.04150	0.00000	11.88482	76.16814		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	1,064.38300	1,064.38300	0.00000	1,065.65700	1,065.65700		0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,086.24700	1,086.24700	0.00000	1,087.54300	1,087.54300		0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,107.92800	1,107.92800	0.00000	1,109.24400	1,109.24400		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.87000	1,128.87000	0.00000	1,130.20400	1,130.20400		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,149.74300	1,149.74300	0.00000	1,151.09500	1,151.09500		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	185.00561	185.00561	0.00000	184.99465	184.99465		0.00	0.00	0	9,240.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.81396	133.81396	0.00000	133.80967	133.80967		0.00	0.00	0	7,734.00
I2029	On 06/02/2025		Bond Future	0.00	136.59444	136.59444	0.00000	136.58951	136.58951		0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.92763	137.92763	0.00000	137.92186	137.92186		0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.56266	140.56266	0.00000	140.55583	140.55583		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	141.73779	141.73779	0.00000	141.73045	141.73045		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	126.87709	126.87709	0.00000	126.87154	126.87154		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	129.51349	129.51349	0.00000	129.50716	129.50716		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.60443	130.60443	0.00000	130.59732	130.59732		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.09966	133.09966	0.00000	133.09151	133.09151		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.03371	134.03371	0.00000	134.02530	134.02530		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	138.77941	138.77941	0.00000	139.07569	139.07569		0.00	0.00	0.00	0	3,311.00
I2038	On 06/02/2025	Bond Future	0.00	139.55647	139.55647	0.00000	139.85831	139.85831		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.37217	142.37217	0.00000	142.67933	142.67933		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	142.94137	142.94137	0.00000	143.25426	143.25426		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.60894	145.60894	0.00000	145.92683	145.92683		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	119.19817	119.19817	0.00000	119.55365	119.55365		0.00	0.00	0.00	0	17,668.00
I2046	On 06/02/2025	Bond Future	0.00	121.67485	121.67485	0.00000	122.03735	122.03735		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	121.89349	121.89349	0.00000	122.26246	122.26246		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.22105	124.22105	0.00000	124.59613	124.59613		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.26037	124.26037	0.00000	124.64267	124.64267		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	120.82673	120.82673	0.00000	120.82130	120.82130		0.00	0.00	0.00	0	15,276.00
I2050	On 06/02/2025	Bond Future	0.00	120.98996	120.98996	0.00000	120.98385	120.98385		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	123.43118	123.43118	0.00000	123.42443	123.42443		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.39329	123.39329	0.00000	123.38595	123.38595		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.69565	125.69565	0.00000	125.68740	125.68740		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	368.72900	368.72900	0.00000	369.02500	369.02500		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00	376.39400	376.39400	0.00000	376.69500	376.69500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	383.99500	383.99500	0.00000	384.30000	384.30000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	391.34100	391.34100	0.00000	391.64900	391.64900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.66200	398.66200	0.00000	398.97400	398.97400		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	8.20445	108.47291	8.18845	108.50419		1.51	0.00	5,206,699.68	48	160,193.00
R186	On 06/02/2025		Bond Future	0.00	8.18798	105.38819	8.16988	105.41964		1.71	0.00	0.00	0	17,134.00
R186	On 08/05/2025		Bond Future	0.00	8.21125	107.48862	8.19042	107.52015		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.32804	104.20536	8.30365	104.23673		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,437.17000	1.43717	1,461.31000	1.46131	1,437.170	1.94	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	78.40000	0.07840	76.09000	0.07609	78.400	1.95	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.53594	106.12122	8.50624	106.15257		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	269.36278	269.36278	269.35090	269.35090		0.00	0.00	22,087,747.96	82	1,969.00
R202	On 06/02/2025		Bond Future	0.00	269.76770	269.76770	269.75445	269.75445		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	275.21141	275.21141	275.19645	275.19645		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	275.17303	275.17303	275.15623	275.15623		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.30903	280.30903	280.29053	280.29053		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	9.22481	97.25536	9.20998	97.31387		5.32	0.00	311,119,896.64	3,199	181,968.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,797.74000	3.79774	3,856.45000	3.85645	3,797.740	6.24	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,642.33000	5.64233	5,700.89000	5.70089	5,642.330	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	9.27746	95.24231	9.26181	95.30163		5.34	0.00	1,333,392.34	14	28,824.00
R2030	On 06/02/2025		Bond Future	8.68 Call	352.60000	0.35260	369.27000	0.36927	352.600	5.22	0.22	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	989.22000	0.98922	1,021.26000	1.02126	989.220	5.32	0.46	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	591.81000	0.59181	578.58000	0.57858	591.810	5.58	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.35957	97.13997	9.34305	97.19993		5.23	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	571.12000	0.57112	589.69000	0.58969	571.120	5.03	0.26	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,234.57000	1.23457	1,264.75000	1.26475	1,234.570	5.20	0.44	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	769.68000	0.76968	755.99000	0.75599	769.680	5.68	(0.29)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,902.10000	3.90210	3,952.55000	3.95255	3,902.100	5.90	0.79	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,016.98000	5.01698	5,070.93000	5.07093	5,016.980	6.17	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	58.94000	0.05894	57.90000	0.05790	58.940	6.56	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	25.80000	0.02580	25.34000	0.02534	25.800	6.56	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.48120	94.96101	9.46371	95.02150		5.35	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,148.81000	4.14881	4,197.27000	4.19727	4,148.810	5.99	0.76	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	139.42000	0.13942	137.15000	0.13715	139.420	6.67	(0.06)	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	9.61911	96.70653	0.00000	9.60055	96.76758			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	9.88339	92.53807	0.00000	9.87905	92.55923			7.10	0.00	79,120,049.85	855	109,536.00
R2032	On 07/11/2024	Bond Future	9.75 Call	472.10000	0.47210	0.00000	491.74000	0.49174	472.100	7.10	0.37	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	835.50000	0.83550	0.00000	859.67000	0.85967	835.500	7.51	0.52	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	83.93000	0.08393	0.00000	88.13000	0.08813	83.930	9.21	(0.08)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,751.76000	5.75176	0.00000	5,774.29000	5.77429	5,751.760	10.27	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,946.59000	7.94659	0.00000	7,968.10000	7.96810	7,946.590	11.26	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	8,076.40000	8.07640	0.00000	8,097.89000	8.09789	8,076.400	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	9.95884	94.43815	0.00000	9.95437	94.45936			6.94	0.00	0.00	0	16,670.00
R2032	On 06/02/2025	Bond Future	9.42 Call	508.77000	0.50877	0.00000	518.63000	0.51863	508.770	6.61	0.24	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,403.79000	1.40379	0.00000	1,420.32000	1.42032	1,403.790	6.88	0.49	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	522.61000	0.52261	0.00000	522.93000	0.52293	522.610	7.50	(0.22)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.05089	92.15698	0.00000	10.04631	92.17808			7.24	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	828.83000	0.82883	0.00000	838.69000	0.83869	828.830	6.91	0.28	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,731.44000	1.73144	0.00000	1,745.95000	1.74595	1,731.440	7.19	0.46	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	740.58000	0.74058	0.00000	739.91000	0.73991	740.580	8.09	(0.22)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.17110	93.89289	0.00000	10.16642	93.91378			7.40	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.31203	91.46040	0.00000	10.30722	91.48117			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	10.48323	91.77779	0.00000	10.47906	91.80191			8.65	0.00	0.00	0	145,561.00
R2035	On 07/11/2024	Bond Future	11.10 Put	86.37000	0.08637	0.00000	90.48000	0.09048	86.370	9.49	(0.08)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	9,224.29000	9.22429	0.00000	9,248.47000	9.24847	9,224.290	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	10.57176	93.66224	0.00000	10.56748	93.68649			8.54	0.00	0.00	0	16,070.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,037.52000	1.03752	0.00000	1,052.97000	1.05297	1,037.520	8.25	0.35	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,222.29000	1.22229	0.00000	1,239.03000	1.23903	1,222.290	8.35	0.39	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,660.09000	1.66009	0.00000	1,656.82000	1.65682	1,660.090	8.73	(0.45)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	614.42000	0.61442	0.00000	615.48000	0.61548	614.420	9.56	(0.21)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.66818	91.01890	0.00000	10.66381	91.04315			9.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,924.98000	1.92498	0.00000	1,941.30000	1.94130	1,924.980	9.02	0.43	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,928.27000	1.92827	0.00000	1,924.77000	1.92477	1,928.270	9.58	(0.39)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,383.66000	5.38366	0.00000	5,407.06000	5.40706	5,383.660	10.18	0.74	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	874.82000	0.87482	0.00000	874.70000	0.87470	874.820	10.46	(0.21)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	273.25000	0.27325	0.00000	274.06000	0.27406	273.250	11.36	(0.07)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	96.08000	0.09608	0.00000	96.62000	0.09662	96.080	11.36	(0.03)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.78835	92.73389	0.00000	10.78390	92.75802			9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.92765	89.93548	0.00000	10.92311	89.95949			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	10.86346	86.59268	0.00000	10.84916	86.67739			9.48	0.00	491,673,237.04	5,678	212,921.00
R2037	On 06/02/2025	Bond Future	0.00	10.95222	84.11006	0.00000	10.93744	84.19612			9.86	0.00	0.00	0	9,680.00
R2037	On 08/05/2025	Bond Future	0.00	11.05840	85.78547	0.00000	11.04312	85.87282			10.05	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,495.86000	8.49586	0.00000	8,575.55000	8.57555	8,495.860	12.01	0.87	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,753.91000	11.75391	0.00000	11,838.35000	11.83835	11,753.910	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	11,968.2800		11.96828	0.00000	12,052.93000	12.05293	11,968.280	12.58	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.18763		83.14121	0.00000	11.17183	83.22962		11.01	0.00	1,247,118.15	15	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,314.06000		1.31406	0.00000	1,343.77000	1.34377	1,314.060	10.27	0.28	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,702.80000		1.70280	0.00000	1,737.95000	1.73795	1,702.800	10.40	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,888.69000		1.88869	0.00000	1,926.19000	1.92619	1,888.690	10.46	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,625.83000		3.62583	0.00000	3,586.13000	3.58613	3,625.830	10.83	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,751.71000		2.75171	0.00000	2,720.28000	2.72028	2,751.710	11.19	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,995.89000		1.99589	0.00000	1,972.44000	1.97244	1,995.890	11.64	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,503.43000		1.50343	0.00000	1,485.58000	1.48558	1,503.430	12.05	(0.26)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.32229		84.66776	0.00000	11.30595	84.75730		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		11.10412		87.22373	0.00000	11.06959	87.44584		10.22	0.00	248,413,183.04	2,848	113,833.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,065.26000		6.06526	0.00000	6,285.69000	6.28569	6,065.260	12.04	0.98	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	1.62000		0.00162	0.00000	1.53000	0.00153	1.620	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	0.07000	0.00007	0.070	13.45	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.19425		84.50349	0.00000	11.15853	84.72972		10.67	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,451.64000		1.45164	0.00000	1,555.50000	1.55550	1,451.640	10.29	0.41	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	960.85000		0.96085	0.00000	908.06000	0.90806	960.850	11.39	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	431.20000		0.43120	0.00000	405.99000	0.40599	431.200	12.19	(0.14)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.30024		86.18659	0.00000	11.26326	86.41690		10.89	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,964.08000		8.96408	0.00000	9,167.10000	9.16710	8,964.080	12.96	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,097.0000		12.09700	0.00000	12,314.14000	12.31414	12,097.000	13.64	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,412.2100		12.41221	0.00000	12,630.49000	12.63049	12,412.210	13.64	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.42749		83.29904	0.00000	11.38916	83.53313		11.98	0.00	1,332,784.64	16	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.55903		84.82791	0.00000	11.51932	85.06580		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		11.20303		83.24268	0.00000	11.16343	83.50499		11.00	0.00	110,130,065.64	1,323	74,623.00
R2044	On 07/11/2024	Bond Future	12.00	Put	46.06000		0.04606	0.00000	40.46000	0.04046	46.060	12.34	(0.04)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	14.13000		0.01413	0.00000	12.51000	0.01251	14.130	12.79	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	4.03000		0.00403	0.00000	3.62000	0.00362	4.030	13.21	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.28946		80.56592	0.00000	11.24852	80.83332		11.52	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,159.83000		5.15983	0.00000	5,379.30000	5.37930	5,159.830	12.82	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,633.92000		7.63392	0.00000	7,878.49000	7.87849	7,633.920	13.67	0.89	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	32.51000		0.03251	0.00000	30.07000	0.03007	32.510	14.91	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.39021		82.17059	0.00000	11.34789	82.44282		11.77	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,590.76000		1.59076	0.00000	1,694.10000	1.69410	1,590.760	11.33	0.35	479,621.98	121	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,305.84000		2.30584	0.00000	2,206.58000	2.20658	2,305.840	12.36	(0.40)	(545,118.59)	121	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,070.89000		1.07089	0.00000	1,020.01000	1.02001	1,070.890	13.49	(0.21)	(291,508.00)	121	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.51033		79.33258	0.00000	11.46650	79.60944		12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.63384		80.78847	0.00000	11.58849	81.06988		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		11.09731		82.29225	0.00000	11.06275	82.53169		11.53	0.00	0.00	0	250,951.00
R2048	On 06/02/2025	Bond Future	0.00		11.18117		83.98200	0.00000	11.14547	84.22597		11.45	0.00	167,964.00	2	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	280.25000		0.28025	0.00000	314.17000	0.31417	280.250	10.45	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	1,654.89000	1.65489	0.00000	1,769.51000	1.76951	1,654.890	11.45	0.42	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,063.24000	1.06324	0.00000	1,006.54000	1.00654	1,063.240	12.65	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.26963	81.20905	0.00000	11.23278	81.45743		12.34	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.37501	82.73881	0.00000	11.33692	82.99134		12.70	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.49296	79.81925	0.00000	11.45355	80.07594		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		11.12183	105.65959	0.00000	11.09231	105.92318		11.66	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.20424	107.82913	0.00000	11.17375	108.09761		11.59	0.00	215,658.26	2	2.00
R2053	On 08/05/2025	Bond Future	0.00		11.29629	104.11121	0.00000	11.26478	104.38446		12.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.40412	106.07088	0.00000	11.37152	106.34868		12.65	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.52277	102.15852	0.00000	11.48901	102.44078		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		10.63075	72.19166	0.00000	10.61637	72.26649		9.87	0.00	0.00	0	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	630.23000	0.63023	0.00000	675.98000	0.67598	630.230	9.95	0.42	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	233.06000	0.23306	0.00000	228.90000	0.22890	233.060	10.67	(0.19)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.71078	73.67399	0.00000	10.69595	73.75000		9.79	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.80251	71.98831	0.00000	10.78720	72.06549		10.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.91351	73.34446	0.00000	10.89773	73.42256		10.86	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.03799	71.54254	0.00000	11.02168	71.62169		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		241.87311	241.87311	0.00000	241.78692	241.78692		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.89893	246.89893	0.00000	246.80986	246.80986		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.49068	248.49068	0.00000	248.39853	248.39853		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.23697	253.23697	0.00000	253.14134	253.14134		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.51069	254.51069	0.00000	254.41285	254.41285		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		9.61188	89.26195	0.00000	9.60240	89.30262		6.43	0.00	803,357.55	9	76,968.00
R213	On 06/02/2025	Bond Future	0.00		9.68366	91.09478	0.00000	9.67376	91.13591		6.26	0.00	1,093,137.36	12	12.00
R213	On 08/05/2025	Bond Future	0.00		9.76711	89.35338	0.00000	9.75679	89.39488		6.44	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.88224	91.03784	0.00000	9.87149	91.07952		6.50	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.02538	89.16132	0.00000	10.01414	89.20323		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		10.91603	67.99114	0.00000	10.89662	68.09992		11.21	0.00	0.00	0	20,982.00
R214	On 06/02/2025	Bond Future	0.00		10.99614	69.38719	0.00000	10.97614	69.49788		11.14	0.00	0.00	0	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,529.20000	4.52920	0.00000	4,624.28000	4.62428	4,529.200	12.39	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,664.39000	6.66439	0.00000	6,768.42000	6.76842	6,664.390	13.21	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	14.91000	0.01491	0.00000	14.56000	0.01456	14.910	14.42	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.08118	67.46695	0.00000	11.06058	67.57953		11.94	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.18326	68.73823	0.00000	11.16204	68.85247		12.49	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.29833	66.70381	0.00000	11.27644	66.81977		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

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Total for Derivatives :	1,273,587,287.53	14,466 1,920,390.00
Grand Total:	1,273,587,287.53	14,466 1,920,390.00

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