

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2024

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	1,043.24600	1,043.24600	0.00000	1,043.48100	1,043.48100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,064.68000	1,064.68000	0.00000	1,064.91500	1,064.91500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,085.93600	1,085.93600	0.00000	1,086.17000	1,086.17000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.47000	1,106.47000	0.00000	1,106.70200	1,106.70200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,126.93400	1,126.93400	0.00000	1,127.16400	1,127.16400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,251.46200	1,251.46200	0.00000	1,251.74400	1,251.74400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,277.17400	1,277.17400	0.00000	1,277.45600	1,277.45600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,302.67200	1,302.67200	0.00000	1,302.95400	1,302.95400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,327.30400	1,327.30400	0.00000	1,327.58300	1,327.58300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,351.85200	1,351.85200	0.00000	1,352.12900	1,352.12900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,081.06000	1,081.06000	0.00000	1,081.30400	1,081.30400	0.00	0.00	0.00	0	104.00
ALBI	On 06/02/2025		Index Future	0.00	1,103.27100	1,103.27100	0.00000	1,103.51500	1,103.51500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,125.29800	1,125.29800	0.00000	1,125.54100	1,125.54100	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.57600	1,146.57600	0.00000	1,146.81700	1,146.81700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,167.78200	1,167.78200	0.00000	1,168.02000	1,168.02000	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.01266	81.64816	0.00000	11.06175	81.41177	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.12512	83.34573	0.00000	11.17661	83.10338	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24965	81.22873	0.00000	11.30373	80.98016	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.39991	82.77917	0.00000	11.45686	82.52415	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.57330	80.52688	0.00000	11.63328	80.26568	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	11.39286	78.69056	0.00000	11.44139	78.39016	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.48616	80.32642	0.00000	11.53658	80.01876	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.59234	77.68130	0.00000	11.64485	77.36608	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.71424	79.16182	0.00000	11.76900	78.83881	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.84964	76.37191	0.00000	11.90676	76.04150	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	1,064.14300	1,064.14300	0.00000	1,064.38300	1,064.38300	0.00	0.00	0.00	0	677.00
GOVI	On 06/02/2025		GOVI	0.00	1,086.00700	1,086.00700	0.00000	1,086.24700	1,086.24700	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,107.68900	1,107.68900	0.00000	1,107.92800	1,107.92800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.63400	1,128.63400	0.00000	1,128.87000	1,128.87000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,149.50800	1,149.50800	0.00000	1,149.74300	1,149.74300	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	184.99493	184.99493	0.00000	185.00561	185.00561	0.00	0.00	17,759,513.28	96	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	133.60243	133.60243	0.00000	133.81396	133.81396	0.00	0.00	0.00	0	7,734.00
I2029	On 06/02/2025		Bond Future	0.00	136.38026	136.38026	0.00000	136.59444	136.59444	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	137.71130	137.71130	0.00000	137.92763	137.92763	0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025		Bond Future	0.00	140.34493	140.34493	0.00000	140.56266	140.56266	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	ContractsTraded	Open Interest	
I2029	On 06/11/2025	Bond Future	0.00		141.51834	141.51834	0.00000	141.73779	141.73779		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		126.32437	126.32437	0.00000	126.87709	126.87709		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00		128.95087	128.95087	0.00000	129.51349	129.51349		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		130.03256	130.03256	0.00000	130.60443	130.60443		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		132.51944	132.51944	0.00000	133.09966	133.09966		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.44480	133.44480	0.00000	134.03371	134.03371		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		138.79770	138.79770	0.00000	138.77941	138.77941		0.00	0.00	0.00	0	3,311.00
I2038	On 06/02/2025	Bond Future	0.00		139.57695	139.57695	0.00000	139.55647	139.55647		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		142.39527	142.39527	0.00000	142.37217	142.37217		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		142.96775	142.96775	0.00000	142.94137	142.94137		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.63827	145.63827	0.00000	145.60894	145.60894		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		119.21466	119.21466	0.00000	119.19817	119.19817		0.00	0.00	0.00	0	17,668.00
I2046	On 06/02/2025	Bond Future	0.00		121.69320	121.69320	0.00000	121.67485	121.67485		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		121.91406	121.91406	0.00000	121.89349	121.89349		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.24453	124.24453	0.00000	124.22105	124.22105		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.28642	124.28642	0.00000	124.26037	124.26037		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		120.84286	120.84286	0.00000	120.82673	120.82673		0.00	0.00	0.00	0	15,276.00
I2050	On 06/02/2025	Bond Future	0.00		121.00801	121.00801	0.00000	120.98996	120.98996		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		123.45153	123.45153	0.00000	123.43118	123.43118		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.41636	123.41636	0.00000	123.39329	123.39329		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		125.72147	125.72147	0.00000	125.69565	125.69565		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		368.64500	368.64500	0.00000	368.72900	368.72900		0.00	0.00	0.00	0	791.00
IGOV	On 06/02/2025	Index Future	0.00		376.31000	376.31000	0.00000	376.39400	376.39400		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		383.91100	383.91100	0.00000	383.99500	383.99500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		391.25800	391.25800	0.00000	391.34100	391.34100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		398.58000	398.58000	0.00000	398.66200	398.66200		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	8.15321	108.57313	8.20445	108.47291		1.51	0.00	692,262,276.88	6,376	153,833.00	
R186	On 06/02/2025		Bond Future	0.00	8.12835	105.49184	8.18798	105.38819		1.71	0.00	0.00	0	17,134.00	
R186	On 08/05/2025		Bond Future	0.00	8.14031	107.59605	8.21125	107.48862		1.56	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.24126	104.31704	8.32804	104.20536		1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,519.44000	1.51944	0.00000	1,437.17000	1.43717	1,519.440	1.94	0.76	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	68.36000	0.06836	0.00000	78.40000	0.07840	68.360	1.95	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.42648	106.23682	8.53594	106.12122		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	269.80521	269.80521	269.36278	269.36278		0.00	0.00	27,520,131.42	102	1,969.00	
R202	On 06/02/2025		Bond Future	0.00	270.22292	270.22292	269.76770	269.76770		0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	275.68022	275.68022	275.21141	275.21141		0.00	0.00	0.00	0	0.00	
R202	On 07/08/2025		Bond Future	0.00	275.65628	275.65628	275.17303	275.17303		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	280.80613	280.80613	280.30903	280.30903		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	9.14187	97.58320	9.22481	97.25536		5.32	0.00	349,835,772.00	3,585	181,968.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	4,121.66000	4.12166	0.00000	3,797.74000	3.79774	4,121.660	6.24	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,969.89000	5.96989	0.00000	5,642.33000	5.64233	5,969.890	6.72	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.24	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	9.18903	95.57813	9.27746	95.24231		5.34	0.00	191,156.26	2	28,826.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	428.07000	0.42807	0.00000	352.60000	0.35260	428.070	5.22	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,145.09000	1.14509	0.00000	989.22000	0.98922	1,145.090	5.32	0.50	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	493.32000	0.49332	0.00000	591.81000	0.59181	493.320	5.58	(0.26)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.26497	97.48400	9.35957	97.13997		5.23	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	662.53000	0.66253	0.00000	571.12000	0.57112	662.530	5.03	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,388.57000	1.38857	0.00000	1,234.57000	1.23457	1,388.570	5.20	0.48	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	672.60000	0.67260	0.00000	769.68000	0.76968	672.600	5.68	(0.26)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,175.09000	4.17509	0.00000	3,902.10000	3.90210	4,175.090	5.90	0.81	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,312.95000	5.31295	0.00000	5,016.98000	5.01698	5,312.950	6.17	0.88	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	48.49000	0.04849	0.00000	58.94000	0.05894	48.490	6.56	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	20.78000	0.02078	0.00000	25.80000	0.02580	20.780	6.56	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.37945	95.31357	9.48120	94.96101		5.35	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,416.22000	4.41622	0.00000	4,148.81000	4.14881	4,416.220	5.99	0.78	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	120.04000	0.12004	0.00000	139.42000	0.13942	120.040	6.67	(0.05)	0.00	0	1,054.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 06/11/2025	Bond Future	0.00	9.50966	97.06727	0.00000	9.61911	96.70653		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	9.80505	92.92094	0.00000	9.88339	92.53807		7.10	0.00	907,930,504.74	9,771	98,935.00
R2032	On 07/11/2024	Bond Future	9.75 Call	615.62000	0.61562	0.00000	472.10000	0.47210	615.620	7.10	0.45	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90 Call	1,036.31000	1.03631	0.00000	835.50000	0.83550	1,036.310	7.51	0.60	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60 Put	54.35000	0.05435	0.00000	83.93000	0.08393	54.350	9.21	(0.05)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	6,128.86000	6.12886	0.00000	5,751.76000	5.75176	6,128.860	10.27	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	8,328.38000	8.32838	0.00000	7,946.59000	7.94659	8,328.380	11.26	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	8,458.30000	8.45830	0.00000	8,076.40000	8.07640	8,458.300	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	9.87645	94.83007	0.00000	9.95884	94.43815		6.94	0.00	746,881,631.32	7,876	24,546.00
R2032	On 06/02/2025	Bond Future	9.42 Call	606.08000	0.60608	0.00000	508.77000	0.50877	606.080	6.61	0.28	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,597.13000	1.59713	0.00000	1,403.79000	1.40379	1,597.130	6.88	0.53	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	437.55000	0.43755	0.00000	522.61000	0.52261	437.550	7.50	(0.19)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.96407	92.55815	0.00000	10.05089	92.15698		7.24	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42 Call	943.78000	0.94378	0.00000	828.83000	0.82883	943.780	6.91	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,918.85000	1.91885	0.00000	1,731.44000	1.73144	1,918.850	7.19	0.49	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	652.56000	0.65256	0.00000	740.58000	0.74058	652.560	8.09	(0.20)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.07937	94.30360	0.00000	10.17110	93.89289		7.40	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.21504	91.88024	0.00000	10.31203	91.46040		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	10.41473	92.17509	0.00000	10.48323	91.77779		8.65	0.00	66,642,590.07	723	145,430.00
R2035	On 07/11/2024	Bond Future	11.10 Put	55.64000	0.05564	0.00000	86.37000	0.08637	55.640	9.49	(0.05)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	9,621.44000	9.62144	0.00000	9,224.29000	9.22429	9,621.440	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	10.50019	94.06893	0.00000	10.57176	93.66224		8.54	0.00	7,807,721.19	83	16,153.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,181.35000	1.18135	0.00000	1,037.52000	1.03752	1,181.350	8.25	0.39	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,382.35000	1.38235	0.00000	1,222.29000	1.22229	1,382.350	8.35	0.43	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,475.32000	1.47532	0.00000	1,660.09000	1.66009	1,475.320	8.73	(0.42)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	529.37000	0.52937	0.00000	614.42000	0.61442	529.370	9.56	(0.18)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.59340	91.43515	0.00000	10.66818	91.01890		9.08	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,104.81000	2.10481	0.00000	1,924.98000	1.92498	2,104.810	9.02	0.46	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,763.62000	1.76362	0.00000	1,928.27000	1.92827	1,763.620	9.58	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,691.99000	5.69199	0.00000	5,383.66000	5.38366	5,691.990	10.18	0.76	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	787.70000	0.78770	0.00000	874.82000	0.87482	787.700	10.46	(0.19)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	241.19000	0.24119	0.00000	273.25000	0.27325	241.190	11.36	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	82.97000	0.08297	0.00000	96.08000	0.09608	82.970	11.36	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.71001	93.15990	0.00000	10.78835	92.73389		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.84558	90.37087	0.00000	10.92765	89.93548		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	10.80511	86.93909	0.00000	10.86346	86.59268		9.48	0.00	713,161,355.27	8,203	212,029.00
R2037	On 06/02/2025	Bond Future	0.00	10.89146	84.46463	0.00000	10.95222	84.11006		9.86	0.00	73,653,157.36	872	10,552.00
R2037	On 08/05/2025	Bond Future	0.00	10.99503	86.14854	0.00000	11.05840	85.78547		10.05	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,808.18000	8.80818	0.00000	8,495.86000	8.49586	8,808.180	12.01	0.88	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,093.93000	12.09393	0.00000	11,753.91000	11.75391	12,093.930	12.58	0.95	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	12,309.7300		12.30973	0.00000	11,968.28000	11.96828	12,309.730	12.58	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.12136		83.51292	0.00000	11.18763	83.14121		11.01	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,418.35000		1.41835	0.00000	1,314.06000	1.31406	1,418.350	10.27	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,828.00000		1.82800	0.00000	1,702.80000	1.70280	1,828.000	10.40	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,023.11000		2.02311	0.00000	1,888.69000	1.88869	2,023.110	10.46	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,433.32000		3.43332	0.00000	3,625.83000	3.62583	3,433.320	10.83	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,593.59000		2.59359	0.00000	2,751.71000	2.75171	2,593.590	11.19	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,872.29000		1.87229	0.00000	1,995.89000	1.99589	1,872.290	11.64	(0.31)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,405.10000		1.40510	0.00000	1,503.43000	1.50343	1,405.100	12.05	(0.25)	0.00	0	2,741.00
R2037	On 06/11/2025	Bond Future	0.00		11.25311		85.04776	0.00000	11.32229	84.66776		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		11.06091		87.50181	0.00000	11.10412	87.22373		10.22	0.00	185,678,840.82	2,122	113,819.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,337.13000		6.33713	0.00000	6,065.26000	6.06526	6,337.130	12.04	0.99	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.98000		0.00098	0.00000	1.62000	0.00162	0.980	12.82	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.04000		0.00004	0.00000	0.07000	0.00007	0.040	13.45	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.14929		84.78838	0.00000	11.19425	84.50349		10.67	0.00	0.00	0	5,684.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,564.65000		1.56465	0.00000	1,451.64000	1.45164	1,564.650	10.29	0.44	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	878.10000		0.87810	0.00000	960.85000	0.96085	878.100	11.39	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	388.04000		0.38804	0.00000	431.20000	0.43120	388.040	12.19	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.25339		86.47854	0.00000	11.30024	86.18659		10.89	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,211.82000		9.21182	0.00000	8,964.08000	8.96408	9,211.820	12.96	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,366.1300		12.36613	0.00000	12,097.00000	12.09700	12,366.130	13.64	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,683.1900		12.68319	0.00000	12,412.21000	12.41221	12,683.190	13.64	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.37851		83.59834	0.00000	11.42749	83.29904		11.98	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.50794		85.13417	0.00000	11.55903	84.82791		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		11.15489		83.56173	0.00000	11.20303	83.24268		11.00	0.00	19,637,006.55	235	74,388.00
R2044	On 07/11/2024	Bond Future	12.00	Put	31.83000		0.03183	0.00000	46.06000	0.04606	31.830	12.34	(0.03)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	9.16000		0.00916	0.00000	14.13000	0.01413	9.160	12.79	(0.01)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	2.45000		0.00245	0.00000	4.03000	0.00403	2.450	13.21	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.23947		80.89262	0.00000	11.28946	80.56592		11.52	0.00	0.00	0	470.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,413.22000		5.41322	0.00000	5,159.83000	5.15983	5,413.220	12.82	0.81	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,922.89000		7.92289	0.00000	7,633.92000	7.63392	7,922.890	13.67	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	27.62000		0.02762	0.00000	32.51000	0.03251	27.620	14.91	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.33824		82.50510	0.00000	11.39021	82.17059		11.77	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,704.22000		1.70422	0.00000	1,590.76000	1.59076	1,704.220	11.33	0.37	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,168.81000		2.16881	0.00000	2,305.84000	2.30584	2,168.810	12.36	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	996.16000		0.99616	0.00000	1,070.89000	1.07089	996.160	13.49	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.45614		79.67511	0.00000	11.51033	79.33258		12.98	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.57743		81.13876	0.00000	11.63384	80.78847		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		11.06946		82.48511	0.00000	11.09731	82.29225		11.53	0.00	824,851.10	10	250,947.00
R2048	On 06/02/2025	Bond Future	0.00		11.15221		84.17981	0.00000	11.18117	83.98200		11.45	0.00	0.00	0	203,389.00
R2048	On 06/02/2025	Bond Future	10.30	Call	299.77000		0.29977	0.00000	280.25000	0.28025	299.770	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	1,731.12000	1.73112	0.00000	1,654.89000	1.65489	1,731.120	11.45	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,002.11000	1.00211	0.00000	1,063.24000	1.06324	1,002.110	12.65	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.23948	81.41217	0.00000	11.26963	81.20905		12.34	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.34352	82.94749	0.00000	11.37501	82.73881		12.70	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.46011	80.03311	0.00000	11.49296	79.81925		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		11.09907	105.86271	0.00000	11.12183	105.65959		11.66	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		11.18054	108.03771	0.00000	11.20424	107.82913		11.59	0.00	0.00	0	2.00
R2053	On 08/05/2025	Bond Future	0.00		11.27156	104.32555	0.00000	11.29629	104.11121		12.49	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.37821	106.29156	0.00000	11.40412	106.07088		12.65	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.49566	102.38507	0.00000	11.52277	102.15852		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		10.58280	72.44160	0.00000	10.63075	72.19166		9.87	0.00	289,766.40	4	19,749.00
R209	On 07/11/2024	Bond Future	10.55	Call	728.53000	0.72853	0.00000	630.23000	0.63023	728.530	9.95	0.47	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	180.46000	0.18046	0.00000	233.06000	0.23306	180.460	10.67	(0.16)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.66092	73.92997	0.00000	10.71078	73.67399		9.79	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.75058	72.25054	0.00000	10.80251	71.98831		10.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.85933	73.61309	0.00000	10.91351	73.34446		10.86	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.98145	71.81741	0.00000	11.03799	71.54254		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		241.73723	241.73723	0.00000	241.87311	241.87311		0.00	0.00	0.00	0	1,601.00
R210	On 06/02/2025	Bond Future	0.00		246.76334	246.76334	0.00000	246.89893	246.89893		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		248.35627	248.35627	0.00000	248.49068	248.49068		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		253.10502	253.10502	0.00000	253.23697	253.23697		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.38047	254.38047	0.00000	254.51069	254.51069		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		9.54373	89.55479	0.00000	9.61188	89.26195		6.43	0.00	358,219,160.00	4,000	74,258.00
R213	On 06/02/2025	Bond Future	0.00		9.61160	91.39474	0.00000	9.68366	91.09478		6.26	0.00	0.00	0	12.00
R213	On 08/05/2025	Bond Future	0.00		9.69080	89.66080	0.00000	9.76711	89.35338		6.44	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.80114	91.35287	0.00000	9.88224	91.03784		6.50	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.93908	89.48369	0.00000	10.02538	89.16132		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		10.86811	68.26019	0.00000	10.91603	67.99114		11.21	0.00	0.00	0	20,982.00
R214	On 06/02/2025	Bond Future	0.00		10.94646	69.66266	0.00000	10.99614	69.38719		11.14	0.00	0.00	0	2,000.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,747.96000	4.74796	0.00000	4,529.20000	4.52920	4,747.960	12.39	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,911.65000	6.91165	0.00000	6,664.39000	6.66439	6,911.650	13.21	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	12.49000	0.01249	0.00000	14.91000	0.01491	12.490	14.42	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.02967	67.74899	0.00000	11.08118	67.46695		11.94	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.12972	69.02703	0.00000	11.18326	68.73823		12.49	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.24270	66.99911	0.00000	11.29833	66.70381		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 :	4,168,295,434.66	44,060	1,908,312.00
Grand Total:	4,168,295,434.66	44,060	1,908,312.00

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