

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2024

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	1,035.89400	1,035.89400	0.00000	1,032.77600	1,032.77600		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,057.11500	1,057.11500	0.00000	1,053.93000	1,053.93000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,078.66600	1,078.66600	0.00000	1,075.41200	1,075.41200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,100.03400	1,100.03400	0.00000	1,096.71100	1,096.71100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,121.40300	1,121.40300	0.00000	1,118.01100	1,118.01100		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,239.34000	1,239.34000	0.00000	1,232.12300	1,232.12300		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,264.72900	1,264.72900	0.00000	1,257.36000	1,257.36000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,290.51200	1,290.51200	0.00000	1,282.98800	1,282.98800		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,316.07700	1,316.07700	0.00000	1,308.39900	1,308.39900		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,341.64200	1,341.64200	0.00000	1,333.81000	1,333.81000		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,069.42800	1,069.42800	0.00000	1,064.11000	1,064.11000		0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025		Index Future	0.00	1,091.33700	1,091.33700	0.00000	1,085.90500	1,085.90500		0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025		Index Future	0.00	1,113.58400	1,113.58400	0.00000	1,108.03900	1,108.03900		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,135.64500	1,135.64500	0.00000	1,129.98500	1,129.98500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,157.70500	1,157.70500	0.00000	1,151.93100	1,151.93100		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	11.23764	80.57220	0.00000	11.33962	80.09068		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.36112	82.24275	0.00000	11.46773	81.75096		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.48859	80.13799	0.00000	11.60005	79.63577		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.63313	81.74145	0.00000	11.74981	81.22883		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.79993	79.54575	0.00000	11.92225	79.02269		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	11.68514	76.90844	0.00000	11.76668	76.42268		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.78964	78.50307	0.00000	11.87422	78.00687		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.90141	75.85449	0.00000	11.98923	75.34778		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.02248	77.37098	0.00000	12.11365	76.85384		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.15686	74.62088	0.00000	12.25167	74.09323		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	1,053.01000	1,053.01000	0.00000	1,047.79700	1,047.79700		0.00	0.00	0.00	0	318.00
GOVI	On 06/02/2025		GOVI	0.00	1,074.58200	1,074.58200	0.00000	1,069.25900	1,069.25900		0.00	0.00	0.00	0	332.00
GOVI	On 08/05/2025		GOVI	0.00	1,096.48800	1,096.48800	0.00000	1,091.05300	1,091.05300		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,118.21000	1,118.21000	0.00000	1,112.66200	1,112.66200		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,139.93100	1,139.93100	0.00000	1,134.27200	1,134.27200		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	185.06528	185.06528	0.00000	185.05280	185.05280		0.00	0.00	0.00	0	9,276.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.44200	133.44200	0.00000	133.43745	133.43745		0.00	0.00	0.00	0	6,862.00
I2029	On 06/02/2025		Bond Future	0.00	136.20877	136.20877	0.00000	136.20358	136.20358		0.00	0.00	0.00	0	7,117.00
I2029	On 08/05/2025		Bond Future	0.00	137.59778	137.59778	0.00000	137.59199	137.59199		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	140.35407	140.35407	0.00000	140.34754	140.34754		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	141.66217	141.66217	0.00000	141.65474	141.65474		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	126.21847	126.21847	0.00000	126.21257	126.21257		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.83545	128.83545	0.00000	128.82891	128.82891		0.00	0.00	0.00	0	5,259.00
I2033	On 08/05/2025	Bond Future	0.00	129.97313	129.97313	0.00000	129.96605	129.96605		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.57677	132.57677	0.00000	132.56893	132.56893		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.63092	133.63092	0.00000	133.62221	133.62221		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	137.98548	137.98548	0.00000	138.12857	138.12857		0.00	0.00	0.00	0	1,628.00
I2038	On 06/02/2025	Bond Future	0.00	138.74516	138.74516	0.00000	138.89054	138.89054		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	141.60586	141.60586	0.00000	141.75403	141.75403		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	142.29779	142.29779	0.00000	142.44794	142.44794		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.08954	145.08954	0.00000	145.24211	145.24211		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	118.57680	118.57680	0.00000	118.57127	118.57127		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	121.03537	121.03537	0.00000	121.02918	121.02918		0.00	0.00	0.00	0	17,708.00
I2046	On 08/05/2025	Bond Future	0.00	121.30010	121.30010	0.00000	121.29336	121.29336		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.72924	123.72924	0.00000	123.72177	123.72177		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.88294	123.88294	0.00000	123.87434	123.87434		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	120.11451	120.11451	0.00000	120.10912	120.10912		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.26295	120.26295	0.00000	120.25687	120.25687		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	122.74291	122.74291	0.00000	122.73613	122.73613		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.81164	122.81164	0.00000	122.80417	122.80417		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.22087	125.22087	0.00000	125.21283	125.21283		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	367.15500	367.15500	0.00000	367.22700	367.22700		0.00	0.00	0.00	0	19.00
IGOV	On 06/02/2025	Index Future	0.00	374.76800	374.76800	0.00000	374.83900	374.83900		0.00	0.00	0.00	0	877.00
IGOV	On 08/05/2025	Index Future	0.00	382.49700	382.49700	0.00000	382.56900	382.56900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.16100	390.16100	0.00000	390.23300	390.23300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	397.82600	397.82600	0.00000	397.89800	397.89800		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	8.33000		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	8.41032	108.07151	8.45634	107.98206		1.47	0.00	0.00	0	77,579.00	
R186	On 06/02/2025		Bond Future	0.00	8.42715	104.97384	8.48026	104.88213		1.68	0.00	30,547,387.44	291	128,218.00	
R186	On 08/05/2025		Bond Future	0.00	8.46007	107.11301	8.52248	107.01909		1.56	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.54911	103.92161	8.62430	103.82535		1.39	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,205.34000	1.20534	0.00000	1,140.90000	1.14090	1,205.340	1.90	0.69	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	103.62000	0.10362	0.00000	115.90000	0.11590	103.620	1.98	(0.12)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.71395	105.93364	8.80771	105.83505		1.14	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	269.16250	269.16250	269.15044	269.15044		0.00	0.00	0.00	0	1,687.00	
R202	On 06/02/2025		Bond Future	0.00	269.55423	269.55423	269.54061	269.54061		0.00	0.00	0.00	0	914.00	
R202	On 08/05/2025		Bond Future	0.00	275.11262	275.11262	275.09812	275.09812		0.00	0.00	0.00	0	269.00	
R202	On 07/08/2025		Bond Future	0.00	275.34016	275.34016	275.32369	275.32369		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	280.74302	280.74302	280.72506	280.72506		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	9.38845	96.61258	9.45469	96.35392		5.24	0.00	7,825,618.98	81	138,728.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,148.25000	3.14825	0.00000	2,891.51000	2.89151	3,148.250	6.20	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	4,999.08000	4.99908	0.00000	4,740.44000	4.74044	4,999.080	6.70	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	7.23	0.00	0.00	0	600.00	
R2030	On 06/02/2025		Bond Future	0.00	9.45249	94.58190	9.52298	94.31753		5.21	0.00	319,970,567.70	3,383	143,846.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	170.61000	0.17061	0.00000	140.65000	0.14065	170.610	5.09	0.13	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	618.82000	0.61882	0.00000	534.68000	0.53468	618.820	5.19	0.35	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	710.93000	0.71093	0.00000	818.13000	0.81813	710.930	5.45	(0.37)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.53420	96.50889	9.60936	96.23887		5.08	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	355.17000	0.35517	0.00000	308.84000	0.30884	355.170	4.88	0.19	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	852.92000	0.85292	0.00000	761.72000	0.76172	852.920	4.94	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	826.59000	0.82659	0.00000	921.68000	0.92168	826.590	5.36	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,294.57000	3.29457	0.00000	3,093.95000	3.09395	3,294.570	5.59	0.77	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,387.39000	4.38739	0.00000	4,163.68000	4.16368	4,387.390	5.86	0.85	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	59.10000	0.05910	0.00000	69.46000	0.06946	59.100	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	24.71000	0.02471	0.00000	29.61000	0.02961	24.710	6.43	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.64170	94.40816	9.72221	94.13233		5.21	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	3,658.46000	3.65846	0.00000	3,462.80000	3.46280	3,658.460	5.86	0.73	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	141.81000	0.14181	0.00000	160.11000	0.16011	141.810	6.55	(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	9.76278	96.23555	0.00000	9.84910	95.95396		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	10.04681	91.74589	0.00000	10.12827	91.35428		6.95	0.00	0.00	0	59,900.00
R2032	On 07/11/2024	Bond Future	10.60 Put	26.30000	0.02630	0.00000	55.28000	0.05528	26.300	8.58	(0.04)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	4,946.61000	4.94661	0.00000	4,556.79000	4.55679	4,946.610	9.77	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,152.11000	7.15211	0.00000	6,760.58000	6.76058	7,152.110	10.80	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	7,282.15000	7.28215	0.00000	6,890.61000	6.89061	7,282.150	10.87	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		11.61	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		11.61	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.13114	93.62540	0.00000	10.21666	93.22540		6.75	0.00	20,129,461.00	215	101,968.00
R2032	On 06/02/2025	Bond Future	9.42 Call	252.55000	0.25255	0.00000	200.15000	0.20015	252.550	6.42	0.15	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	907.36000	0.90736	0.00000	765.95000	0.76595	907.360	6.69	0.39	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	602.28000	0.60228	0.00000	721.49000	0.72149	602.280	7.31	(0.26)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.22290	91.36871	0.00000	10.31278	90.96025		6.99	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42 Call	510.19000	0.51019	0.00000	433.04000	0.43304	510.190	6.59	0.21	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,210.44000	1.21044	0.00000	1,062.56000	1.06256	1,210.440	6.78	0.39	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	761.66000	0.76166	0.00000	871.13000	0.87113	761.660	7.63	(0.24)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.33250	93.17588	0.00000	10.42709	92.75898		7.14	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.46138	90.81867	0.00000	10.56113	90.39325		7.76	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	10.64873	90.82762	0.00000	10.76045	90.19392		8.44	0.00	47,048,707.16	518	90,859.00
R2035	On 07/11/2024	Bond Future	11.10 Put	35.60000	0.03560	0.00000	96.70000	0.09670	35.600	8.93	(0.05)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,273.85000	8.27385	0.00000	7,640.16000	7.64016	8,273.850	10.46	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		11.19	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.74495	92.68832	0.00000	10.86145	92.04125		8.29	0.00	187,045,029.76	2,018	79,685.00
R2035	On 06/02/2025	Bond Future	10.26 Call	544.41000	0.54441	0.00000	407.48000	0.40748	544.410	7.70	0.24	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	675.83000	0.67583	0.00000	514.28000	0.51428	675.830	7.79	0.29	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,903.20000	1.90320	0.00000	2,282.51000	2.28251	1,903.200	8.16	(0.54)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	642.85000	0.64285	0.00000	819.33000	0.81933	642.850	9.01	(0.24)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.84121	90.06568	0.00000	10.96259	89.40519		8.86	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,327.91000	1.32791	0.00000	1,110.05000	1.11005	1,327.910	8.52	0.36	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	2,099.06000	2.09906	0.00000	2,415.06000	2.41506	2,099.060	9.08	(0.45)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,491.48000	4.49148	0.00000	4,038.54000	4.03854	4,491.480	9.69	0.71	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	907.41000	0.90741	0.00000	1,074.28000	1.07428	907.410	9.98	(0.23)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	282.67000	0.28267	0.00000	344.49000	0.34449	282.670	11.14	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	97.22000	0.09722	0.00000	122.64000	0.12264	97.220	11.20	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.95300	91.84742	0.00000	11.07968	91.17348		9.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	11.08301	89.11907	0.00000	11.21535	88.43161		10.01	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	11.03878	85.56385	0.00000	11.14039	84.97568		9.23	0.00	0.00	0	81,677.00
R2037	On 06/02/2025	Bond Future	0.00	11.13498	83.05612	0.00000	11.24059	82.45559		9.54	0.00	335,131,444.20	4,035	163,860.00
R2037	On 08/05/2025	Bond Future	0.00	11.24161	84.74812	0.00000	11.35140	84.13514		9.77	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	7,460.93000	7.46093	0.00000	6,948.24000	6.94824	7,460.930	11.47	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	10,726.80000	10.72680	0.00000	10,160.57000	10.16057	10,726.800	12.37	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	10,939.76000	10.93976	0.00000	10,370.60000	10.37060	10,939.760	12.37	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 07/08/2025	Bond Future	0.00	11.36392	82.16362	0.00000	11.47828	81.53808		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34 Call	891.12000	0.89112	0.00000	761.84000	0.76184	891.120	9.81	0.23	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55 Call	1,208.36000	1.20836	0.00000	1,045.55000	1.04555	1,208.360	9.95	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64 Call	1,364.08000	1.36408	0.00000	1,186.03000	1.18603	1,364.080	10.02	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07 Put	3,939.08000	3.93908	0.00000	4,308.84000	4.30884	3,939.080	10.39	(0.57)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42 Put	2,972.26000	2.97226	0.00000	3,278.70000	3.27870	2,972.260	10.77	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82 Put	2,138.08000	2.13808	0.00000	2,378.76000	2.37876	2,138.080	11.24	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17 Put	1,595.19000	1.59519	0.00000	1,786.68000	1.78668	1,595.190	11.66	(0.29)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	11.49071	83.75276	0.00000	11.60973	83.11467		11.25	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	11.29409	86.01727	0.00000	11.38563	85.44516		9.96	0.00	0.00	0	97,384.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,841.82000	4.84182	0.00000	4,275.89000	4.27589	4,841.820	11.40	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	0.02000	0.00002	0.00000	0.13000	0.00013	0.020	12.21	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.08	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.39187	83.26825	0.00000	11.48688	82.68408		10.35	0.00	0.00	0	64,756.00
R2040	On 06/02/2025	Bond Future	11.00 Call	771.15000	0.77115	0.00000	619.54000	0.61954	771.150	9.60	0.29	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	1,091.26000	1.09126	0.00000	1,308.92000	1.30892	1,091.260	10.68	(0.34)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	451.07000	0.45107	0.00000	560.58000	0.56058	451.070	11.51	(0.16)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.49904	84.96454	0.00000	11.59767	84.36817		10.61	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,766.10000	7.76610	0.00000	7,274.06000	7.27406	7,766.100	12.39	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,891.71000	10.89171	0.00000	10,349.40000	10.34940	10,891.710	13.34	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	11,212.59000	11.21259	0.00000	10,666.72000	10.66672	11,212.590	13.44	0.93	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.62078	82.13348	0.00000	11.72334	81.52497		11.55	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.74597	83.72161	0.00000	11.85253	83.10091		12.30	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	11.40361	81.93487	0.00000	11.48504	81.41368		10.71	0.00	18,025,671.40	220	23,836.00
R2044	On 07/11/2024	Bond Future	12.00 Put	14.42000	0.01442	0.00000	35.53000	0.03553	14.420	11.62	(0.02)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	1.68000	0.00168	0.00000	5.32000	0.00532	1.680	12.07	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	0.16000	0.00016	0.00000	0.65000	0.00065	0.160	12.52	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.49772	79.22756	0.00000	11.58213	78.69534		11.16	0.00	0.00	0	70,043.00
R2044	On 06/02/2025	Bond Future	12.00 Call	3,910.33000	3.91033	0.00000	3,533.45000	3.53345	3,910.330	12.05	0.74	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,306.00000	6.30600	0.00000	5,850.48000	5.85048	6,306.000	12.95	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	30.47000	0.03047	0.00000	39.81000	0.03981	30.470	14.65	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.60021	80.84149	0.00000	11.68771	80.29821		11.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92 Call	957.23000	0.95723	0.00000	828.28000	0.82828	957.230	10.69	0.26	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	2,600.20000	2.60020	0.00000	2,868.36000	2.86836	2,600.200	11.67	(0.47)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	1,157.56000	1.15756	0.00000	1,303.17000	1.30317	1,157.560	12.83	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.71596	78.05415	0.00000	11.80683	77.49977		12.49	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.83437	79.56325	0.00000	11.92866	78.99775		13.33	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	11.31837	80.78885	0.00000	11.40480	80.21403		11.19	0.00	0.00	0	215,568.00
R2048	On 06/02/2025	Bond Future	0.00	11.41058	82.44390	0.00000	11.50016	81.85695		11.06	0.00	0.00	0	269,190.00
R2048	On 06/02/2025	Bond Future	10.30 Call	67.32000	0.06732	0.00000	48.50000	0.04850	67.320	9.65	0.04	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	770.56000	0.77056	0.00000	624.38000	0.62438	770.560	10.25	0.28	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	11.70	Put	1,192.18000	1.19218	0.00000	1,415.09000	1.41509	1,192.180	11.41	(0.34)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.50149	79.67597	0.00000	11.59423	79.07682		11.98	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.60356	81.25195	0.00000	11.69972	80.64060		12.25	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.71786	78.38135	0.00000	11.81765	77.75771		13.46	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		11.35824	103.59094	0.00000	11.44467	102.85298		11.30	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.44959	105.71317	0.00000	11.53920	104.95962		11.16	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.54505	101.99882	0.00000	11.63798	101.22961		12.09	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.65038	104.01543	0.00000	11.74684	103.23052		12.25	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.76624	100.16405	0.00000	11.86647	99.36348		13.01	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		10.80250	71.30592	0.00000	10.90398	70.78949		9.62	0.00	0.00	0	15,057.00
R209	On 07/11/2024	Bond Future	10.55	Call	110.02000	0.11002	0.00000	55.58000	0.05558	110.020	9.31	0.16	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	191.84000	0.19184	0.00000	361.93000	0.36193	191.840	10.02	(0.23)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.88945	72.76671	0.00000	10.99471	72.23940		9.49	0.00	0.00	0	5,848.00
R209	On 08/05/2025	Bond Future	0.00		10.98143	71.09454	0.00000	11.09064	70.55633		10.15	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00		11.08545	72.50079	0.00000	11.19886	71.95158		10.46	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.20219	70.75221	0.00000	11.32007	70.19200		11.60	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		241.52789	241.52789	0.00000	241.67559	241.67559		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		246.53568	246.53568	0.00000	246.68549	246.68549		0.00	0.00	0.00	0	881.00
R210	On 08/05/2025	Bond Future	0.00		248.23744	248.23744	0.00000	248.38950	248.38950		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		253.20945	253.20945	0.00000	253.36340	253.36340		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.73185	254.73185	0.00000	254.88729	254.88729		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		9.78638	88.51758	0.00000	9.86283	88.19391		6.34	0.00	29,210,801.40	330	74,075.00
R213	On 06/02/2025	Bond Future	0.00		9.86852	90.33098	0.00000	9.94917	90.00032		6.10	0.00	0.00	0	71,216.00
R213	On 08/05/2025	Bond Future	0.00		9.95211	88.61354	0.00000	10.03718	88.27590		6.24	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		10.05612	90.36705	0.00000	10.14612	90.02231		6.31	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.18651	88.56329	0.00000	10.28194	88.21146		6.61	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		11.16290	66.63032	0.00000	11.24426	66.19094		10.95	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00		11.25193	67.99535	0.00000	11.33613	67.54670		10.82	0.00	0.00	0	18,617.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,270.47000	3.27047	0.00000	2,952.14000	2.95214	3,270.470	11.68	0.74	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,309.29000	5.30929	0.00000	4,923.71000	4.92371	5,309.290	12.54	0.88	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	15.68000	0.01568	0.00000	20.88000	0.02088	15.680	14.19	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.33992	66.07675	0.00000	11.42697	65.61879		11.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.43904	67.38398	0.00000	11.52916	66.91666		12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.55079	65.38795	0.00000	11.64415	64.91125		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 :	994,934,689.04	11,091 2,349,718.00
Grand Total:	994,934,689.04	11,091 2,349,718.00

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