

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2024

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	1,040.48300	1,040.48300	0.00000	1,039.59900	1,039.59900		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,061.75200	1,061.75200	0.00000	1,060.83700	1,060.83700		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,083.52700	1,083.52700	0.00000	1,082.58700	1,082.58700		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,105.04300	1,105.04300	0.00000	1,104.07100	1,104.07100		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,126.56000	1,126.56000	0.00000	1,125.55500	1,125.55500		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,246.33700	1,246.33700	0.00000	1,245.46700	1,245.46700		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,271.81400	1,271.81400	0.00000	1,270.91200	1,270.91200		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,297.89700	1,297.89700	0.00000	1,296.96900	1,296.96900		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,323.67000	1,323.67000	0.00000	1,322.70700	1,322.70700		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,349.44300	1,349.44300	0.00000	1,348.44500	1,348.44500		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,073.71300	1,073.71300	0.00000	1,072.47800	1,072.47800		0.00	0.00	52	14.00
ALBI	On 06/02/2025		Index Future	0.00	1,095.66100	1,095.66100	0.00000	1,094.38800	1,094.38800		0.00	0.00	34	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,118.13200	1,118.13200	0.00000	1,116.82600	1,116.82600		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,140.33500	1,140.33500	0.00000	1,138.98900	1,138.98900		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,162.53900	1,162.53900	0.00000	1,161.15200	1,161.15200		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	11.14117	81.03125	0.00000	11.15745	80.95354		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.26124	82.70713	0.00000	11.27831	82.62751		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.38207	80.62185	0.00000	11.39994	80.54040		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.52095	82.23841	0.00000	11.53973	82.15493		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.68168	80.05572	0.00000	11.70143	79.97024		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	11.61033	77.35844	0.00000	11.64648	77.14047		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.71280	78.95833	0.00000	11.75030	78.73562		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.82007	76.32864	0.00000	11.85901	76.10107		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.93754	77.85788	0.00000	11.97799	77.62539		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.06806	75.12046	0.00000	12.11014	74.88307		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	1,057.22100	1,057.22100	0.00000	1,056.06600	1,056.06600		0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,078.83200	1,078.83200	0.00000	1,077.64100	1,077.64100		0.00	0.00	0	641.00
GOVI	On 08/05/2025		GOVI	0.00	1,100.95700	1,100.95700	0.00000	1,099.73600	1,099.73600		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,122.82000	1,122.82000	0.00000	1,121.56000	1,121.56000		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,144.68200	1,144.68200	0.00000	1,143.38400	1,143.38400		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	184.71413	184.71413	0.00000	184.84668	184.84668		0.00	0.00	0	4,870.00
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	132.18900	132.18900	0.00000	132.90919	132.90919		0.00	0.00	0	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	134.92297	134.92297	0.00000	135.65751	135.65751		0.00	0.00	0	8,587.00
I2029	On 08/05/2025		Bond Future	0.00	136.30231	136.30231	0.00000	137.05160	137.05160		0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.03816	139.03816	0.00000	139.80182	139.80182		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		140.32788	140.32788	0.00000	141.10512	141.10512		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	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	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	0.00
I2033	On 07/11/2024	Bond Future	0.00		125.16047	125.16047	0.00000	125.72692	125.72692		0.00	0.00	0	6,277.00
I2033	On 06/02/2025	Bond Future	0.00		127.74906	127.74906	0.00000	128.32678	128.32678		0.00	13,924,647.54	109	6,452.00
I2033	On 08/05/2025	Bond Future	0.00		128.88027	128.88027	0.00000	129.46947	129.46947		0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		131.46720	131.46720	0.00000	132.06766	132.06766		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.50655	132.50655	0.00000	133.11738	133.11738		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	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.02972	136.02972	0.00000	137.06847	137.06847		0.00	9,930,169.56	73	535.00
I2038	On 06/02/2025	Bond Future	0.00		136.74217	136.74217	0.00000	137.80175	137.80175		0.00	33,775,315.99	247	2,650.00
I2038	On 08/05/2025	Bond Future	0.00		139.57833	139.57833	0.00000	140.65951	140.65951		0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00		140.23735	140.23735	0.00000	141.33862	141.33862		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.99430	142.99430	0.00000	144.11665	144.11665		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	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	0.00
I2046	On 07/11/2024	Bond Future	0.00		117.31031	117.31031	0.00000	117.93441	117.93441		0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00		119.73653	119.73653	0.00000	120.37306	120.37306		0.00	13,889,437.48	116	17,636.00
I2046	On 08/05/2025	Bond Future	0.00		119.99014	119.99014	0.00000	120.63904	120.63904		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		122.39779	122.39779	0.00000	123.05933	123.05933		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		122.53345	122.53345	0.00000	123.20599	123.20599		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	0.00
I2050	On 07/11/2024	Bond Future	0.00		117.71579	117.71579	0.00000	119.09686	119.09686		0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00		117.80843	117.80843	0.00000	119.21763	119.21763		0.00	13,783,586.31	117	15,831.00
I2050	On 08/05/2025	Bond Future	0.00		120.25199	120.25199	0.00000	121.69010	121.69010		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		120.27773	120.27773	0.00000	121.74323	121.74323		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.64216	122.64216	0.00000	124.13602	124.13602		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	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	0.00
IGOV	On 07/11/2024	Index Future	0.00		362.88800	362.88800	0.00000	365.39200	365.39200		0.00	0.00	0	1.00
IGOV	On 06/02/2025	Index Future	0.00		370.39600	370.39600	0.00000	372.94800	372.94800		0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00		378.08100	378.08100	0.00000	380.68300	380.68300		0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		385.67600	385.67600	0.00000	388.32500	388.32500		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		393.27100	393.27100	0.00000	395.96700	395.96700		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	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	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	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	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	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	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	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	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	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	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	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	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	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 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	8.37005	108.14987	8.35494	108.17930		1.55	0.00	6,272,692.46	58	44,053.00
R186	On 06/02/2025		Bond Future	0.00	8.38404	105.04837	8.36692	105.07798		1.73	0.00	1,722,478,122.89	16,397	157,682.00
R186	On 08/05/2025		Bond Future	0.00	8.40107	107.20191	8.38116	107.23193		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.47497	104.01665	8.45149	104.04677		1.48	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,277.00000	1.27700	1,301.68000	1.30168	1,277.000	1.96	0.71	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	108.65000	0.10865	107.20000	0.10720	108.650	2.11	(0.12)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.61786	106.03484	8.58919	106.06506		1.24	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	266.29042	266.29042	268.30443	268.30443		0.00	0.00	0.00	0	1,278.00
R202	On 06/02/2025		Bond Future	0.00	266.60912	266.60912	268.66365	268.66365		0.00	0.00	13,863,674.24	52	1,928.00
R202	On 08/05/2025		Bond Future	0.00	272.13922	272.13922	274.23572	274.23572		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.32209	272.32209	274.45769	274.45769		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.67640	277.67640	279.85289	279.85289		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	9.29283	96.98752	9.31347	96.90643		5.95	0.00	207,359,317.76	2,138	130,638.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,522.07000	3.52207	3,441.13000	3.44113	3,522.070	8.62	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,374.01000	5.37401	5,292.92000	5.29292	5,374.010	8.62	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		8.62	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.35225	94.95942	9.37428	94.87629		5.87	0.00	373,950,195.96	3,938	149,144.00
R2030	On 06/02/2025		Bond Future	8.68 Call	275.48000	0.27548	271.99000	0.27199	275.480	5.77	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	831.50000	0.83150	814.79000	0.81479	831.500	5.85	0.41	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	642.02000	0.64202	686.68000	0.68668	642.020	6.11	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.42418	96.90588	9.44769	96.82087		5.58	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	515.74000	0.51574	504.85000	0.50485	515.740	5.39	0.24	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,104.06000	1.10406	1,080.96000	1.08096	1,104.060	5.45	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	788.49000	0.78849	825.80000	0.82580	788.490	5.87	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,672.35000	3.67235	3,616.22000	3.61622	3,672.350	6.09	0.78	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,778.03000	4.77803	4,713.74000	4.71374	4,778.030	6.36	0.86	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	62.30000	0.06230	68.08000	0.06808	62.300	6.94	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	27.17000	0.02717	30.14000	0.03014	27.170	6.94	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.52292	94.81692	9.54819	94.72977		5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,023.24000	4.02324	3,967.19000	3.96719	4,023.240	6.21	0.75	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	140.16000	0.14016	148.77000	0.14877	140.160	6.91	(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	9.63445	96.65610	0.00000	9.66163	96.56684			5.28	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	9.92400	92.34039	0.00000	9.92982	92.31211			7.87	0.00	135,093,990.57	1,463	53,488.00
R2032	On 07/11/2024	Bond Future	10.60 Put	0.00000	0.00000	0.00000	0.63000	0.00063			9.49	0.00	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,540.17000	5.54017	0.00000	5,511.89000	5.51189	5,540.170		10.69	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,746.58000	7.74658	0.00000	7,718.30000	7.71830	7,746.580		11.74	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	7,876.63000	7.87663	0.00000	7,848.35000	7.84835	7,876.630		11.80	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			12.55	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			12.55	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.00337	94.22722	0.00000	10.00955	94.19799			7.57	0.00	745,148,855.76	7,908	102,750.00
R2032	On 06/02/2025	Bond Future	9.42 Call	421.37000	0.42137	0.00000	431.13000	0.43113	421.370		7.24	0.22	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,246.91000	1.24691	0.00000	1,255.97000	1.25597	1,246.910		7.51	0.46	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	515.72000	0.51572	0.00000	540.97000	0.54097	515.720		8.13	(0.23)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.08631	91.99395	0.00000	10.09283	91.96398			7.68	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42 Call	774.18000	0.77418	0.00000	778.94000	0.77894	774.180		7.35	0.27	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,639.71000	1.63971	0.00000	1,642.21000	1.64221	1,639.710		7.63	0.45	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	755.37000	0.75537	0.00000	775.86000	0.77586	755.370		8.55	(0.23)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.18804	93.81729	0.00000	10.19499	93.78630			7.55	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.30837	91.47620	0.00000	10.31578	91.44422			8.26	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 07/11/2024	Bond Future	0.00	10.22755	99.89834	0.00000	10.23047	99.88229			8.26	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00	10.31710	101.93959	0.00000	10.32023	101.92283			7.98	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00	10.41070	98.97981	0.00000	10.41401	98.96255			8.27	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00	10.52228	100.94128	0.00000	10.52585	100.92318			8.12	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.65188	97.85495	0.00000	10.65572	97.83606			9.14	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	10.57483	91.25020	0.00000	10.58582	91.18719			9.54	0.00	156,494,093.00	1,715	79,316.00
R2035	On 07/11/2024	Bond Future	11.10 Put	1.24000	0.00124	0.00000	19.26000	0.01926	1.240		13.50	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,696.43000	8.69643	0.00000	8,633.42000	8.63342	8,696.430		13.50	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			13.50	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.66880	93.11477	0.00000	10.68032	93.05007			9.33	0.00	605,525,349.31	6,503	86,812.00
R2035	On 06/02/2025	Bond Future	10.10 Call	501.89000	0.50189	0.00000	506.67000	0.50667	501.890		8.59	0.22	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26 Call	752.13000	0.75213	0.00000	755.59000	0.75559	752.130		8.73	0.30	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	907.50000	0.90750	0.00000	909.88000	0.90988	907.500		8.83	0.34	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,789.67000	1.78967	0.00000	1,849.69000	1.84969	1,789.670		9.21	(0.50)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	623.14000	0.62314	0.00000	660.37000	0.66037	623.140		10.07	(0.22)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.75990	90.51189	0.00000	10.77192	90.44574			9.70	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,640.38000	1.64038	0.00000	1,632.95000	1.63295	1,640.380		9.36	0.40	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	2,050.50000	2.05050	0.00000	2,098.73000	2.09873	2,050.500		9.92	(0.42)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,933.78000	4.93378	0.00000	4,904.24000	4.90424	4,933.780		10.54	0.73	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	914.43000	0.91443	0.00000	945.90000	0.94590	914.430		10.83	(0.22)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	297.92000	0.29792	0.00000	312.98000	0.31298	297.920		12.00	(0.08)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	107.73000	0.10773	0.00000	114.88000	0.11488	107.730		12.06	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.86751	92.30620	0.00000	10.88012	92.23833			9.52	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.99309	89.59035	0.00000	11.00633	89.52075			10.85	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	10.95984	86.02488	0.00000	10.97585	85.93109			10.43	0.00	13,247,831.52	154	77,042.00
R2037	On 06/02/2025	Bond Future	0.00	11.05377	83.52213	0.00000	11.07045	83.42611			10.76	0.00	158,775,569.13	1,901	171,280.00

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	0.00		11.15539		85.23404	0.00000	11.17275	85.13588		10.71	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,007.95000		8.00795	0.00000	7,939.16000	7.93916	8,007.950	12.76	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,227.85000		11.22785	0.00000	11,145.02000	11.14502	11,227.850	13.34	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,440.51000		11.44051	0.00000	11,356.85000	11.35685	11,440.510	13.34	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.27357		82.66262	0.00000	11.29170	82.56215		11.12	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,083.34000		1.08334	0.00000	1,070.81000	1.07081	1,083.340	10.33	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,436.23000		1.43623	0.00000	1,419.53000	1.41953	1,436.230	10.47	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,607.20000		1.60720	0.00000	1,588.53000	1.58853	1,607.200	10.54	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,756.01000		3.75601	0.00000	3,827.23000	3.82723	3,756.010	10.93	(0.54)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,839.19000		2.83919	0.00000	2,901.12000	2.90112	2,839.190	11.31	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,047.65000		2.04765	0.00000	2,099.19000	2.09919	2,047.650	11.79	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,533.05000		1.53305	0.00000	1,576.21000	1.57621	1,533.050	12.21	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.39612		84.26490	0.00000	11.41505	84.16205		12.14	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 07/11/2024	Bond Future	0.00		11.17048		99.23062	0.00000	11.18661	99.12165		10.55	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.27630		101.25828	0.00000	11.29314	101.14665		10.35	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.38567		97.84261	0.00000	11.40321	97.72856		10.85	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.50925		99.78119	0.00000	11.52758	99.66443		10.71	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.64704		96.23032	0.00000	11.66621	96.11087		12.35	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		11.25002		86.29482	0.00000	11.27608	86.13053		11.28	0.00	17,258,964.00	200	89,228.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,116.59000		5.11659	0.00000	4,953.15000	4.95315	5,116.590	15.81	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.81	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		15.81	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.34689		83.54700	0.00000	11.37397	83.37901		11.68	0.00	409,296,753.00	4,899	71,024.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,029.32000		1.02932	0.00000	1,001.21000	1.00121	1,029.320	11.28	0.34	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,175.52000		1.17552	0.00000	1,262.19000	1.26219	1,175.520	12.44	(0.33)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	521.74000		0.52174	0.00000	573.85000	0.57385	521.740	13.28	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.45067		85.25940	0.00000	11.47880	85.08773		11.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,115.58000		8.11558	0.00000	7,988.10000	7.98810	8,115.580	13.45	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,224.49000		11.22449	0.00000	11,078.63000	11.07863	11,224.490	14.41	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,543.66000		11.54366	0.00000	11,396.39000	11.39639	11,543.660	14.51	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.56994		82.43766	0.00000	11.59922	82.26227		12.14	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.69260		84.03518	0.00000	11.72307	83.85593		13.31	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		11.35984		82.21733	0.00000	11.38587	82.04916		12.13	0.00	40,122,057.04	488	23,064.00
R2044	On 07/11/2024	Bond Future	12.00	Put	0.20000		0.00020	0.00000	8.63000	0.00863	0.200	16.89	0.00	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.00000		0.00000	0.00000	0.52000	0.00052		16.89	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.00000		0.00000	0.00000	0.02000	0.00002		16.89	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.45307		79.51145	0.00000	11.48007	79.33958		12.59	0.00	34,348,946.40	432	71,642.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,220.64000		4.22064	0.00000	4,121.24000	4.12124	4,220.640	13.50	0.75	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,614.29000		6.61429	0.00000	6,483.89000	6.48389	6,614.290	14.41	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	36.05000		0.03605	0.00000	43.06000	0.04306	36.050	16.14	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.55237		81.14112	0.00000	11.58037	80.96553		12.56	0.00	0.00	0	8,697.00

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	
R2044	On 08/05/2025	Bond Future	10.92	Call	1,190.94000	1.19094	0.00000	1,159.21000	1.15921	1,190.940	11.79	0.29	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,640.30000	2.64030	0.00000	2,743.58000	2.74358	2,640.300	12.79	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,221.90000	1.22190	0.00000	1,285.95000	1.28595	1,221.900	13.97	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.66578	78.36304	0.00000	11.69489	78.18361		13.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.78180	79.88146	0.00000	11.81204	79.69816		14.42	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		11.28477	81.01426	0.00000	11.31079	80.83960		12.69	0.00	25,357,463.38	313	215,318.00
R2048	On 06/02/2025	Bond Future	0.00		11.37643	82.66965	0.00000	11.40342	82.49114		12.49	0.00	53,073,915.30	642	270,812.00
R2048	On 06/02/2025	Bond Future	10.30	Call	117.66000	0.11766	0.00000	115.79000	0.11579	117.660	11.11	0.06	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,017.51000	1.01751	0.00000	989.70000	0.98970	1,017.510	12.06	0.32	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,306.86000	1.30686	0.00000	1,401.22000	1.40122	1,306.860	13.30	(0.34)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.46466	79.91611	0.00000	11.49260	79.73382		13.16	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.56489	81.50015	0.00000	11.59390	81.31383		13.03	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.67726	78.63758	0.00000	11.70739	78.44729		15.13	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		11.30970	104.00964	0.00000	11.33570	103.78499		12.81	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.39996	106.13490	0.00000	11.42694	105.90525		12.61	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.49211	102.44181	0.00000	11.52008	102.20733		13.29	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.59496	104.47148	0.00000	11.62403	104.23180		13.16	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.70820	100.63304	0.00000	11.73843	100.38827		15.28	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		10.72940	71.68110	0.00000	10.74531	71.59921		10.88	0.00	2,293,795.20	32	15,025.00
R209	On 06/02/2025	Bond Future	0.00		10.81442	73.14582	0.00000	10.83097	73.06196		10.70	0.00	114,253,770.84	1,562	13,957.00
R209	On 08/05/2025	Bond Future	0.00		10.90188	71.49007	0.00000	10.91907	71.40435		11.12	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00		11.00231	72.90707	0.00000	11.02021	72.81934		10.99	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.11525	71.16921	0.00000	11.13391	71.07943		12.52	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		239.97751	239.97751	0.00000	240.56969	240.56969		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		244.94075	244.94075	0.00000	245.54418	245.54418		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.64069	246.64069	0.00000	247.25546	247.25546		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.59063	251.59063	0.00000	252.21665	252.21665		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.09612	253.09612	0.00000	253.73130	253.73130		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		9.67386	88.99666	0.00000	9.68968	88.92911		7.19	0.00	78,406,057.46	881	72,954.00
R213	On 06/02/2025	Bond Future	0.00		9.75110	90.81518	0.00000	9.76785	90.74590		6.86	0.00	85,457,084.38	941	71,336.00
R213	On 08/05/2025	Bond Future	0.00		9.82565	89.11844	0.00000	9.84335	89.04755		6.85	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.92157	90.88556	0.00000	9.94037	90.81288		6.68	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.04308	89.09538	0.00000	10.06310	89.02088		6.92	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		11.09956	66.97548	0.00000	11.13554	66.77908		12.39	0.00	1,071,607.68	16	6,982.00
R214	On 06/02/2025	Bond Future	0.00		11.18709	68.34402	0.00000	11.22435	68.14331		12.21	0.00	11,276,763.30	165	18,372.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,613.82000	3.61382	0.00000	3,486.66000	3.48666	3,613.820	13.09	0.76	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,665.82000	5.66582	0.00000	5,505.23000	5.50523	5,665.820	13.97	0.88	0.00	0	554.00

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	
R214	On 06/02/2025	Bond Future	13.63	Put	17.99000	0.01799	0.00000	22.50000	0.02250	17.990	15.64	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.27139	66.44070	0.00000	11.30991	66.23576		12.79	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.36763	67.75788	0.00000	11.40754	67.54851		12.67	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.47636	65.77180	0.00000	11.51772	65.55808		14.62	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											6,026,585,527.46	53,546	2,355,766.00		
Grand Total:											6,026,585,527.46	53,546	2,355,766.00		