

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2024

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	1,041.90200	1,041.90200	0.00000	1,036.87400	1,036.87400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,057.50600	1,057.50600	0.00000	1,058.07700	1,058.07700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,079.20000	1,079.20000	0.00000	1,079.78000	1,079.78000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,100.64500	1,100.64500	0.00000	1,101.23200	1,101.23200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,122.08900	1,122.08900	0.00000	1,122.68300	1,122.68300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,250.09200	1,250.09200	0.00000	1,241.30700	1,241.30700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,281.71300	1,281.71300	0.00000	1,266.69000	1,266.69000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,308.00700	1,308.00700	0.00000	1,292.67300	1,292.67300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,333.99800	1,333.99800	0.00000	1,318.35400	1,318.35400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,359.98900	1,359.98900	0.00000	1,344.03500	1,344.03500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,076.71800	1,076.71800	0.00000	1,068.95000	1,068.95000	0.00	0.00	150,740,520.00	14	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,101.08800	1,101.08800	0.00000	1,090.80900	1,090.80900	0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,123.67600	1,123.67600	0.00000	1,113.18400	1,113.18400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.00400	1,146.00400	0.00000	1,135.29900	1,135.29900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.33300	1,168.33300	0.00000	1,157.41400	1,157.41400	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	11.08000	81.32412	0.00000	11.20126	80.74490	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.09256	83.49947	0.00000	11.32374	82.41612	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.20571	81.43144	0.00000	11.44721	80.32550	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.33611	83.06613	0.00000	11.58875	81.93757	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.48769	80.90161	0.00000	11.75235	79.75043	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	11.55500	77.69396	0.00000	11.68109	76.93270	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.52056	80.11630	0.00000	11.78592	78.52501	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62060	77.51140	0.00000	11.89582	75.88693	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.73041	79.06621	0.00000	12.01587	77.40869	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.85266	76.35438	0.00000	12.14918	74.66388	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	1,060.14600	1,060.14600	0.00000	1,052.56600	1,052.56600	0.00	0.00	42,405,840.00	4	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,084.17000	1,084.17000	0.00000	1,074.08900	1,074.08900	0.00	0.00	21,683,400.00	2	646.00
GOVI	On 08/05/2025		GOVI	0.00	1,106.41100	1,106.41100	0.00000	1,096.12100	1,096.12100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.39600	1,128.39600	0.00000	1,117.89700	1,117.89700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,150.38200	1,150.38200	0.00000	1,139.67300	1,139.67300	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	184.65485	184.65485	0.00000	184.69860	184.69860	0.00	0.00	899,269,119.50	4,870	0.00
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	132.08867	132.08867	0.00000	131.98929	131.98929	0.00	0.00	894,504,473.24	6,772	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.71240	134.71240	0.00000	134.72117	134.72117	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.08872	136.08872	0.00000	136.09742	136.09742	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.82330	138.82330	0.00000	138.83154	138.83154	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	140.11179	140.11179	0.00000	140.11965	140.11965		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	125.21547	125.21547	0.00000	125.31588	125.31588		0.00	0.00	785,977,505.19	6,277	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.09203	128.09203	0.00000	127.90966	127.90966		0.00	0.00	0.00	0	6,452.00
I2033	On 08/05/2025	Bond Future	0.00	129.23161	129.23161	0.00000	129.04519	129.04519		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.82849	131.82849	0.00000	131.63770	131.63770		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.87778	132.87778	0.00000	132.68270	132.68270		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	136.28158	136.28158	0.00000	136.28995	136.28995		0.00	0.00	72,910,645.30	535	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.92700	136.92700	0.00000	137.00983	137.00983		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	139.76846	139.76846	0.00000	139.85273	139.85273		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.43459	140.43459	0.00000	140.51992	140.51992		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.19844	143.19844	0.00000	143.28489	143.28489		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	116.57577	116.57577	0.00000	116.58274	116.58274		0.00	0.00	614,004,580.59	5,267	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.90035	118.90035	0.00000	118.99565	118.99565		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.13747	119.13747	0.00000	119.23475	119.23475		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.53085	121.53085	0.00000	121.62950	121.62950		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	121.65195	121.65195	0.00000	121.75204	121.75204		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	117.87472	117.87472	0.00000	117.78451	117.78451		0.00	0.00	489,297,962.72	4,151	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.97299	117.97299	0.00000	117.88048	117.88048		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.42121	120.42121	0.00000	120.32646	120.32646		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.45314	120.45314	0.00000	120.35605	120.35605		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	122.82360	122.82360	0.00000	122.72400	122.72400		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	362.67800	362.67800	0.00000	362.72800	362.72800		0.00	0.00	3,626,780.00	1	0.00
IGOV	On 06/02/2025	Index Future	0.00	364.98100	364.98100	0.00000	370.23600	370.23600		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	372.55600	372.55600	0.00000	377.91900	377.91900		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	380.04400	380.04400	0.00000	385.51300	385.51300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	387.53300	387.53300	0.00000	393.10800	393.10800		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 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	8.38000	108.13051	8.45513	107.98441		1.58	0.00	4,763,473,357.03	44,053	0.00
R186	On 06/02/2025		Bond Future	0.00	8.27942	105.22952	8.48081	104.88118		1.75	0.00	2,412,491,975.52	22,926	178,143.00
R186	On 08/05/2025		Bond Future	0.00	8.27789	107.38784	8.51381	107.03213		1.66	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.32543	104.20872	8.60859	103.84545		1.52	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,407.62000	1.40762	1,156.37000	1.15637	1,407.620	1.94	0.75	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	95.88000	0.09588	128.52000	0.12852	95.880	2.17	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.43007	106.23303	8.78186	105.86222		1.29	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	266.20886	266.20886	266.42383	266.42383		0.00	0.00	340,214,923.08	1,278	0.00
R202	On 06/02/2025		Bond Future	0.00	266.73365	266.73365	266.74937	266.74937		0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	272.26897	272.26897	272.28446	272.28446		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.46066	272.46066	272.47541	272.47541		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.82396	277.82396	277.83763	277.83763		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	9.26000	97.11668	9.37061	96.68239		6.03	0.00	12,674,503,673.44	130,508	0.00
R2030	On 06/02/2025		Bond Future	0.00	9.23721	95.39498	9.43450	94.64951		5.96	0.00	316,711,333.60	3,320	152,423.00
R2030	On 06/02/2025		Bond Future	8.68 Call	372.10000	0.37210	215.86000	0.21586	372.100	5.92	0.23	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,009.76000	1.00976	698.30000	0.69830	1,009.760	5.86	0.47	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	485.53000	0.48553	737.58000	0.73758	485.530	6.05	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.30141	97.35130	9.51157	96.59038		5.71	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	650.90000	0.65090	438.29000	0.43829	650.900	5.52	0.28	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	967.46000	0.96746	713.65000	0.71365	967.460	5.53	0.38	4,680,053.84	1,320	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,322.34000	1.32234	970.65000	0.97065	1,322.340	5.58	0.46	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,839.70000	1.83970	1,445.10000	1.44510	1,839.700	5.69	0.56	3,615,120.78	680	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	681.61000	0.68161	879.54000	0.87954	681.610	6.00	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,043.67000	4.04367	3,421.94000	3.42194	4,043.670	6.23	0.81	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,176.70000	5.17670	4,504.98000	4.50498	5,176.700	6.50	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	53.20000	0.05320	71.28000	0.07128	53.200	7.09	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	23.07000	0.02307	31.39000	0.03139	23.070	7.09	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.39102	95.27340	9.61586	94.49690		5.62	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,377.68000	4.37768	3,780.81000	3.78081	4,377.680	6.27	0.78	0.00	0	1,054.00

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				
R2030	On 07/08/2025	Bond Future	12.12 Put	119.06000	0.11906	0.00000	156.73000	0.15673	119.060	6.98	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.49261	97.12362	0.00000	9.73342	96.33156		5.38	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	9.89000	92.50586	0.00000	10.01084	91.91950		7.95	0.00	4,938,702,853.68	53,388	0.00
R2032	On 06/02/2025	Bond Future	0.00	9.87822	94.82163	0.00000	10.09415	93.79911		7.67	0.00	39,066,511.56	412	111,202.00
R2032	On 06/02/2025	Bond Future	9.42 Call	562.90000	0.56290	0.00000	326.34000	0.32634	562.900	7.34	0.27	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,537.87000	1.53787	0.00000	1,043.52000	1.04352	1,537.870	7.61	0.53	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	392.40000	0.39240	0.00000	605.97000	0.60597	392.400	8.24	(0.18)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	9.95471	92.60153	0.00000	10.18146	91.55783		7.75	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42 Call	939.48000	0.93948	0.00000	654.80000	0.65480	939.480	7.36	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,887.60000	1.88760	0.00000	1,440.55000	1.44055	1,887.600	7.54	0.50	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	586.25000	0.58625	0.00000	849.65000	0.84965	586.250	8.39	(0.19)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.04924	94.43901	0.00000	10.28771	93.37414		7.58	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.16172	92.11209	0.00000	10.41297	91.02605		8.20	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	10.18000	100.16011	0.00000	10.30095	99.49605		8.36	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00	10.17798	102.68847	0.00000	10.39367	101.53060		8.07	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00	10.26473	99.74505	0.00000	10.49079	98.56326		8.36	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00	10.36873	101.72391	0.00000	10.60596	100.51821		8.13	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.49011	98.65504	0.00000	10.73945	97.42541		8.75	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	10.51000	91.62317	0.00000	10.62599	90.95737		9.60	0.00	7,349,644,204.72	80,216	0.00
R2035	On 06/02/2025	Bond Future	0.00	10.49157	94.11809	0.00000	10.72186	92.81733		9.38	0.00	211,765,702.50	2,250	89,516.00
R2035	On 06/02/2025	Bond Future	10.10 Call	744.80000	0.74480	0.00000	427.55000	0.42755	744.800	8.62	0.30	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26 Call	1,073.82000	1.07382	0.00000	653.34000	0.65334	1,073.820	8.77	0.38	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	1,270.96000	1.27096	0.00000	795.58000	0.79558	1,270.960	8.87	0.43	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,314.34000	1.31434	0.00000	1,924.09000	1.92409	1,314.340	9.25	(0.41)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	416.93000	0.41693	0.00000	676.24000	0.67624	416.930	10.12	(0.16)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.57523	91.53669	0.00000	10.81502	90.20907		9.74	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	2,072.15000	2.07215	0.00000	1,510.55000	1.51055	2,072.150	9.40	0.46	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	1,644.24000	1.64424	0.00000	2,167.26000	2.16726	1,644.240	9.98	(0.36)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,697.50000	5.69750	0.00000	4,703.68000	4.70368	5,697.500	10.60	0.77	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	705.51000	0.70551	0.00000	971.49000	0.97149	705.510	10.89	(0.18)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	222.19000	0.22219	0.00000	316.95000	0.31695	222.190	12.08	(0.06)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	76.78000	0.07678	0.00000	115.13000	0.11513	76.780	12.14	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.67459	93.35341	0.00000	10.92469	91.99899		9.54	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.79138	90.65999	0.00000	11.05246	89.27881		10.11	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	10.90000	86.37678	0.00000	11.02099	85.66743		10.52	0.00	6,654,553,507.98	77,041	0.00
R2037	On 06/02/2025	Bond Future	0.00	10.87713	84.54857	0.00000	11.11705	83.15869		10.82	0.00	634,114,275.00	7,500	169,800.00
R2037	On 08/05/2025	Bond Future	0.00	10.97177	86.28237	0.00000	11.22102	84.86380		10.76	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,874.38000	8.87438	0.00000	7,684.54000	7.68454	8,874.380	12.51	0.89	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,213.07000	12.21307	0.00000	10,877.46000	10.87746	12,213.070	13.43	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	12,429.73000	12.42973	0.00000	11,088.82000	11.08882	12,429.730	13.43	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	ContractsTraded	Open Interest
												Option				
R2037	On 07/08/2025	Bond Future	0.00		11.08219		83.73372	0.00000	11.34159	82.28656		11.16	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,372.35000		1.37235	0.00000	982.45000	0.98245	1,372.350	10.35	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,788.32000		1.78832	0.00000	1,313.17000	1.31317	1,788.320	10.50	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,987.33000		1.98733	0.00000	1,474.31000	1.47431	1,987.330	10.56	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,202.46000		3.20246	0.00000	3,950.89000	3.95089	3,202.460	10.97	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,388.41000		2.38841	0.00000	2,996.76000	2.99676	2,388.410	11.35	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,701.74000		1.70174	0.00000	2,168.01000	2.16801	1,701.740	11.84	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,261.03000		1.26103	0.00000	1,626.55000	1.62655	1,261.030	12.26	(0.23)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.19682		85.35876	0.00000	11.46657	83.88304		11.83	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		11.11000		99.64078	0.00000	11.22112	98.88913		10.62	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.09359		102.48172	0.00000	11.32874	100.91128		10.40	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.19548		99.09214	0.00000	11.44010	97.48933		10.90	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.31095		101.05781	0.00000	11.56564	99.42265		10.73	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.44009		97.53400	0.00000	11.70552	95.86661		11.89	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,342.50000		3.34250	0.00000	2,690.46000	2.69046	3,342.500	11.89	0.42	8,637,500.73	1,770	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,286.57000		2.28657	0.00000	2,825.29000	2.82529	2,286.570	11.89	(0.29)	(12,022,191.04)	3,540	1,770.00
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		11.19500		86.64331	0.00000	11.33103	85.78568		11.37	0.00	7,653,030,285.68	88,328	0.00
R2040	On 06/02/2025	Bond Future	0.00		11.16517		84.68759	0.00000	11.43071	83.02869		11.76	0.00	48,271,926.30	570	68,870.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,382.50000		1.38250	0.00000	848.00000	0.84800	1,382.500	10.98	0.42	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	770.88000		0.77088	0.00000	1,333.95000	1.33395	770.880	12.10	(0.25)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	311.09000		0.31109	0.00000	598.96000	0.59896	311.090	12.95	(0.11)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.26209		86.42421	0.00000	11.53751	84.73115		11.70	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,110.50000		9.11050	0.00000	7,664.51000	7.66451	9,110.500	13.53	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,301.5400		12.30154	0.00000	10,735.09000	10.73509	12,301.540	14.51	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,626.5500		12.62655	0.00000	11,051.59000	11.05159	12,626.550	14.61	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.37373		83.62764	0.00000	11.65991	81.90051		12.18	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.48866		85.25018	0.00000	11.78575	83.48906		12.18	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		11.30000		82.60612	0.00000	11.44100	81.69487		12.21	0.00	1,905,227,551.68	23,064	0.00
R2044	On 06/02/2025	Bond Future	0.00		11.25628		80.78252	0.00000	11.53693	78.97961		12.66	0.00	2,585,040.64	32	72,126.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,199.97000		5.19997	0.00000	3,812.10000	3.81210	5,199.970	13.58	0.82	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,744.68000		7.74468	0.00000	6,139.64000	6.13964	7,744.680	14.50	0.92	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	19.29000		0.01929	0.00000	41.93000	0.04193	19.290	16.24	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.34847		82.43908	0.00000	11.63915	80.59896		12.61	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,544.12000		1.54412	0.00000	1,028.57000	1.02857	1,544.120	11.57	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,006.53000		2.00653	0.00000	2,875.77000	2.87577	2,006.530	12.46	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	866.40000		0.86640	0.00000	1,345.44000	1.34544	866.400	13.64	(0.19)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.45400		79.68869	0.00000	11.75558	77.81165		13.16	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.56205		81.23470	0.00000	11.87467	79.32073		12.94	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		11.22500		81.41796	0.00000	11.37099	80.43804		12.76	0.00	17,530,752,311.28	215,318	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
R2048	On 06/02/2025	Bond Future	0.00	11.17976	83.99161	0.00000	11.46554	82.08289		12.53	0.00	34,436,560.10	410	273,993.00
R2048	On 06/02/2025	Bond Future	10.30 Call	205.99000	0.20599	0.00000	81.91000	0.08191	205.990	11.07	0.10	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,412.74000	1.41274	0.00000	823.82000	0.82382	1,412.740	11.70	0.41	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	829.96000	0.82996	0.00000	1,494.96000	1.49496	829.960	12.90	(0.25)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.26116	81.26602	0.00000	11.55675	79.31801		13.19	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00	11.35388	82.87873	0.00000	11.66008	80.89161		13.04	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.45833	80.04473	0.00000	11.77574	78.01857		13.54	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	11.25500	104.48518	0.00000	11.39597	103.26761		12.88	0.00	370,713,418.64	3,548	0.00
R2053	On 06/02/2025	Bond Future	0.00	11.20849	107.79180	0.00000	11.48915	105.37925		12.64	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00	11.29369	104.13371	0.00000	11.58444	101.67148		13.31	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.38903	106.19930	0.00000	11.69049	103.68770		13.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.49426	102.39680	0.00000	11.80715	99.83587		14.20	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	10.67000	71.98793	0.00000	10.79090	71.36528		10.97	0.00	1,081,618,648.25	15,025	0.00
R209	On 06/02/2025	Bond Future	0.00	10.64897	73.99150	0.00000	10.87796	72.82459		10.77	0.00	15,834,181.00	214	12,623.00
R209	On 08/05/2025	Bond Future	0.00	10.73020	72.35381	0.00000	10.96765	71.16284		11.18	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.82388	73.78958	0.00000	11.07030	72.57459		11.03	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.92964	72.07052	0.00000	11.18560	70.83153		12.21	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	239.69964	239.69964	0.00000	239.98352	239.98352		0.00	0.00	209,018,086.08	872	0.00
R210	On 06/02/2025	Bond Future	0.00	244.93356	244.93356	0.00000	244.95066	244.95066		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.63567	246.63567	0.00000	246.65268	246.65268		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.59107	251.59107	0.00000	251.60728	251.60728		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	253.10192	253.10192	0.00000	253.11743	253.11743		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	9.64000	89.14147	0.00000	9.75582	88.64737		7.25	0.00	6,503,226,802.38	72,954	0.00
R213	On 06/02/2025	Bond Future	0.00	9.62547	91.33691	0.00000	9.83713	90.46010		6.94	0.00	10,138,397.01	111	71,336.00
R213	On 08/05/2025	Bond Future	0.00	9.69305	89.65171	0.00000	9.91614	88.75679		6.95	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.78096	91.43147	0.00000	10.01677	90.51830		6.73	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.89367	89.65389	0.00000	10.14346	88.72258		7.04	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	11.04500	67.27499	0.00000	11.17094	66.58670		12.49	0.00	469,713,980.18	6,982	0.00
R214	On 06/02/2025	Bond Future	0.00	10.99607	69.38758	0.00000	11.26072	67.94829		12.27	0.00	1,179,588.86	17	18,355.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,425.41000	4.42541	0.00000	3,304.08000	3.30408	4,425.410	13.16	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,600.24000	6.60024	0.00000	5,308.48000	5.30848	6,600.240	14.05	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	9.35000	0.00935	0.00000	20.47000	0.02047	9.350	15.74	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.07396	67.50638	0.00000	11.34736	66.03742		12.84	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.16321	68.84617	0.00000	11.44599	67.34776		12.70	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.26457	66.88278	0.00000	11.55724	65.35485		13.08	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

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
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 :											80,150,320,407.04	885,540	1,500,129.00	
Grand Total:											80,150,320,407.04	885,540	1,500,129.00	