

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2024

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
Derivatives											Option				
AL37	On 07/11/2024	Index Future	0.00		1,041.90200	1,041.90200	0.00000	1,041.90200	1,041.90200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,069.28900	1,069.28900	0.00000	1,069.35200	1,069.35200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,091.24000	1,091.24000	0.00000	1,091.30100	1,091.30100		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,112.95700	1,112.95700	0.00000	1,113.01500	1,113.01500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,134.67300	1,134.67300	0.00000	1,134.72800	1,134.72800		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,155.42400	1,155.42400	0.00000	1,155.47400	1,155.47400		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	1,250.09200	1,250.09200		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,283.93400	1,283.93400	0.00000	1,284.57200	1,284.57200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,310.29000	1,310.29000	0.00000	1,310.94000	1,310.94000		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,336.36700	1,336.36700	0.00000	1,337.02300	1,337.02300		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,362.44300	1,362.44300	0.00000	1,363.10700	1,363.10700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,387.35900	1,387.35900	0.00000	1,388.02700	1,388.02700		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	1,076.71800	1,076.71800		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,104.36200	1,104.36200	0.00000	1,105.13400	1,105.13400		0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025	Index Future	0.00		1,127.03300	1,127.03300	0.00000	1,127.81800	1,127.81800		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,149.46200	1,149.46200	0.00000	1,150.25800	1,150.25800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,171.89100	1,171.89100	0.00000	1,172.69800	1,172.69800		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,193.32300	1,193.32300	0.00000	1,194.13700	1,194.13700		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 06/02/2025	Bond Future	0.00		11.12007	83.36955	0.00000	11.10573	83.43724		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.23417	81.30007	0.00000	11.21924	81.36895		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.36528	82.93477	0.00000	11.34975	83.00467		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.51764	80.77025	0.00000	11.50147	80.84114		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.70955	82.25480	0.00000	11.69270	82.32649		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 06/02/2025	Bond Future	0.00		11.63179	79.44297	0.00000	11.62258	79.49838		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.73574	76.82518	0.00000	11.72621	76.88162		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.84934	78.36874	0.00000	11.83953	78.42589		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.97571	75.64563	0.00000	11.96558	75.70359		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.12529	77.03189	0.00000	12.11485	77.09043		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	1,060.14600	1,060.14600		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,087.42800	1,087.42800	0.00000	1,088.18300	1,088.18300		0.00	0.00	21,748,560.00	2	644.00
GOVI	On 08/05/2025	GOVI	0.00		1,109.75000	1,109.75000	0.00000	1,110.51900	1,110.51900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.83600	1,131.83600	0.00000	1,132.61500	1,132.61500		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.92100	1,153.92100	0.00000	1,154.71100	1,154.71100		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,175.02400	1,175.02400	0.00000	1,175.82100	1,175.82100		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 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 06/02/2025	Bond Future	0.00		134.81612	134.81612	0.00000	134.88023	134.88023		0.00	0.00	0.00	0	8,604.00

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				
I2029	On 08/05/2025	Bond Future	0.00	136.19669	136.19669	0.00000	136.26189	136.26189	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	138.93769	138.93769	0.00000	139.00363	139.00363	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.23274	140.23274	0.00000	140.29941	140.29941	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.82331	142.82331	0.00000	142.89034	142.89034	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 06/02/2025	Bond Future	0.00	128.13488	128.13488	0.00000	128.14229	128.14229	0.00	0.00	0.00	0	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	129.27723	129.27723	0.00000	129.28454	129.28454	0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.87902	131.87902	0.00000	131.88595	131.88595	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.93360	132.93360	0.00000	132.94016	132.94016	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.38945	135.38945	0.00000	135.39534	135.39534	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 06/02/2025	Bond Future	0.00	137.32010	137.32010	0.00000	137.25331	137.25331	0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.17166	140.17166	0.00000	140.10307	140.10307	0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.85074	140.85074	0.00000	140.78033	140.78033	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.62717	143.62717	0.00000	143.55471	143.55471	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.10248	144.10248	0.00000	144.02789	144.02789	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 06/02/2025	Bond Future	0.00	119.20906	119.20906	0.00000	119.30485	119.30485	0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.45456	119.45456	0.00000	119.55216	119.55216	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.85810	121.85810	0.00000	121.95706	121.95706	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	121.98953	121.98953	0.00000	122.09000	122.09000	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.24022	124.24022	0.00000	124.34175	124.34175	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 06/02/2025	Bond Future	0.00	118.02405	118.02405	0.00000	118.13061	118.13061	0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.47492	120.47492	0.00000	120.58341	120.58341	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.51249	120.51249	0.00000	120.62267	120.62267	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	122.88789	122.88789	0.00000	122.99969	122.99969	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	122.73010	122.73010	0.00000	122.84332	122.84332	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	362.67800	362.67800	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.78600	370.78600	0.00000	370.67900	370.67900	0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	378.48600	378.48600	0.00000	378.37700	378.37700	0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	386.10600	386.10600	0.00000	385.99200	385.99200	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.72500	393.72500	0.00000	393.60800	393.60800	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	401.01000	401.01000	0.00000	400.88800	400.88800	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

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
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
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 06/02/2025	Bond Future	0.00	8.29591	105.20094	0.00000	8.28462	105.22050			1.73	0.00	0.00	0	186,825.00
R186	On 08/05/2025	Bond Future	0.00	8.29620	107.36018	0.00000	8.28314	107.37991			1.63	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.34471	104.18392	0.00000	8.32943	104.20357			1.49	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,393.36000	1.39336	0.00000	1,409.02000	1.40902	1,393.360	1.98	0.74	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	87.69000	0.08769	0.00000	86.40000	0.08640	87.690	2.13	(0.10)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.45080	106.21112	0.00000	8.43230	106.23067			1.25	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.79048	102.83514	0.00000	8.76710	102.85437			1.04	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	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	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	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	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	267.63579	267.63579	0.00000	266.43693	266.43693			0.00	0.00	10,705,431.60	40	1,928.00
R202	On 08/05/2025	Bond Future	0.00	273.19385	273.19385	0.00000	271.96948	271.96948			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	273.41432	273.41432	0.00000	272.16421	272.16421			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	278.80469	278.80469	0.00000	277.52874	277.52874			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	278.58526	278.58526	0.00000	277.28416	277.28416			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	0.00	9.18530	95.59233	0.00000	9.18588	95.59012			5.91	0.00	0.00	0	155,668.00
R2030	On 06/02/2025	Bond Future	8.68 Call	370.08000	0.37008	0.00000	374.46000	0.37446	370.080	5.82	0.24	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	1,067.22000	1.06722	0.00000	1,072.50000	1.07250	1,067.220	5.89	0.50	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	412.02000	0.41202	0.00000	417.81000	0.41781	412.020	6.14	(0.24)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.24575	97.55408	0.00000	9.24643	97.55160			5.58	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	657.50000	0.65750	0.00000	660.35000	0.66035	657.500	5.41	0.29	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	1,000.82000	1.00082	0.00000	1,003.90000	1.00390	1,000.820	5.47	0.39	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,380.85000	1.38085	0.00000	1,383.92000	1.38392	1,380.850	5.55	0.48	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	1,927.28000	1.92728	0.00000	1,930.11000	1.93011	1,927.280	5.69	0.58	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	610.15000	0.61015	0.00000	614.43000	0.61443	610.150	6.03	(0.25)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,192.03000	4.19203	0.00000	4,193.09000	4.19309	4,192.030	6.25	0.83	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,341.70000	5.34170	0.00000	5,341.92000	5.34192	5,341.700	6.53	0.89	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	36.69000	0.03669	0.00000	37.42000	0.03742	36.690	6.93	(0.02)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	14.83000	0.01483	0.00000	15.19000	0.01519	14.830	6.93	(0.01)	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.33064	95.48326	0.00000	9.33149	95.48030			5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,546.61000	4.54661	0.00000	4,547.12000	4.54712	4,546.610	6.37	0.79	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	ContractsTraded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	96.42000	0.09642	0.00000	97.48000	0.09748	96.420	6.90	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.42706	97.34064	0.00000	9.42811	97.33715		5.25	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		9.57754	95.10366	0.00000	9.57886	95.09952		5.18	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 06/02/2025	Bond Future	0.00		9.81483	95.12458	0.00000	9.81042	95.14570		7.58	0.00	0.00	0	110,539.00
R2032	On 06/02/2025	Bond Future	9.42	Call	602.84000	0.60284	0.00000	615.88000	0.61588	602.840	7.34	0.29	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,669.95000	1.66995	0.00000	1,690.14000	1.69014	1,669.950	7.74	0.56	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	324.41000	0.32441	0.00000	326.59000	0.32659	324.410	8.43	(0.16)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.88790	92.91195	0.00000	9.88331	92.93332		7.72	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,012.73000	1.01273	0.00000	1,024.78000	1.02478	1,012.730	7.39	0.33	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,040.26000	2.04026	0.00000	2,057.05000	2.05705	2,040.260	7.66	0.52	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	534.01000	0.53401	0.00000	534.33000	0.53433	534.010	8.58	(0.17)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.97837	94.75853	0.00000	9.97364	94.77990		7.47	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.08643	92.44074	0.00000	10.08154	92.46214		8.08	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.23341	94.11981	0.00000	10.22839	94.14101		7.54	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 06/02/2025	Bond Future	0.00		10.13481	102.92239	0.00000	10.13052	102.94567		7.98	0.00	617,534.34	6	416.00
R2033	On 08/05/2025	Bond Future	0.00		10.21924	99.98513	0.00000	10.21478	100.00871		8.22	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.32039	101.97200	0.00000	10.31581	101.99555		8.01	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.43870	98.91111	0.00000	10.43398	98.93467		8.65	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.59396	100.70613	0.00000	10.58912	100.72951		8.19	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 06/02/2025	Bond Future	0.00		10.51063	94.00945	0.00000	10.50124	94.06295		9.20	0.00	18,801,890.00	200	89,241.00
R2035	On 06/02/2025	Bond Future	10.10	Call	673.50000	0.67350	0.00000	696.66000	0.69666	673.500	8.72	0.28	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	993.96000	0.99396	0.00000	1,022.86000	1.02286	993.960	8.90	0.37	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,185.10000	1.18510	0.00000	1,216.78000	1.21678	1,185.100	9.00	0.41	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,318.47000	1.31847	0.00000	1,306.09000	1.30609	1,318.470	9.40	(0.42)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	591.65000	0.59165	0.00000	587.75000	0.58775	591.650	9.99	(0.22)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	404.74000	0.40474	0.00000	402.83000	0.40283	404.740	10.26	(0.16)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.59484	91.42711	0.00000	10.58509	91.48157		9.57	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,000.88000	2.00088	0.00000	2,032.61000	2.03261	2,000.880	9.50	0.46	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,665.53000	1.66553	0.00000	1,652.56000	1.65256	1,665.530	10.10	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,594.91000	5.59491	0.00000	5,642.80000	5.64280	5,594.910	10.71	0.77	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	706.82000	0.70682	0.00000	702.24000	0.70224	706.820	10.99	(0.18)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	198.95000	0.19895	0.00000	198.27000	0.19827	198.950	11.93	(0.06)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	63.50000	0.06350	0.00000	63.43000	0.06343	63.500	11.93	(0.02)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.69449	93.24462	0.00000	10.68441	93.29971		9.39	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.81161	90.55193	0.00000	10.80117	90.60768		9.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.96148	92.19729	0.00000	10.95067	92.25350		9.47	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 06/02/2025	Bond Future	0.00		10.89093	84.46774	0.00000	10.88156	84.52261		10.62	0.00	0.00	0	165,999.00
R2037	On 08/05/2025	Bond Future	0.00		10.98589	86.20109	0.00000	10.97620	86.25686		10.57	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,786.41000	8.78641	0.00000	8,840.01000	8.84001	8,786.410	12.62	0.89	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,105.70000	12.10570	0.00000	12,161.06000	12.16106	12,105.700	13.20	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,323.72000	12.32372	0.00000	12,379.14000	12.37914	12,323.720	13.20	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.09639	83.65358	0.00000	11.08638	83.71006		10.97	0.00	0.00	0	15.00

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	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,316.14000	1.31614	0.00000	1,337.70000	1.33770	1,316.140	10.36	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,727.68000	1.72768	0.00000	1,753.16000	1.75316	1,727.680	10.52	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,929.86000	1.92986	0.00000	1,957.04000	1.95704	1,929.860	10.60	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,225.12000	3.22512	0.00000	3,203.51000	3.20351	3,225.120	11.05	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,410.07000	2.41007	0.00000	2,393.84000	2.39384	2,410.070	11.46	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,714.08000	1.71408	0.00000	1,702.76000	1.70276	1,714.080	11.94	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,266.92000	1.26692	0.00000	1,258.86000	1.25886	1,266.920	12.36	(0.23)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.21109	85.27977	0.00000	11.20076	85.33694		11.40	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.35470	82.57115	0.00000	11.34404	82.62883		11.40	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 06/02/2025	Bond Future	0.00		11.11168	102.35958	0.00000	11.10244	102.42193		10.23	0.00	0.00	0	57.00
R2038	On 08/05/2025	Bond Future	0.00		11.21408	98.96889	0.00000	11.20450	99.03234		10.72	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.32982	100.93526	0.00000	11.31992	100.99953		10.58	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.45925	97.41221	0.00000	11.44901	97.47727		11.79	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,048.29000	3.04829	0.00000	3,081.10000	3.08110	3,048.290	11.36	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,531.69000	2.53169	0.00000	2,517.88000	2.51788	2,531.690	12.63	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.61701	99.17859	0.00000	11.60643	99.24421		11.20	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 06/02/2025	Bond Future	0.00		11.23039	84.27554	0.00000	11.21076	84.39924		11.56	0.00	0.00	0	69,124.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,174.60000	1.17460	0.00000	1,233.02000	1.23302	1,174.600	11.16	0.38	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	840.75000	0.84075	0.00000	817.68000	0.81768	840.750	12.32	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	334.05000	0.33405	0.00000	325.38000	0.32538	334.050	13.16	(0.12)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.32952	86.00490	0.00000	11.30919	86.13099		11.52	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,732.64000	8.73264	0.00000	8,846.77000	8.84677	8,732.640	13.69	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,879.51000	11.87951	0.00000	12,000.47000	12.00047	11,879.510	14.40	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,196.87000	12.19687	0.00000	12,318.34000	12.31834	12,196.870	14.40	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.44331	83.20271	0.00000	11.42226	83.33092		12.01	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.56040	84.81972	0.00000	11.53862	84.95005		12.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.70434	81.85160	0.00000	11.68178	81.98378		12.48	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 06/02/2025	Bond Future	0.00		11.32172	80.35622	0.00000	11.30722	80.45036		12.47	0.00	0.00	0	71,974.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,823.49000	4.82349	0.00000	4,907.85000	4.90785	4,823.490	13.84	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,332.71000	7.33271	0.00000	7,423.91000	7.42391	7,332.710	14.72	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	15.23000	0.01523	0.00000	15.28000	0.01528	15.230	16.02	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.41604	82.00516	0.00000	11.40106	82.10103		12.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,430.76000	1.43076	0.00000	1,470.06000	1.47006	1,430.760	11.97	0.33	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,255.20000	2.25520	0.00000	2,224.99000	2.22499	2,255.200	13.07	(0.40)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,009.04000	1.00904	0.00000	995.69000	0.99569	1,009.040	14.26	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.52364	79.24881	0.00000	11.50817	79.34619		13.01	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.63379	80.78878	0.00000	11.61781	80.88776		12.91	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.76826	77.87255	0.00000	11.75176	77.97276		13.36	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 06/02/2025	Bond Future	0.00		11.25562	83.47725	0.00000	11.23079	83.64498		12.39	0.00	0.00	0	273,993.00
R2048	On 06/02/2025	Bond Future	10.30	Call	132.44000	0.13244	0.00000	148.24000	0.14824	132.440	11.01	0.07	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,178.23000	1.17823	0.00000	1,252.12000	1.25212	1,178.230	11.96	0.37	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	935.83000	0.93583	0.00000	900.53000	0.90053	935.830	13.20	(0.28)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.33942	80.74222	0.00000	11.31377	80.91325		13.05	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.43451	82.34707	0.00000	11.40801	82.52114		12.94	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.54146	79.50531	0.00000	11.51406	79.68241		13.52	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.67165	80.94884	0.00000	11.64328	81.12863		13.26	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 06/02/2025	Bond Future	0.00		11.27931	107.17336	0.00000	11.26479	107.29962		12.52	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00		11.36684	103.50410	0.00000	11.35183	103.63272		13.20	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.46443	105.56051	0.00000	11.44893	105.69124		13.07	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.57207	101.74886	0.00000	11.55605	101.88165		13.67	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.70120	103.59349	0.00000	11.68463	103.72808		13.41	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 06/02/2025	Bond Future	0.00		10.65818	73.94407	0.00000	10.64358	74.01927		10.57	0.00	0.00	0	13,072.00
R209	On 08/05/2025	Bond Future	0.00		10.73955	72.30641	0.00000	10.72444	72.38303		10.98	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.83312	73.74353	0.00000	10.81751	73.82136		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.93878	72.02578	0.00000	10.92264	72.10480		11.42	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.07047	73.33434	0.00000	11.05379	73.41435		11.01	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 06/02/2025	Bond Future	0.00		244.65942	244.65942	0.00000	244.67638	244.67638		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.35976	246.35976	0.00000	246.37671	246.37671		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.31733	251.31733	0.00000	251.33353	251.33353		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.83071	252.83071	0.00000	252.84616	252.84616		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.49898	257.49898	0.00000	257.51323	257.51323		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 06/02/2025	Bond Future	0.00		9.56202	91.60186	0.00000	9.55755	91.62057		6.90	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00		9.62588	89.92337	0.00000	9.62122	89.94225		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.70929	91.71133	0.00000	9.70447	91.73019		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.81704	89.94203	0.00000	9.81205	89.96083		6.71	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.97062	91.57850	0.00000	9.96547	91.59710		6.30	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 06/02/2025	Bond Future	0.00		11.04634	69.11056	0.00000	11.03696	69.16212		12.08	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,171.59000	4.17159	0.00000	4,220.62000	4.22062	4,171.590	13.39	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,326.77000	6.32677	0.00000	6,378.37000	6.37837	6,326.770	14.25	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	6.66000	0.00666	0.00000	6.82000	0.00682	6.660	15.50	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.12571	67.22456	0.00000	11.11605	67.27703		12.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.21630	68.56094	0.00000	11.20637	68.61415		12.54	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.31910	66.59405	0.00000	11.30888	66.64802		13.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.44522	67.80413	0.00000	11.43471	67.85867		12.84	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 :											51,873,415.94	248	1,519,481.00		

Grand Total:

51,873,415.94

248 1,519,481.00