

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2024

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	1,041.90200	1,041.90200		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,071.25400	1,071.25400	0.00000	1,069.31900	1,069.31900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,093.25300	1,093.25300	0.00000	1,091.27200	1,091.27200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,115.02900	1,115.02900	0.00000	1,112.99400	1,112.99400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,136.80500	1,136.80500	0.00000	1,134.71600	1,134.71600		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,156.98100	1,156.98100	0.00000	1,154.83200	1,154.83200		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	1,287.92100	1,287.92100	0.00000	1,284.89000	1,284.89000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,314.36900	1,314.36900	0.00000	1,311.26800	1,311.26800		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,340.55000	1,340.55000	0.00000	1,337.37000	1,337.37000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,366.73000	1,366.73000	0.00000	1,363.47100	1,363.47100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,390.98700	1,390.98700	0.00000	1,387.64200	1,387.64200		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	1,108.01900	1,108.01900	0.00000	1,105.31000	1,105.31000		0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,130.77300	1,130.77300	0.00000	1,128.00100	1,128.00100		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,153.29700	1,153.29700	0.00000	1,150.45500	1,150.45500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,175.82000	1,175.82000	0.00000	1,172.90800	1,172.90800		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,196.68900	1,196.68900	0.00000	1,193.70100	1,193.70100		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	11.06029	83.65222	0.00000	11.10317	83.44933		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.17167	81.58893	0.00000	11.21649	81.38165		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.29977	83.23018	0.00000	11.34671	83.01836		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.44888	81.07224	0.00000	11.49811	80.85588		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.64832	82.51572	0.00000	11.70013	82.29487		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	11.56761	79.83036	0.00000	11.61518	79.54294		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.66913	77.22100	0.00000	11.71848	76.92744		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.78016	78.77324	0.00000	11.83139	78.47337		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.90376	76.05879	0.00000	11.95700	75.75273		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.05841	77.40814	0.00000	12.11387	77.09593		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	1,090.97500	1,090.97500	0.00000	1,088.34600	1,088.34600		0.00	10,909,750.00	0.00	1	638.00
GOVI	On 08/05/2025		GOVI	0.00	1,113.37900	1,113.37900	0.00000	1,110.68900	1,110.68900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,135.55600	1,135.55600	0.00000	1,132.79800	1,132.79800		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,157.73300	1,157.73300	0.00000	1,154.90700	1,154.90700		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,178.28000	1,178.28000	0.00000	1,175.38000	1,175.38000		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	134.96350	134.96350	0.00000	134.80714	134.80714		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	136.34763	136.34763	0.00000	136.18784	136.18784		0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	139.09287	139.09287	0.00000	138.92929	138.92929		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.39197	140.39197	0.00000	140.22470	140.22470		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.90710	142.90710	0.00000	142.73582	142.73582		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 06/02/2025	Bond Future	0.00	128.40410	128.40410	0.00000	127.84369	127.84369		0.00	0.00	0	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	129.55257	129.55257	0.00000	128.98026	128.98026		0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.16114	132.16114	0.00000	131.57667	131.57667		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.22222	133.22222	0.00000	132.62583	132.62583		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.60899	135.60899	0.00000	135.00099	135.00099		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 06/02/2025	Bond Future	0.00	137.67872	137.67872	0.00000	137.38684	137.38684		0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.53826	140.53826	0.00000	140.24003	140.24003		0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	141.22582	141.22582	0.00000	140.92127	140.92127		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	144.01102	144.01102	0.00000	143.69975	143.69975		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.41244	144.41244	0.00000	144.09499	144.09499		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 06/02/2025	Bond Future	0.00	119.82005	119.82005	0.00000	119.64805	119.64805		0.00	0.00	0	18,375.00
I2046	On 08/05/2025	Bond Future	0.00	120.07878	120.07878	0.00000	119.90294	119.90294		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.49580	122.49580	0.00000	122.31604	122.31604		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	122.64064	122.64064	0.00000	122.45704	122.45704		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.83430	124.83430	0.00000	124.64648	124.64648		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 06/02/2025	Bond Future	0.00	119.11028	119.11028	0.00000	118.61552	118.61552		0.00	0.00	0	16,300.00
I2050	On 08/05/2025	Bond Future	0.00	121.58429	121.58429	0.00000	121.07905	121.07905		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.64492	121.64492	0.00000	121.12939	121.12939		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.04392	124.04392	0.00000	123.51755	123.51755		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	123.83766	123.83766	0.00000	123.30148	123.30148		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	362.67800	362.67800	0.00000	362.67800	362.67800		0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.99100	371.99100	0.00000	371.18600	371.18600		0.00	0.00	0	874.00
IGOV	On 08/05/2025	Index Future	0.00	379.72000	379.72000	0.00000	378.89600	378.89600		0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	387.37100	387.37100	0.00000	386.52500	386.52500		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	395.02200	395.02200	0.00000	394.15500	394.15500		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	402.11800	402.11800	0.00000	401.22700	401.22700		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

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	0.00	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	8.25039	105.27986	0.00000	8.30150	105.19125	1.69	0.00	353,950,889.32	3,362	194,510.00	
R186	On 08/05/2025		Bond Future	0.00	8.24264	107.44113	0.00000	8.30261	107.35049	1.63	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.27976	104.26747	0.00000	8.35200	104.17455	1.49	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,432.63000	1.43263	0.00000	1,365.34000	1.36534	1,432.630	1.91	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	78.97000	0.07897	0.00000	89.54000	0.08954	78.970	2.14	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.36931	106.29727	0.00000	8.45939	106.20205	1.26	0.00	0.00	0	0.00	
R186	On 05/02/2026		Bond Future	0.00	8.75672	102.86292	0.00000	8.87555	102.76519	1.06	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	267.60329	267.60329	0.00000	267.41687	267.41687		0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	273.16171	273.16171	0.00000	272.97084	272.97084		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	273.38360	273.38360	0.00000	273.18804	273.18804		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.77583	278.77583	0.00000	278.57538	278.57538		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.39975	278.39975	0.00000	278.19446	278.19446		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	9.14190	95.75771	0.00000	9.18472	95.59454	5.82	0.00	50,751,586.30	530	155,903.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	379.08000	0.37908	0.00000	354.43000	0.35443	379.080	5.74	0.25	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,110.36000	1.11036	0.00000	1,045.53000	1.04553	1,110.360	5.80	0.53	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	341.05000	0.34105	0.00000	393.45000	0.39345	341.050	6.05	(0.22)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.19943	97.72325	0.00000	9.24508	97.55653	5.54	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	686.67000	0.68667	0.00000	647.93000	0.64793	686.670	5.38	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,042.26000	1.04226	0.00000	987.89000	0.98789	1,042.260	5.43	0.41	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,436.04000	1.43604	0.00000	1,367.02000	1.36702	1,436.040	5.51	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,000.20000	2.00020	0.00000	1,913.92000	1.91392	2,000.200	5.65	0.60	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	547.02000	0.54702	0.00000	597.39000	0.59739	547.020	5.99	(0.23)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,314.00000	4.31400	0.00000	4,184.05000	4.18405	4,314.000	6.21	0.84	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,478.31000	5.47831	0.00000	5,336.33000	5.33633	5,478.310	6.49	0.90	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	29.68000	0.02968	0.00000	34.65000	0.03465	29.680	6.89	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	11.57000	0.01157	0.00000	13.82000	0.01382	11.570	6.89	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.28086	95.65671	0.00000	9.32979	95.48622	5.51	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,659.08000	4.65908	0.00000	4,531.95000	4.53195	4,659.080	6.31	0.80	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 07/08/2025	Bond Future	12.12 Put	82.02000	0.08202	0.00000	91.13000	0.09113	82.020	6.84	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.37354	97.51828	0.00000	9.42603	97.34405	5.23	0.00	0.00	0	0.00		
R2030	On 05/02/2026	Bond Future	0.00	9.53760	95.22910	0.00000	9.59431	95.05105	5.13	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	9.79234	95.23236	0.00000	9.81402	95.12846	7.55	0.00	0.00	0	110,539.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	591.94000	0.59194	0.00000	582.22000	0.58222	591.940	7.25	0.30	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,697.51000	1.69751	0.00000	1,663.31000	1.66331	1,697.510	7.73	0.58	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	294.78000	0.29478	0.00000	327.34000	0.32734	294.780	8.52	(0.15)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.86421	93.02234	0.00000	9.88701	92.91609	7.62	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,006.79000	1.00679	0.00000	986.15000	0.98615	1,006.790	7.29	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,051.58000	2.05158	0.00000	2,012.28000	2.01228	2,051.580	7.57	0.53	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	483.16000	0.48316	0.00000	512.83000	0.51283	483.160	8.48	(0.16)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.95328	94.87198	0.00000	9.97734	94.76318	7.43	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.05983	92.55721	0.00000	10.08525	92.44590	7.97	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.21798	94.18499	0.00000	10.24497	94.07102	7.51	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	10.10690	103.07400	0.00000	10.14430	102.87090	7.98	0.00	43,188,006.00	419	2,361.00		
R2033	On 08/05/2025	Bond Future	0.00	10.18992	100.14028	0.00000	10.22915	99.93276	8.23	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.28947	102.13112	0.00000	10.33069	101.91907	8.03	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.40604	99.07425	0.00000	10.44943	98.85759	8.54	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.57148	100.81475	0.00000	10.61731	100.59348	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	10.43602	94.43571	0.00000	10.48887	94.13349	9.32	0.00	207,947,433.42	2,202	87,049.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	785.66000	0.78566	0.00000	718.66000	0.71866	785.660	8.83	0.32	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,142.59000	1.14259	0.00000	1,051.80000	1.05180	1,142.590	9.02	0.41	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,352.24000	1.35224	0.00000	1,248.74000	1.24874	1,352.240	9.12	0.45	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,130.16000	1.13016	0.00000	1,278.51000	1.27851	1,130.160	9.52	(0.38)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	488.13000	0.48813	0.00000	573.45000	0.57345	488.130	10.12	(0.19)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	327.68000	0.32768	0.00000	391.76000	0.39176	327.680	10.39	(0.14)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.51711	91.86251	0.00000	10.57216	91.55386	9.68	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,205.45000	2.20545	0.00000	2,079.96000	2.07996	2,205.450	9.61	0.48	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,512.05000	1.51205	0.00000	1,640.70000	1.64070	1,512.050	10.22	(0.34)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,935.77000	5.93577	0.00000	5,711.78000	5.71178	5,935.770	10.84	0.79	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	632.07000	0.63207	0.00000	700.39000	0.70039	632.070	11.12	(0.16)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	173.95000	0.17395	0.00000	198.58000	0.19858	173.950	12.06	(0.05)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	54.30000	0.05430	0.00000	63.89000	0.06389	54.300	12.06	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.61332	93.68949	0.00000	10.67078	93.37426	9.51	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.72677	91.00629	0.00000	10.78679	90.68454	10.35	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.88278	92.60757	0.00000	10.94569	92.27940	9.83	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	10.83723	84.78288	0.00000	10.87959	84.53415	10.75	0.00	0.00	0	166,092.00		
R2037	On 08/05/2025	Bond Future	0.00	10.93006	86.52308	0.00000	10.97408	86.26906	10.70	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	9,072.62000	9.07262	0.00000	8,858.55000	8.85855	9,072.620	12.76	0.90	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,412.56000	12.41256	0.00000	12,176.43000	12.17643	12,412.560	13.34	0.96	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	12,631.63000	12.63163	0.00000	12,394.34000	12.39434	12,631.630	13.34	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.03818	83.98278	0.00000	11.08404	83.72328	11.11	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	Contracts Traded	Open Interest	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,427.97000	1.42797	0.00000	1,363.46000	1.36346	1,427.970	10.49	0.31	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,861.14000	1.86114	0.00000	1,782.05000	1.78205	1,861.140	10.65	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,072.36000	2.07236	0.00000	1,986.76000	1.98676	2,072.360	10.73	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,082.82000	3.08282	0.00000	3,225.07000	3.22507	3,082.820	11.19	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,297.44000	2.29744	0.00000	2,415.19000	2.41519	2,297.440	11.60	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,630.92000	1.63092	0.00000	1,723.80000	1.72380	1,630.920	12.09	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,204.33000	1.20433	0.00000	1,278.75000	1.27875	1,204.330	12.52	(0.22)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.15046	85.61612	0.00000	11.19819	85.35117		11.63	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.30055	82.86471	0.00000	11.35040	82.59441		11.70	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		11.05766	102.72497	0.00000	11.09813	102.45104		10.35	0.00	10,477,946.94	102	192.00
R2038	On 08/05/2025	Bond Future	0.00		11.15785	99.34217	0.00000	11.19996	99.06243		10.84	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.27117	101.31691	0.00000	11.31505	101.03117		10.70	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.39803	97.80215	0.00000	11.44380	97.51040		11.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,198.52000	3.19852	0.00000	3,094.13000	3.09413	3,198.520	11.39	0.42	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,404.66000	2.40466	0.00000	2,509.39000	2.50939	2,404.660	12.67	(0.29)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.56230	99.51866	0.00000	11.61017	99.22101		11.30	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		11.15083	84.77860	0.00000	11.19835	84.47759		11.71	0.00	5,001,937.40	59	69,133.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,358.81000	1.35881	0.00000	1,266.76000	1.26676	1,358.810	11.31	0.43	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	695.41000	0.69541	0.00000	797.99000	0.79799	695.410	12.47	(0.23)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	264.12000	0.26412	0.00000	315.49000	0.31549	264.120	13.31	(0.10)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.24698	86.51860	0.00000	11.29627	86.21127		11.66	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,179.87000	9.17987	0.00000	8,926.80000	8.92680	9,179.870	13.85	0.88	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,361.36000	12.36136	0.00000	12,082.13000	12.08213	12,361.360	14.57	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,681.54000	12.68154	0.00000	12,400.00000	12.40000	12,681.540	14.57	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.35746	83.72747	0.00000	11.40871	83.41361		12.17	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.47120	85.35546	0.00000	11.52443	85.03513		12.77	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.61985	82.34827	0.00000	11.67534	82.02157		12.91	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		11.25782	80.77245	0.00000	11.30523	80.46330		12.63	0.00	0.00	0	71,977.00
R2044	On 06/02/2025	Bond Future	10.65	Call	442.66000	0.44266	0.00000	408.34000	0.40834	442.660	11.67	0.19	37,154,253.84	17,650	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,553.49000	1.55349	0.00000	1,452.00000	1.45200	1,553.490	12.46	0.45	44,773,352.83	8,825	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	1,272.36000	1.27236	0.00000	1,423.48000	1.42348	1,272.360	13.08	(0.36)	(72,049,529.05)	17,650	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,143.41000	5.14341	0.00000	4,917.66000	4.91766	5,143.410	14.00	0.82	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,702.92000	7.70292	0.00000	7,434.71000	7.43471	7,702.920	14.88	0.92	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	10.97000	0.01097	0.00000	14.94000	0.01494	10.970	16.18	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.34984	82.43024	0.00000	11.39895	82.11455		12.59	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,513.02000	1.51302	0.00000	1,425.82000	1.42582	1,513.020	11.81	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,002.88000	2.00288	0.00000	2,149.26000	2.14926	2,002.880	12.82	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	861.37000	0.86137	0.00000	942.15000	0.94215	861.370	14.03	(0.19)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.45489	79.68304	0.00000	11.50586	79.36074		13.16	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.56243	81.23233	0.00000	11.61530	80.90332		13.85	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.70178	78.27756	0.00000	11.75681	77.94207		14.02	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

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	11.19176	83.90987	0.00000	11.22884	83.65818		12.54	0.00	0.00	0	273,993.00
R2048	On 06/02/2025	Bond Future	10.30 Call	157.57000	0.15757	0.00000	149.70000	0.14970	157.570	11.15	0.08	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,323.25000	1.32325	0.00000	1,258.22000	1.25822	1,323.250	12.11	0.40	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	800.69000	0.80069	0.00000	896.98000	0.89698	800.690	13.36	(0.25)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.27335	81.18405	0.00000	11.31170	80.92708		13.20	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00	11.36599	82.79849	0.00000	11.40575	82.53601		13.09	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.47036	79.96628	0.00000	11.51161	79.69828		14.05	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.60507	81.37192	0.00000	11.64801	81.09861		13.67	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	11.21546	107.73064	0.00000	11.25769	107.36145		12.67	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.30069	104.07316	0.00000	11.34443	103.69625		13.34	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.39578	106.14182	0.00000	11.44116	105.75689		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.50075	102.34247	0.00000	11.54787	101.94958		13.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.63438	104.13825	0.00000	11.68346	103.73760		13.45	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	10.59959	74.24651	0.00000	10.64179	74.02850		10.70	0.00	15,814,506.63	213	13,285.00
R209	On 08/05/2025	Bond Future	0.00	10.67876	72.61534	0.00000	10.72252	72.39278		11.11	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.76993	74.05929	0.00000	10.81539	73.83194		10.98	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.87304	72.34839	0.00000	10.92031	72.11622		11.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.01081	73.62105	0.00000	11.06005	73.38431		11.48	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	244.81794	244.81794	0.00000	244.64239	244.64239		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.52244	246.52244	0.00000	246.34290	246.34290		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.48549	251.48549	0.00000	251.30123	251.30123		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	253.00385	253.00385	0.00000	252.81530	252.81530		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.53358	257.53358	0.00000	257.33983	257.33983		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	9.51853	91.78404	0.00000	9.56124	91.60513		6.82	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00	9.57997	90.10963	0.00000	9.62502	89.92685		6.81	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.66059	91.90211	0.00000	9.70827	91.71532		6.59	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.76527	90.13734	0.00000	9.81586	89.94647		6.80	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.92985	91.72587	0.00000	9.98379	91.53096		6.38	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	10.98266	69.46177	0.00000	11.02995	69.20069		12.23	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,446.22000	4.44622	0.00000	4,251.19000	4.25119	4,446.220	13.54	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,642.62000	6.64262	0.00000	6,412.84000	6.41284	6,642.620	14.40	0.93	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	4.64000	0.00464	0.00000	6.52000	0.00652	4.640	15.65	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.05990	67.58326	0.00000	11.10875	67.31672		12.80	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.14816	68.92736	0.00000	11.19872	68.65519		12.69	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.24849	66.96829	0.00000	11.30085	66.69048		14.01	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.37942	68.14666	0.00000	11.43379	67.86344		13.44	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 :	707,920,133.63	51,013	1,555,000.00
Grand Total:	707,920,133.63	51,013	1,555,000.00
