

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2024

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	1,074.03900	1,074.03900	0.00000	1,071.32800	1,071.32800		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.09900	1,096.09900	0.00000	1,093.33100	1,093.33100		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,117.94200	1,117.94200	0.00000	1,115.11300	1,115.11300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.78400	1,139.78400	0.00000	1,136.89600	1,136.89600		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,160.02800	1,160.02800	0.00000	1,157.08100	1,157.08100		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	1,291.83200	1,291.83200	0.00000	1,286.93300	1,286.93300		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,318.36500	1,318.36500	0.00000	1,313.36400	1,313.36400		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,344.63700	1,344.63700	0.00000	1,339.53000	1,339.53000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,370.90800	1,370.90800	0.00000	1,365.69600	1,365.69600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,395.25800	1,395.25800	0.00000	1,389.94400	1,389.94400		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	1,111.07800	1,111.07800	0.00000	1,106.89300	1,106.89300		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,133.89900	1,133.89900	0.00000	1,129.62600	1,129.62600		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,156.49500	1,156.49500	0.00000	1,152.13200	1,152.13200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,179.09000	1,179.09000	0.00000	1,174.63700	1,174.63700		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,200.03300	1,200.03300	0.00000	1,195.49300	1,195.49300		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	11.01374	83.87323	0.00000	11.08502	83.53513		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.12291	81.81523	0.00000	11.19746	81.46957		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.24845	83.46258	0.00000	11.32664	83.10884		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.39482	81.31070	0.00000	11.47693	80.94887		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.59100	82.76097	0.00000	11.67761	82.39077		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	11.52200	80.10753	0.00000	11.59231	79.68091		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62174	77.50456	0.00000	11.69471	77.06862		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.73079	79.06397	0.00000	11.80662	78.61813		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.85226	76.35670	0.00000	11.93117	75.90098		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.00447	77.71375	0.00000	12.08680	77.24806		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	1,093.96400	1,093.96400	0.00000	1,089.90200	1,089.90200		0.00	0.00	164,094,600.00	15	643.00
GOVI	On 08/05/2025		GOVI	0.00	1,116.43400	1,116.43400	0.00000	1,112.28600	1,112.28600		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,138.68100	1,138.68100	0.00000	1,134.44600	1,134.44600		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,160.92900	1,160.92900	0.00000	1,156.60600	1,156.60600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,181.54900	1,181.54900	0.00000	1,177.14200	1,177.14200		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	135.03716	135.03716	0.00000	134.89937	134.89937		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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 08/05/2025	Bond Future	0.00	136.42962	136.42962	0.00000	136.28246	136.28246		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	139.17903	139.17903	0.00000	139.02703	139.02703		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.48773	140.48773	0.00000	140.32541	140.32541		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	143.00859	143.00859	0.00000	142.84034	142.84034		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	128.65815	128.65815	0.00000	128.39654	128.39654		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025	Bond Future	0.00	129.81886	129.81886	0.00000	129.54508	129.54508		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.43515	132.43515	0.00000	132.15410	132.15410		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.51006	133.51006	0.00000	133.21560	133.21560		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.90586	135.90586	0.00000	135.60324	135.60324		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	138.55709	138.55709	0.00000	137.22082	137.22082		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	141.43613	141.43613	0.00000	140.07113	140.07113		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	142.15300	142.15300	0.00000	140.75006	140.75006		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	144.95887	144.95887	0.00000	143.52635	143.52635		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	145.38957	145.38957	0.00000	143.92002	143.92002		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	121.41608	121.41608	0.00000	120.35157	120.35157		0.00	0.00	0.00	0	18,347.00
I2046	On 08/05/2025	Bond Future	0.00	121.71772	121.71772	0.00000	120.62162	120.62162		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.17022	124.17022	0.00000	123.05029	123.05029		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	124.35884	124.35884	0.00000	123.20641	123.20641		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	126.58702	126.58702	0.00000	125.41119	125.41119		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	120.70457	120.70457	0.00000	119.70869	119.70869		0.00	0.00	0.00	0	16,272.00
I2050	On 08/05/2025	Bond Future	0.00	123.21270	123.21270	0.00000	122.19541	122.19541		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.31842	123.31842	0.00000	122.26922	122.26922		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.75266	125.75266	0.00000	124.68085	124.68085		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	125.58941	125.58941	0.00000	124.48703	124.48703		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	374.34500	374.34500	0.00000	372.46300	372.46300		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025	Index Future	0.00	382.12400	382.12400	0.00000	380.20200	380.20200		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	389.82700	389.82700	0.00000	387.86400	387.86400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	397.53000	397.53000	0.00000	395.52700	395.52700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	404.67600	404.67600	0.00000	402.63400	402.63400		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	8.16583	105.42667	0.00000	8.25603	105.27007		1.69	0.00	485,068,108.67	4,601	194,581.00
R186	On 08/05/2025		Bond Future	0.00	8.14310	107.59182	0.00000	8.24910	107.43136		1.63	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.15894	104.42315	0.00000	8.28712	104.25800		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,552.17000	1.55217	0.00000	1,424.40000	1.42440	1,552.170	1.91	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	64.99000	0.06499	0.00000	79.23000	0.07923	64.990	2.14	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.21764	106.45791	0.00000	8.37799	106.28809		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.55441	103.02964	0.00000	8.76709	102.85438		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	268.34945	268.34945	0.00000	268.19600	268.19600		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	273.92559	273.92559	0.00000	273.76738	273.76738		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.19018	274.19018	0.00000	274.00302	274.00302		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	279.60348	279.60348	0.00000	279.40881	279.40881		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.26923	279.26923	0.00000	279.04566	279.04566		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	9.07123	96.02777	0.00000	9.13607	95.77995		5.82	0.00	308,057,086.16	3,208	157,499.00
R2030	On 06/02/2025		Bond Future	8.68 Call	440.31000	0.44031	0.00000	379.53000	0.37953	440.310	5.74	0.28	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,245.54000	1.24554	0.00000	1,115.65000	1.11565	1,245.540	5.80	0.57	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	277.09000	0.27709	0.00000	331.29000	0.33129	277.090	6.05	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.12398	97.99959	0.00000	9.19317	97.74614		5.54	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	766.97000	0.76697	0.00000	689.97000	0.68997	766.970	5.38	0.33	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,150.67000	1.15067	0.00000	1,047.49000	1.04749	1,150.670	5.43	0.44	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,569.66000	1.56966	0.00000	1,443.21000	1.44321	1,569.660	5.51	0.53	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,162.34000	2.16234	0.00000	2,009.77000	2.00977	2,162.340	5.65	0.63	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	479.53000	0.47953	0.00000	538.23000	0.53823	479.530	5.99	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,542.67000	4.54267	0.00000	4,330.29000	4.33029	4,542.670	6.21	0.86	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,723.76000	5.72376	0.00000	5,496.62000	5.49662	5,723.760	6.49	0.91	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	24.16000	0.02416	0.00000	28.71000	0.02871	24.160	6.89	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	9.18000	0.00918	0.00000	11.13000	0.01113	9.180	6.89	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.19971	95.94030	0.00000	9.27404	95.68050		5.51	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,882.81000	4.88281	0.00000	4,675.40000	4.67540	4,882.810	6.31	0.82	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	70.73000	0.07073	0.00000	80.33000	0.08033	70.730	6.84	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.28616	97.80918	0.00000	9.36611	97.54297	5.23	0.00	0.00	0	0.00		
R2030	On 05/02/2026	Bond Future	0.00	9.44265	95.52812	0.00000	9.52937	95.25497	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	9.72145	95.57317	0.00000	9.78632	95.26124	7.55	0.00	49,124,609.38	514	110,539.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	684.16000	0.68416	0.00000	593.50000	0.59350	684.160	7.25	0.33	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,884.24000	1.88424	0.00000	1,705.79000	1.70579	1,884.240	7.73	0.62	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	237.88000	0.23788	0.00000	285.10000	0.28510	237.880	8.52	(0.13)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.78965	93.37086	0.00000	9.85785	93.05200	7.62	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,118.55000	1.11855	0.00000	1,011.82000	1.01182	1,118.550	7.29	0.36	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,230.74000	2.23074	0.00000	2,061.78000	2.06178	2,230.740	7.57	0.56	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	421.23000	0.42123	0.00000	474.42000	0.47442	421.230	8.48	(0.15)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.87455	95.22914	0.00000	9.94651	94.90263	7.43	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	9.97655	92.92305	0.00000	10.05260	92.58889	7.97	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.12944	94.56013	0.00000	10.21019	94.21792	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	10.05125	103.37722	0.00000	10.11640	103.02236	7.98	0.00	93,453,006.88	904	3,265.00		
R2033	On 08/05/2025	Bond Future	0.00	10.13147	100.45053	0.00000	10.19984	100.08775	8.23	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.22781	102.44943	0.00000	10.29978	102.07802	8.03	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.34093	99.40053	0.00000	10.41678	99.02056	8.54	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.50233	101.14986	0.00000	10.58262	100.76091	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	10.39076	94.69561	0.00000	10.46098	94.29281	9.32	0.00	0.00	0	87,023.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	853.23000	0.85323	0.00000	732.67000	0.73267	853.230	8.83	0.34	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,232.18000	1.23218	0.00000	1,075.66000	1.07566	1,232.180	9.02	0.43	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,453.32000	1.45332	0.00000	1,278.39000	1.27839	1,453.320	9.12	0.48	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,015.44000	1.01544	0.00000	1,174.88000	1.17488	1,015.440	9.52	(0.35)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	425.40000	0.42540	0.00000	508.47000	0.50847	425.400	10.12	(0.17)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	281.63000	0.28163	0.00000	341.32000	0.34132	281.630	10.39	(0.12)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.46988	92.12846	0.00000	10.54306	91.71684	9.68	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,322.46000	2.32246	0.00000	2,128.54000	2.12854	2,322.460	9.61	0.50	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,409.97000	1.40997	0.00000	1,555.28000	1.55528	1,409.970	10.22	(0.32)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	6,136.15000	6.13615	0.00000	5,815.32000	5.81532	6,136.150	10.84	0.80	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	579.74000	0.57974	0.00000	651.27000	0.65127	579.740	11.12	(0.15)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	155.92000	0.15592	0.00000	179.34000	0.17934	155.920	12.06	(0.05)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	47.53000	0.04753	0.00000	56.08000	0.05608	47.530	12.06	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.56379	93.96241	0.00000	10.64030	93.54129	9.51	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.67479	91.28621	0.00000	10.75483	90.85568	10.35	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.82788	92.89528	0.00000	10.91200	92.45494	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	10.79205	85.04931	0.00000	10.86210	84.63672	10.75	0.00	19,561,341.30	230	166,168.00		
R2037	On 08/05/2025	Bond Future	0.00	10.88304	86.79560	0.00000	10.95587	86.37401	10.70	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	9,309.78000	9.30978	0.00000	8,935.35000	8.93535	9,309.780	12.76	0.90	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,669.94000	12.66994	0.00000	12,267.83000	12.26783	12,669.940	13.34	0.96	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	12,890.03000	12.89003	0.00000	12,486.56000	12.48656	12,890.030	13.34	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	10.98900	84.26233	0.00000	11.06495	83.83116	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	1,506.65000	1.50665	0.00000	1,376.29000	1.37629	1,506.650	10.49	0.32	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,956.37000	1.95637	0.00000	1,799.66000	1.79966	1,956.370	10.65	0.39	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,174.91000	2.17491	0.00000	2,006.60000	2.00660	2,174.910	10.73	0.41	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,940.67000	2.94067	0.00000	3,148.92000	3.14892	2,940.670	11.19	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,181.58000	2.18158	0.00000	2,349.30000	2.34930	2,181.580	11.60	(0.37)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,541.10000	1.54110	0.00000	1,669.30000	1.66930	1,541.100	12.09	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,133.40000	1.13340	0.00000	1,233.37000	1.23337	1,133.400	12.52	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.09907	85.90269	0.00000	11.17821	85.46194		11.63	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.24653	83.15902	0.00000	11.32935	82.70840		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		11.00675	103.07115	0.00000	11.08244	102.55711		10.35	0.00	103,277,292.30	1,002	1,194.00
R2038	On 08/05/2025	Bond Future	0.00		11.10480	99.69626	0.00000	11.18358	99.17111		10.84	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.21570	101.67989	0.00000	11.29787	101.14290		10.70	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.33998	98.17403	0.00000	11.42577	97.62517		11.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,346.71000	3.34671	0.00000	3,117.83000	3.11783	3,346.710	11.39	0.44	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,285.80000	2.28580	0.00000	2,451.03000	2.45103	2,285.800	12.67	(0.28)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.50126	99.90016	0.00000	11.59112	99.33929		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		11.10554	85.06699	0.00000	11.17563	84.62130		11.71	0.00	5,189,086.39	61	68,182.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,462.77000	1.46277	0.00000	1,282.01000	1.28201	1,462.770	11.31	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	612.31000	0.61231	0.00000	723.25000	0.72325	612.310	12.47	(0.21)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	224.99000	0.22499	0.00000	274.55000	0.27455	224.990	13.31	(0.09)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.19991	86.81367	0.00000	11.27266	86.35827		11.66	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,430.31000	9.43031	0.00000	9,034.61000	9.03461	9,430.310	13.85	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,634.08000	12.63408	0.00000	12,207.60000	12.20760	12,634.080	14.57	0.95	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,956.17000	12.95617	0.00000	12,527.13000	12.52713	12,956.170	14.57	0.95	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.30833	84.03001	0.00000	11.38406	83.56435		12.17	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.41997	85.66550	0.00000	11.49873	85.18956		12.77	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.56613	82.66640	0.00000	11.64838	82.18005		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		11.21273	81.06825	0.00000	11.28262	80.61049		12.63	0.00	2,188,842.75	27	71,824.00
R2044	On 06/02/2025	Bond Future	10.65	Call	485.04000	0.48504	0.00000	405.91000	0.40591	485.040	11.67	0.20	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,667.15000	1.66715	0.00000	1,469.79000	1.46979	1,667.150	12.46	0.48	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	1,145.22000	1.14522	0.00000	1,320.50000	1.32050	1,145.220	13.08	(0.34)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,373.19000	5.37319	0.00000	5,001.72000	5.00172	5,373.190	14.00	0.84	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,968.16000	7.96816	0.00000	7,548.35000	7.54835	7,968.160	14.88	0.93	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	8.43000	0.00843	0.00000	11.27000	0.01127	8.430	16.18	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.30306	82.73282	0.00000	11.37549	82.26511		12.59	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,607.26000	1.60726	0.00000	1,448.52000	1.44852	1,607.260	11.81	0.37	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,874.77000	1.87477	0.00000	2,058.01000	2.05801	1,874.770	12.82	(0.36)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	793.53000	0.79353	0.00000	886.71000	0.88671	793.530	14.03	(0.18)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.40616	79.99314	0.00000	11.48142	79.51502		13.16	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.51172	81.54997	0.00000	11.58986	81.06136		13.85	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.64871	78.60331	0.00000	11.73017	78.10419		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	ContractsTraded	Open Interest
R2048	On 06/02/2025	Bond Future	0.00	11.15187	84.18214	0.00000	11.22173	83.70634		12.54	0.00	14,731,874.50	175	273,993.00
R2048	On 06/02/2025	Bond Future	10.30 Call	171.97000	0.17197	0.00000	137.99000	0.13799	171.970	11.15	0.09	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,412.26000	1.41226	0.00000	1,231.69000	1.23169	1,412.260	12.11	0.42	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	715.13000	0.71513	0.00000	841.84000	0.84184	715.130	13.36	(0.23)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.23202	81.46256	0.00000	11.30430	80.97656		13.20	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00	11.32299	83.08404	0.00000	11.39798	82.58719		13.09	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.42560	80.25885	0.00000	11.50344	79.75123		14.05	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.55819	81.67219	0.00000	11.63934	81.15366		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	11.16018	108.21750	0.00000	11.24030	107.51320		12.67	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.24337	104.57086	0.00000	11.32637	103.85157		13.34	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.33618	106.65136	0.00000	11.42233	105.91630		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.43872	102.86388	0.00000	11.52823	102.11300		13.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.56954	104.67201	0.00000	11.66285	103.90549		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	10.55485	74.47860	0.00000	10.62452	74.11761		10.70	0.00	0.00	0	13,285.00
R209	On 08/05/2025	Bond Future	0.00	10.63227	72.85279	0.00000	10.70456	72.48401		11.11	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.72145	74.30281	0.00000	10.79663	73.92565		10.98	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.82246	72.59791	0.00000	10.90070	72.21242		11.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.95777	73.87723	0.00000	11.03944	73.48328		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	244.74896	244.74896	0.00000	244.80071	244.80071		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.46763	246.46763	0.00000	246.50544	246.50544		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.43408	251.43408	0.00000	251.46932	251.46932		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.96893	252.96893	0.00000	252.98842	252.98842		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.50537	257.50537	0.00000	257.51967	257.51967		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	9.46322	92.01639	0.00000	9.52301	91.76525		6.82	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00	9.52152	90.34747	0.00000	9.58465	90.09062		6.81	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.59844	92.14632	0.00000	9.66542	91.88317		6.59	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.69906	90.38790	0.00000	9.77029	90.11838		6.80	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.85875	91.98358	0.00000	9.93499	91.70727		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	10.93787	69.71046	0.00000	11.00749	69.32449		12.23	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,643.09000	4.64309	0.00000	4,324.93000	4.32493	4,643.090	13.54	0.85	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,868.19000	6.86819	0.00000	6,510.95000	6.51095	6,868.190	14.40	0.94	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	3.47000	0.00347	0.00000	4.76000	0.00476	3.470	15.65	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.01355	67.83762	0.00000	11.08552	67.44327		12.80	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.10002	69.18805	0.00000	11.17458	68.78493		12.69	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.19848	67.23525	0.00000	11.27576	66.82338		14.01	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.32720	68.42038	0.00000	11.40759	67.99969		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 :	1,244,745,848.33	10,737 1,557,249.00
Grand Total:	1,244,745,848.33	10,737 1,557,249.00
