

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2024

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	1,077.26500	1,077.26500	0.00000	1,074.03900	1,074.03900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.39400	1,099.39400	0.00000	1,096.09900	1,096.09900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.30700	1,121.30700	0.00000	1,117.94200	1,117.94200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,143.22000	1,143.22000	0.00000	1,139.78400	1,139.78400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,163.53300	1,163.53300	0.00000	1,160.02800	1,160.02800	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	1,300.05400	1,300.05400	0.00000	1,291.83200	1,291.83200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,326.75900	1,326.75900	0.00000	1,318.36500	1,318.36500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,353.20300	1,353.20300	0.00000	1,344.63700	1,344.63700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,379.64800	1,379.64800	0.00000	1,370.90800	1,370.90800	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,404.16200	1,404.16200	0.00000	1,395.25800	1,395.25800	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	1,118.02400	1,118.02400	0.00000	1,111.07800	1,111.07800	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,140.99000	1,140.99000	0.00000	1,133.89900	1,133.89900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,163.73200	1,163.73200	0.00000	1,156.49500	1,156.49500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,186.47400	1,186.47400	0.00000	1,179.09000	1,179.09000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,207.55600	1,207.55600	0.00000	1,200.03300	1,200.03300	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	10.88803	84.47402	0.00000	11.01374	83.87323	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.99161	82.42870	0.00000	11.12291	81.81523	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.11112	84.08878	0.00000	11.24845	83.46258	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.25097	81.94970	0.00000	11.39482	81.31070	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.43992	83.41205	0.00000	11.59100	82.76097	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	11.39733	80.87313	0.00000	11.52200	80.10753	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.49250	78.28626	0.00000	11.62174	77.50456	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.59680	79.86179	0.00000	11.73079	79.06397	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.71314	77.17066	0.00000	11.85226	76.35670	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.85981	78.54298	0.00000	12.00447	77.71375	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	1,100.70200	1,100.70200	0.00000	1,093.96400	1,093.96400	0.00	0.00	0.00	0	643.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.31200	1,123.31200	0.00000	1,116.43400	1,116.43400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.70200	1,145.70200	0.00000	1,138.68100	1,138.68100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,168.09100	1,168.09100	0.00000	1,160.92900	1,160.92900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,188.84700	1,188.84700	0.00000	1,181.54900	1,181.54900	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	135.02797	135.02797	0.00000	135.03716	135.03716	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	ContractsTraded	Open Interest
											Option					
I2029	On 08/05/2025	Bond Future	0.00		136.42052		136.42052	0.00000	136.42962	136.42962		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00		139.17034		139.17034	0.00000	139.17903	139.17903		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.47950		140.47950	0.00000	140.48773	140.48773		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		143.00118		143.00118	0.00000	143.00859	143.00859		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		128.84041		128.84041	0.00000	128.65815	128.65815		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025	Bond Future	0.00		130.00516		130.00516	0.00000	129.81886	129.81886		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.62578		132.62578	0.00000	132.43515	132.43515		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.70499		133.70499	0.00000	133.51006	133.51006		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		136.10526		136.10526	0.00000	135.90586	135.90586		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		138.62421		138.62421	0.00000	138.55709	138.55709		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00		141.50490		141.50490	0.00000	141.43613	141.43613		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00		142.22379		142.22379	0.00000	142.15300	142.15300		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.03161		145.03161	0.00000	144.95887	144.95887		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		145.46448		145.46448	0.00000	145.38957	145.38957		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		120.59355		120.59355	0.00000	121.41608	121.41608		0.00	0.00	18,571,406.70	154	18,501.00
I2046	On 08/05/2025	Bond Future	0.00		120.87848		120.87848	0.00000	121.71772	121.71772		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		123.31461		123.31461	0.00000	124.17022	124.17022		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		123.48682		123.48682	0.00000	124.35884	124.35884		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		125.70021		125.70021	0.00000	126.58702	126.58702		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		119.88195		119.88195	0.00000	120.70457	120.70457		0.00	0.00	18,341,938.35	153	16,425.00
I2050	On 08/05/2025	Bond Future	0.00		122.37321		122.37321	0.00000	123.21270	123.21270		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		122.46262		122.46262	0.00000	123.31842	123.31842		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		124.88039		124.88039	0.00000	125.75266	125.75266		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		124.70238		124.70238	0.00000	125.58941	125.58941		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		373.63000		373.63000	0.00000	374.34500	374.34500		0.00	0.00	11,208,900.00	3	874.00
IGOV	On 08/05/2025	Index Future	0.00		381.39500		381.39500	0.00000	382.12400	382.12400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		389.08500		389.08500	0.00000	389.82700	389.82700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		396.77500		396.77500	0.00000	397.53000	397.53000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		403.91100		403.91100	0.00000	404.67600	404.67600		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	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	8.36000		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	8.12094	105.50473	0.00000	8.16583	105.42667	1.69	0.00	10,972,491.92	104	194,477.00	
R186	On 08/05/2025		Bond Future	0.00	8.09042	107.67169	0.00000	8.14310	107.59182	1.63	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.09545	104.50508	0.00000	8.15894	104.42315	1.49	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,616.90000	1.61690	0.00000	1,552.17000	1.55217	1,616.900	1.91	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	58.51000	0.05851	0.00000	64.99000	0.06499	58.510	2.14	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.13844	106.54194	0.00000	8.21764	106.45791	1.26	0.00	0.00	0	0.00	
R186	On 05/02/2026		Bond Future	0.00	8.44985	103.11598	0.00000	8.55441	103.02964	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	268.53594	268.53594	0.00000	268.34945	268.34945		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	274.11663	274.11663	0.00000	273.92559	273.92559		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.38616	274.38616	0.00000	274.19018	274.19018		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	279.80453	279.80453	0.00000	279.60348	279.60348		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.47569	279.47569	0.00000	279.26923	279.26923		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	9.00232	96.29200	0.00000	9.07123	96.02777	5.82	0.00	11,362,456.00	118	157,381.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	513.77000	0.51377	0.00000	440.31000	0.44031	513.770	5.74	0.32	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,394.94000	1.39494	0.00000	1,245.54000	1.24554	1,394.940	5.80	0.61	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	227.10000	0.22710	0.00000	277.09000	0.27709	227.100	6.05	(0.16)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.05055	98.26947	0.00000	9.12398	97.99959	5.54	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	856.08000	0.85608	0.00000	766.97000	0.76697	856.080	5.38	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,268.37000	1.26837	0.00000	1,150.67000	1.15067	1,268.370	5.43	0.47	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,712.25000	1.71225	0.00000	1,569.66000	1.56966	1,712.250	5.51	0.56	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,332.30000	2.33230	0.00000	2,162.34000	2.16234	2,332.300	5.65	0.66	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	422.65000	0.42265	0.00000	479.53000	0.47953	422.650	5.99	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,773.22000	4.77322	0.00000	4,542.67000	4.54267	4,773.220	6.21	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,968.75000	5.96875	0.00000	5,723.76000	5.72376	5,968.750	6.49	0.92	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	20.04000	0.02004	0.00000	24.16000	0.02416	20.040	6.89	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	7.46000	0.00746	0.00000	9.18000	0.00918	7.460	6.89	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.12109	96.21603	0.00000	9.19971	95.94030	5.51	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	5,107.19000	5.10719	0.00000	4,882.81000	4.88281	5,107.190	6.31	0.83	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	61.68000	0.06168	0.00000	70.73000	0.07073	61.680	6.84	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.20190	98.09074	0.00000	9.28616	97.80918	5.23	0.00	0.00	0	0.00		
R2030	On 05/02/2026	Bond Future	0.00	9.35178	95.81538	0.00000	9.44265	95.52812	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	9.64782	95.92883	0.00000	9.72145	95.57317	7.55	0.00	0.00	0	110,539.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	801.22000	0.80122	0.00000	684.16000	0.68416	801.220	7.25	0.37	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,102.53000	2.10253	0.00000	1,884.24000	1.88424	2,102.530	7.73	0.66	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	192.26000	0.19226	0.00000	237.88000	0.23788	192.260	8.52	(0.11)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.71234	93.73401	0.00000	9.78965	93.37086	7.62	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,250.51000	1.25051	0.00000	1,118.55000	1.11855	1,250.510	7.29	0.39	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,434.17000	2.43417	0.00000	2,230.74000	2.23074	2,434.170	7.57	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	366.95000	0.36695	0.00000	421.23000	0.42123	366.950	8.48	(0.13)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.79322	95.59993	0.00000	9.87455	95.22914	7.43	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	9.89084	93.30149	0.00000	9.97655	92.92305	7.97	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.03884	94.94599	0.00000	10.12944	94.56013	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	9.97761	103.78033	0.00000	10.05125	103.37722	7.98	0.00	0.00	0	3,265.00		
R2033	On 08/05/2025	Bond Future	0.00	10.05429	100.86215	0.00000	10.13147	100.45053	8.23	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.14680	102.86968	0.00000	10.22781	102.44943	8.03	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.25576	99.82947	0.00000	10.34093	99.40053	8.54	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.41255	101.58719	0.00000	10.50233	101.14986	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	10.25528	95.47967	0.00000	10.39076	94.69561	9.32	0.00	0.00	0	87,023.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	1,139.36000	1.13936	0.00000	853.23000	0.85323	1,139.360	8.83	0.42	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,591.86000	1.59186	0.00000	1,232.18000	1.23218	1,591.860	9.02	0.51	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,849.42000	1.84942	0.00000	1,453.32000	1.45332	1,849.420	9.12	0.56	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	756.56000	0.75656	0.00000	1,015.44000	1.01544	756.560	9.52	(0.28)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	299.19000	0.29919	0.00000	425.40000	0.42540	299.190	10.12	(0.13)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	193.42000	0.19342	0.00000	281.63000	0.28163	193.420	10.39	(0.09)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.32887	92.92879	0.00000	10.46988	92.12846	9.68	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,738.11000	2.73811	0.00000	2,322.46000	2.32246	2,738.110	9.61	0.55	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,161.44000	1.16144	0.00000	1,409.97000	1.40997	1,161.440	10.22	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	6,785.74000	6.78574	0.00000	6,136.15000	6.13615	6,785.740	10.84	0.83	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	462.52000	0.46252	0.00000	579.74000	0.57974	462.520	11.12	(0.13)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	119.50000	0.11950	0.00000	155.92000	0.15592	119.500	12.06	(0.04)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	34.83000	0.03483	0.00000	47.53000	0.04753	34.830	12.06	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.41676	94.77916	0.00000	10.56379	93.96241	9.51	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.52136	92.11931	0.00000	10.67479	91.28621	10.35	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.66733	93.74383	0.00000	10.82788	92.89528	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	10.66210	85.82224	0.00000	10.79205	85.04931	10.75	0.00	2,660,489.44	31	166,168.00		
R2037	On 08/05/2025	Bond Future	0.00	10.74810	87.58458	0.00000	10.88304	86.79560	10.70	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	10,025.4800	10.02548	0.00000	9,309.78000	9.30978	10,025.480	12.76	0.92	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	13,429.7900	13.42979	0.00000	12,669.94000	12.66994	13,429.790	13.34	0.97	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	13,652.0000	13.65200	0.00000	12,890.03000	12.89003	13,652.000	13.34	0.97	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	10.84863	85.06740	0.00000	10.98900	84.26233	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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2037	On 07/08/2025	Bond Future	10.34	Call	1,778.03000		1.77803	0.00000	1,506.65000	1.50665	1,778.030	10.49	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,278.58000		2.27858	0.00000	1,956.37000	1.95637	2,278.580	10.65	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,519.20000		2.51920	0.00000	2,174.91000	2.17491	2,519.200	10.73	0.46	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,581.83000		2.58183	0.00000	2,940.67000	2.94067	2,581.830	11.19	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,896.38000		1.89638	0.00000	2,181.58000	2.18158	1,896.380	11.60	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,326.16000		1.32616	0.00000	1,541.10000	1.54110	1,326.160	12.09	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	967.72000		0.96772	0.00000	1,133.40000	1.13340	967.720	12.52	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.95315		86.72391	0.00000	11.09907	85.90269		11.63	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.09444		83.99544	0.00000	11.24653	83.15902		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		10.87138		104.00039	0.00000	11.00675	103.07115		10.35	0.00	0.00	0	1,194.00
R2038	On 08/05/2025	Bond Future	0.00		10.96406		100.64477	0.00000	11.10480	99.69626		10.84	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.06925		102.64775	0.00000	11.21570	101.67989		10.70	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.18743		99.16129	0.00000	11.33998	98.17403		11.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,790.29000		3.79029	0.00000	3,346.71000	3.34671	3,790.290	11.39	0.47	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,014.55000		2.01455	0.00000	2,285.80000	2.28580	2,014.550	12.67	(0.26)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.34205		100.90571	0.00000	11.50126	99.90016		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		10.98087		85.86853	0.00000	11.10554	85.06699		11.71	0.00	2,490,187.37	29	68,153.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,840.60000		1.84060	0.00000	1,462.77000	1.46277	1,840.600	11.31	0.52	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	451.32000		0.45132	0.00000	612.31000	0.61231	451.320	12.47	(0.17)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	157.44000		0.15744	0.00000	224.99000	0.22499	157.440	13.31	(0.07)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.07067		87.63184	0.00000	11.19991	86.81367		11.66	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,158.10000		10.15810	0.00000	9,430.31000	9.43031	10,158.100	13.85	0.90	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,409.79000		13.40979	0.00000	12,634.08000	12.63408	13,409.790	14.57	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,735.79000		13.73579	0.00000	12,956.17000	12.95617	13,735.790	14.57	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.17412		84.86486	0.00000	11.30833	84.03001		12.17	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.28071		86.51705	0.00000	11.41997	85.66550		12.77	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.42122		83.53375	0.00000	11.56613	82.66640		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		11.09340		81.85957	0.00000	11.21273	81.06825		12.63	0.00	4,420,416.78	54	71,770.00
R2044	On 06/02/2025	Bond Future	10.65	Call	657.59000		0.65759	0.00000	485.04000	0.48504	657.590	11.67	0.26	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	2,058.58000		2.05858	0.00000	1,667.15000	1.66715	2,058.580	12.46	0.54	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	888.36000		0.88836	0.00000	1,145.22000	1.14522	888.360	13.08	(0.28)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,045.82000		6.04582	0.00000	5,373.19000	5.37319	6,045.820	14.00	0.88	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,710.16000		8.71016	0.00000	7,968.16000	7.96816	8,710.160	14.88	0.95	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	5.22000		0.00522	0.00000	8.43000	0.00843	5.220	16.18	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.17956		83.54052	0.00000	11.30306	82.73282		12.59	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,915.33000		1.91533	0.00000	1,607.26000	1.60726	1,915.330	11.81	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,591.16000		1.59116	0.00000	1,874.77000	1.87477	1,591.160	12.82	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	654.81000		0.65481	0.00000	793.53000	0.79353	654.810	14.03	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.27811		80.81732	0.00000	11.40616	79.99314		13.16	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.37907		82.39060	0.00000	11.51172	81.54997		13.85	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.51087		79.45959	0.00000	11.64871	78.60331		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2048	On 06/02/2025	Bond Future	0.00		11.02228		85.07762	0.00000	11.15187	84.18214		12.54	0.00	0.00	0	273,993.00
R2048	On 06/02/2025	Bond Future	10.30	Call	260.80000		0.26080	0.00000	171.97000	0.17197	260.800	11.15	0.12	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,812.53000		1.81253	0.00000	1,412.26000	1.41226	1,812.530	12.11	0.50	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	522.96000		0.52296	0.00000	715.13000	0.71513	522.960	13.36	(0.18)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.09809		82.37657	0.00000	11.23202	81.46256		13.20	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.18436		84.01665	0.00000	11.32299	83.08404		13.09	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.28201		81.21005	0.00000	11.42560	80.25885		14.05	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.40902		82.64086	0.00000	11.55819	81.67219		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		11.03576		109.32840	0.00000	11.16018	108.21750		12.67	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00		11.11459		105.70490	0.00000	11.24337	104.57086		13.34	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.20278		107.80848	0.00000	11.33618	106.65136		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.30040		104.04405	0.00000	11.43872	102.86388		13.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.42576		105.87395	0.00000	11.56954	104.67201		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		10.43034		75.12977	0.00000	10.55485	74.47860		10.70	0.00	12,772,060.90	170	13,455.00
R209	On 08/05/2025	Bond Future	0.00		10.50321		73.51746	0.00000	10.63227	72.85279		11.11	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.58756		74.98103	0.00000	10.72145	74.30281		10.98	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.68342		73.28975	0.00000	10.82246	72.59791		11.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		10.81314		74.58194	0.00000	10.95777	73.87723		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		244.73173		244.73173	0.00000	244.74896	244.74896		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.45053		246.45053	0.00000	246.46763	246.46763		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.41776		251.41776	0.00000	251.43408	251.43408		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.95325		252.95325	0.00000	252.96893	252.96893		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.49118		257.49118	0.00000	257.50537	257.50537		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		9.38412		92.34998	0.00000	9.46322	92.01639		6.82	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00		9.43814		90.68811	0.00000	9.52152	90.34747		6.81	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.51027		92.49418	0.00000	9.59844	92.14632		6.59	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.60563		90.74294	0.00000	9.69906	90.38790		6.80	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.75930		92.34560	0.00000	9.85875	91.98358		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		10.81360		70.40772	0.00000	10.93787	69.71046		12.23	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75	Call	5,244.47000		5.24447	0.00000	4,643.09000	4.64309	5,244.470	13.54	0.89	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25	Call	7,527.21000		7.52721	0.00000	6,868.19000	6.86819	7,527.210	14.40	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63	Put	2.03000		0.00203	0.00000	3.47000	0.00347	2.030	15.65	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00		10.88525		68.54931	0.00000	11.01355	67.83762		12.80	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		10.96738		69.91423	0.00000	11.10002	69.18805		12.69	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.06128		67.97590	0.00000	11.19848	67.23525		14.01	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.18493		69.17474	0.00000	11.32720	68.42038		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 :	92,800,347.46	816 1,557,421.00
Grand Total:	92,800,347.46	816 1,557,421.00
