

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2024

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 06/02/2025		Index Future	0.00	1,077.52900	1,077.52900	0.00000	1,075.88600	1,075.88600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.67800	1,099.67800	0.00000	1,097.99900	1,097.99900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.63000	1,121.63000	0.00000	1,119.91200	1,119.91200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,143.58200	1,143.58200	0.00000	1,141.82600	1,141.82600	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,163.32700	1,163.32700	0.00000	1,161.53100	1,161.53100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,301.39400	1,301.39400	0.00000	1,298.63200	1,298.63200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,328.14400	1,328.14400	0.00000	1,325.32300	1,325.32300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,354.65700	1,354.65700	0.00000	1,351.77400	1,351.77400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,381.17000	1,381.17000	0.00000	1,378.22400	1,378.22400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,405.01600	1,405.01600	0.00000	1,402.00900	1,402.00900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,120.39600	1,120.39600	0.00000	1,118.03900	1,118.03900	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,143.42600	1,143.42600	0.00000	1,141.01900	1,141.01900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,166.25200	1,166.25200	0.00000	1,163.79100	1,163.79100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,189.07700	1,189.07700	0.00000	1,186.56300	1,186.56300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,209.60700	1,209.60700	0.00000	1,207.04100	1,207.04100	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	10.85912	84.61301	0.00000	10.89649	84.43341	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.96118	82.57174	0.00000	11.00022	82.38829	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.07872	84.23744	0.00000	11.11961	84.04989	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.21647	82.10393	0.00000	11.25935	81.91230	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.41354	83.52643	0.00000	11.45871	83.33070	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	11.35931	81.10896	0.00000	11.39629	80.87957	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.45292	78.52813	0.00000	11.49126	78.29382	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.55537	80.11110	0.00000	11.59515	79.87169	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.66972	77.42748	0.00000	11.71106	77.18293	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.82176	78.76345	0.00000	11.86483	78.51396	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 06/02/2025		GOVI	0.00	1,102.95000	1,102.95000	0.00000	1,100.66200	1,100.66200	0.00	0.00	220,590,000.00	20	638.00
GOVI	On 08/05/2025		GOVI	0.00	1,125.62100	1,125.62100	0.00000	1,123.28400	1,123.28400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,148.09100	1,148.09100	0.00000	1,145.70200	1,145.70200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,170.56100	1,170.56100	0.00000	1,168.12100	1,168.12100	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,190.77200	1,190.77200	0.00000	1,188.27900	1,188.27900	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	134.96325	134.96325	0.00000	134.91793	134.91793	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.35680	136.35680	0.00000	136.31019	136.31019	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.10967	139.10967	0.00000	139.06149	139.06149	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.42274	140.42274	0.00000	140.37305	140.37305	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.87231	142.87231	0.00000	142.82062	142.82062	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2029	On 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	128.97490	128.97490	0.00000	128.88796	128.88796		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	130.14454	130.14454	0.00000	130.05563	130.05563		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.77214	132.77214	0.00000	132.68072	132.68072		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.85878	133.85878	0.00000	133.76504	133.76504		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.19414	136.19414	0.00000	136.09761	136.09761		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	139.09301	139.09301	0.00000	139.40564	139.40564		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	141.98537	141.98537	0.00000	142.30423	142.30423		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.71888	142.71888	0.00000	143.04355	143.04355		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.54105	145.54105	0.00000	145.87148	145.87148		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.90958	145.90958	0.00000	146.24470	146.24470		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	121.44806	121.44806	0.00000	121.81986	121.81986		0.00	0.00	0.00	0	18,479.00
I2046	On 08/05/2025		Bond Future	0.00	121.75299	121.75299	0.00000	122.13229	122.13229		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.21054	124.21054	0.00000	124.59683	124.59683		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.40576	124.40576	0.00000	124.79919	124.79919		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.57220	126.57220	0.00000	126.97164	126.97164		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	120.64337	120.64337	0.00000	120.24327	120.24327		0.00	0.00	0.00	0	16,403.00
I2050	On 08/05/2025		Bond Future	0.00	123.15223	123.15223	0.00000	122.74359	122.74359		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.26183	123.26183	0.00000	122.84442	122.84442		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.69910	125.69910	0.00000	125.27287	125.27287		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.47327	125.47327	0.00000	125.03861	125.03861		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 06/02/2025		Index Future	0.00	374.79500	374.79500	0.00000	374.84800	374.84800		0.00	0.00	11,243,850.00	3	874.00
IGOV	On 08/05/2025		Index Future	0.00	382.59000	382.59000	0.00000	382.64300	382.64300		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.31600	390.31600	0.00000	390.36900	390.36900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.04200	398.04200	0.00000	398.09400	398.09400		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	405.00100	405.00100	0.00000	405.05000	405.05000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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

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
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	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	8.16129	105.43456	0.00000	8.18345	105.39606		1.68	0.00	0.00	0	194,479.00
R186	On 08/05/2025	Bond Future	0.00	8.13666	107.60158	0.00000	8.16273	107.56208		1.64	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.14816	104.43705	0.00000	8.17978	104.39627		1.50	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,576.85000	1.57685	0.00000	1,545.78000	1.54578	1,576.850	1.99	0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	61.05000	0.06105	0.00000	64.62000	0.06462	61.050	2.15	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.20061	106.47597	0.00000	8.24029	106.43389		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.59670	102.99475	0.00000	8.64976	102.95101		1.07	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	269.02533	269.02533	0.00000	269.04227	269.04227		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025	Bond Future	0.00	274.62006	274.62006	0.00000	274.63701	274.63701		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	274.91023	274.91023	0.00000	274.92613	274.92613		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.34758	280.34758	0.00000	280.36255	280.36255		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	279.89083	279.89083	0.00000	279.90394	279.90394		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	8.98867	96.34445	0.00000	9.02581	96.20183		5.90	0.00	0.00	0	167,453.00
R2030	On 06/02/2025	Bond Future	8.68 Call	499.92000	0.49992	0.00000	462.00000	0.46200	499.920	5.81	0.32	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,411.86000	1.41186	0.00000	1,332.00000	1.33200	1,411.860	5.99	0.62	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	213.23000	0.21323	0.00000	240.61000	0.24061	213.230	6.29	(0.15)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.03565	98.32435	0.00000	9.07524	98.17862		5.60	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	872.79000	0.87279	0.00000	824.98000	0.82498	872.790	5.48	0.36	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	1,303.30000	1.30330	0.00000	1,240.03000	1.24003	1,303.300	5.58	0.47	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,759.40000	1.75940	0.00000	1,682.85000	1.68285	1,759.400	5.69	0.56	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	2,386.81000	2.38681	0.00000	2,295.74000	2.29574	2,386.810	5.85	0.66	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	426.60000	0.42660	0.00000	458.23000	0.45823	426.600	6.20	(0.19)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,832.47000	4.83247	0.00000	4,708.88000	4.70888	4,832.470	6.43	0.87	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	6,026.37000	6.02637	0.00000	5,894.80000	5.89480	6,026.370	6.70	0.92	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	17.06000	0.01706	0.00000	19.15000	0.01915	17.060	6.92	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	6.15000	0.00615	0.00000	7.00000	0.00700	6.150	6.92	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.10428	96.27512	0.00000	9.14672	96.12604		5.54	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,177.69000	5.17769	0.00000	5,057.28000	5.05728	5,177.690	6.50	0.83	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	55.82000	0.05582	0.00000	60.56000	0.06056	55.820	6.85	(0.03)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.18299	98.15406	0.00000	9.22854	98.00161		5.26	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.34734	95.82944	0.00000	9.39662	95.67350		5.16	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	9.63241	96.00349	0.00000	9.66944	95.82422		7.65	0.00	81,314,956.03	847	113,763.00

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
R2032	On 06/02/2025	Bond Future	9.42	Call	778.19000	0.77819	0.00000	721.18000	0.72118	778.190	7.28	0.37	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,113.59000	2.11359	0.00000	2,004.08000	2.00408	2,113.590	7.86	0.67	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	171.68000	0.17168	0.00000	194.73000	0.19473	171.680	8.76	(0.10)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.69589	93.81151	0.00000	9.73479	93.62837		7.71	0.00	536,789,460.22	5,722	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,293.01000	1.29301	0.00000	1,226.71000	1.22671	1,293.010	7.50	0.40	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,508.47000	2.50847	0.00000	2,406.65000	2.40665	2,508.470	7.85	0.60	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	375.98000	0.37598	0.00000	404.72000	0.40472	375.980	8.81	(0.13)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.77527	95.68202	0.00000	9.81624	95.49479		7.53	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.87129	93.38808	0.00000	9.91451	93.19678		8.02	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.02961	94.98542	0.00000	10.07541	94.78999		7.62	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		9.88883	104.26918	0.00000	9.94662	103.95062		8.13	0.00	0.00	0	3,761.00	
R2033	On 08/05/2025	Bond Future	0.00		9.96105	101.36241	0.00000	10.02161	101.03711		8.37	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.04842	103.38319	0.00000	10.11200	103.05093		8.16	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.15183	100.35620	0.00000	10.21868	100.01698		8.62	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.31389	102.07071	0.00000	10.38442	101.72474		8.31	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		10.23882	95.57555	0.00000	10.27582	95.36021		9.40	0.00	520,504,445.30	5,446	87,872.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	1,171.95000	1.17195	0.00000	1,093.46000	1.09346	1,171.950	9.21	0.42	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	1,633.09000	1.63309	0.00000	1,534.47000	1.53447	1,633.090	9.41	0.52	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,894.71000	1.89471	0.00000	1,786.12000	1.78612	1,894.710	9.52	0.57	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	720.62000	0.72062	0.00000	792.00000	0.79200	720.620	9.92	(0.28)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	277.19000	0.27719	0.00000	311.92000	0.31192	277.190	10.51	(0.12)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	176.36000	0.17636	0.00000	200.55000	0.20055	176.360	10.76	(0.08)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.31152	93.02792	0.00000	10.35005	92.80797		9.74	0.00	93,027,920.00	1,000	1,000.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,827.57000	2.82757	0.00000	2,713.38000	2.71338	2,827.570	9.96	0.56	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,162.05000	1.16205	0.00000	1,231.27000	1.23127	1,162.050	10.57	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,885.02000	6.88502	0.00000	6,707.65000	6.70765	6,885.020	11.18	0.84	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	462.61000	0.46261	0.00000	495.96000	0.49596	462.610	11.46	(0.13)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	105.12000	0.10512	0.00000	114.85000	0.11485	105.120	12.10	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	29.42000	0.02942	0.00000	32.70000	0.03270	29.420	12.10	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.39815	94.88324	0.00000	10.43837	94.65849		9.56	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.50142	92.22834	0.00000	10.54344	91.99878		10.35	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.65548	93.80689	0.00000	10.69957	93.57257		9.94	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		10.63012	86.01396	0.00000	10.66188	85.82355		10.85	0.00	193,359,382.08	2,248	166,143.00	
R2037	On 08/05/2025	Bond Future	0.00		10.71469	87.78151	0.00000	10.74769	87.58699		10.78	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	10,217.47000	10.21747	0.00000	10,042.06000	10.04206	10,217.470	13.15	0.92	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	13,612.67000	13.61267	0.00000	13,425.19000	13.42519	13,612.670	13.41	0.97	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,835.85000	13.83585	0.00000	13,647.85000	13.64785	13,835.850	13.41	0.97	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.81341	85.27108	0.00000	10.84778	85.07231		11.19	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,888.11000	1.88811	0.00000	1,820.12000	1.82012	1,888.110	10.76	0.38	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	2,416.82000	2.41682	0.00000	2,336.43000	2.33643	2,416.820	10.97	0.44	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,666.26000	2.66626	0.00000	2,580.55000	2.58055	2,666.260	11.07	0.47	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,555.05000	2.55505	0.00000	2,643.70000	2.64370	2,555.050	11.55	(0.41)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,884.56000	1.88456	0.00000	1,955.61000	1.95561	1,884.560	11.98	(0.32)	0.00	0	2,541.00	

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	11.82	Put	1,322.56000	1.32256	0.00000	1,376.69000	1.37669	1,322.560	12.46	(0.24)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	966.88000	0.96688	0.00000	1,009.02000	1.00902	966.880	12.88	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.91608	86.93432	0.00000	10.95186	86.73122		11.65	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.06391	84.16474	0.00000	11.10131	83.95740		11.82	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		10.79010	104.56447	0.00000	10.82921	104.29247		10.45	0.00	0.00	0	6,650.00	
R2038	On 08/05/2025	Bond Future	0.00		10.87939	101.22185	0.00000	10.92005	100.94412		10.93	0.00	194,649,617.55	1,923	1,923.00	
R2038	On 07/08/2025	Bond Future	0.00		10.98072	103.23963	0.00000	11.02307	102.95585		10.78	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.09480	99.76792	0.00000	11.13895	99.47811		11.84	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	4,118.91000	4.11891	0.00000	3,983.29000	3.98329	4,118.910	11.60	0.50	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	1,908.64000	1.90864	0.00000	1,985.65000	1.98565	1,908.640	12.95	(0.24)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.25365	101.47064	0.00000	11.29982	101.17499		11.41	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		10.92289	86.24516	0.00000	10.95465	86.03855		11.81	0.00	689,961.28	8	68,457.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	2,035.53000	2.03553	0.00000	1,935.34000	1.93534	2,035.530	11.81	0.56	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	382.59000	0.38259	0.00000	422.49000	0.42249	382.590	12.97	(0.15)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	126.58000	0.12658	0.00000	143.05000	0.14305	126.580	13.78	(0.06)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.01040	88.01745	0.00000	11.04334	87.80638		11.75	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	10,521.17000	10.52117	0.00000	10,333.91000	10.33391	10,521.170	14.29	0.91	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	13,767.33000	13.76733	0.00000	13,566.68000	13.56668	13,767.330	14.64	0.96	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	14,095.85000	14.09585	0.00000	13,894.21000	13.89421	14,095.850	14.64	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.11113	85.26096	0.00000	11.14537	85.04531		12.25	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.21494	86.92373	0.00000	11.25051	86.70343		12.80	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.36025	83.90273	0.00000	11.39735	83.67792		13.04	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		11.01519	82.38497	0.00000	11.06227	82.06805		12.83	0.00	1,153,389.58	14	70,194.00	
R2044	On 06/02/2025	Bond Future	10.65	Call	801.96000	0.80196	0.00000	722.51000	0.72251	801.960	12.24	0.30	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	2,359.66000	2.35966	0.00000	2,190.89000	2.19089	2,359.660	13.09	0.59	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	750.68000	0.75068	0.00000	843.89000	0.84389	750.680	13.73	(0.25)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	6,508.38000	6.50838	0.00000	6,233.33000	6.23333	6,508.380	14.63	0.90	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	9,208.50000	9.20850	0.00000	8,908.41000	8.90841	9,208.500	15.49	0.96	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	2.61000	0.00261	0.00000	3.38000	0.00338	2.610	16.34	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00		11.09848	84.07787	0.00000	11.14721	83.75424		12.77	0.00	81,219,222.42	966	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92	Call	2,197.65000	2.19765	0.00000	2,064.32000	2.06432	2,197.650	12.29	0.45	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	1,483.92000	1.48392	0.00000	1,591.17000	1.59117	1,483.920	13.40	(0.30)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	611.13000	0.61113	0.00000	663.98000	0.66398	611.130	14.60	(0.14)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.19369	81.36815	0.00000	11.24423	81.03767		13.34	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00		11.29127	82.95486	0.00000	11.34364	82.61754		13.96	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00		11.42652	79.99095	0.00000	11.48100	79.64711		14.25	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2048	On 06/02/2025	Bond Future	0.00		10.95444	85.55318	0.00000	10.99637	85.25869		12.79	0.00	0.00	0	274,236.00	
R2048	On 06/02/2025	Bond Future	10.30	Call	327.62000	0.32762	0.00000	293.04000	0.29304	327.620	11.73	0.15	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00	Call	2,072.09000	2.07209	0.00000	1,930.88000	1.93088	2,072.090	12.79	0.54	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70	Put	446.58000	0.44658	0.00000	504.48000	0.50448	446.580	14.05	(0.16)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00		11.02784	82.86311	0.00000	11.07118	82.56236		13.44	0.00	76,565,513.64	924	16,826.00	

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 07/08/2025	Bond Future	0.00	11.11132	84.51552	0.00000	11.15619	84.20844		13.32	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.20603	81.72127	0.00000	11.25252	81.40781		14.27	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.33659	83.11858	0.00000	11.38497	82.79894		13.96	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	10.95778	110.03551	0.00000	11.00483	109.60786		12.93	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.03378	106.42792	0.00000	11.08246	105.99131		13.59	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.11875	108.54939	0.00000	11.16919	108.10352		13.47	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.21296	104.80279	0.00000	11.26526	104.34777		13.94	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.34142	106.59100	0.00000	11.39585	106.12722		13.73	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	10.40413	75.26784	0.00000	10.44091	75.07419		10.80	0.00	0.00	0	11,154.00
R209	On 08/05/2025	Bond Future	0.00	10.47585	73.65941	0.00000	10.51398	73.46168		11.19	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.55873	75.12817	0.00000	10.59834	74.92611		11.06	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.65305	73.44203	0.00000	10.69421	73.23575		12.01	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.78936	74.69867	0.00000	10.83229	74.48811		11.60	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	244.64822	244.64822	0.00000	244.66588	244.66588		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.36967	246.36967	0.00000	246.38716	246.38716		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.34307	251.34307	0.00000	251.35981	251.35981		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.88699	252.88699	0.00000	252.90300	252.90300		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.29537	257.29537	0.00000	257.30960	257.30960		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	9.38980	92.32598	0.00000	9.42693	92.16925		6.91	0.00	102,297,185.84	1,108	74,381.00
R213	On 08/05/2025	Bond Future	0.00	9.44382	90.66485	0.00000	9.48298	90.50472		6.86	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.51554	92.47334	0.00000	9.55700	92.30961		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.61046	90.72454	0.00000	9.65446	90.55717		6.86	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.77727	92.28005	0.00000	9.82424	92.10900		6.46	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	10.76665	70.67396	0.00000	10.80338	70.46554		12.36	0.00	0.00	0	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,476.89000	5.47689	0.00000	5,295.85000	5.29585	5,476.890	14.10	0.90	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,778.46000	7.77846	0.00000	7,580.75000	7.58075	7,778.460	14.93	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	1.03000	0.00103	0.00000	1.30000	0.00130	1.030	15.75	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.83662	68.82200	0.00000	10.87456	68.60911		12.91	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.91674	70.19457	0.00000	10.95599	69.97713		12.80	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.00853	68.26391	0.00000	11.04916	68.04191		14.05	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.13688	69.43239	0.00000	11.17910	69.20592		13.60	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 :										2,113,404,903.94		20,229 1,578,239.00		
Grand Total:										2,113,404,903.94		20,229 1,578,239.00		