

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2024

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	1,079.81400	1,079.81400	0.00000	1,077.52900	1,077.52900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,101.59100	1,101.59100	0.00000	1,099.67800	1,099.67800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,123.36800	1,123.36800	0.00000	1,121.63000	1,121.63000	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,145.11600	1,145.11600	0.00000	1,143.58200	1,143.58200	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,166.84500	1,166.84500	0.00000	1,163.32700	1,163.32700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,304.95800	1,304.95800	0.00000	1,301.39400	1,301.39400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,331.27500	1,331.27500	0.00000	1,328.14400	1,328.14400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,357.59200	1,357.59200	0.00000	1,354.65700	1,354.65700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,383.87500	1,383.87500	0.00000	1,381.17000	1,381.17000	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,410.13500	1,410.13500	0.00000	1,405.01600	1,405.01600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,123.15600	1,123.15600	0.00000	1,120.39600	1,120.39600	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,145.80700	1,145.80700	0.00000	1,143.42600	1,143.42600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,168.45800	1,168.45800	0.00000	1,166.25200	1,166.25200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,191.07900	1,191.07900	0.00000	1,189.07700	1,189.07700	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,213.68000	1,213.68000	0.00000	1,209.60700	1,209.60700	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	10.81462	84.82755	0.00000	10.85912	84.61301	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.92151	82.75870	0.00000	10.96118	82.57174	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.04069	84.41237	0.00000	11.07872	84.23744	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.18047	82.26526	0.00000	11.21647	82.10393	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.34200	83.83767	0.00000	11.41354	83.52643	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	11.30931	81.42080	0.00000	11.35931	81.10896	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.40619	78.81521	0.00000	11.45292	78.52813	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.50942	80.38907	0.00000	11.55537	80.11110	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.62484	77.69434	0.00000	11.66972	77.42748	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.75089	79.17673	0.00000	11.82176	78.76345	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	1,105.63300	1,105.63300	0.00000	1,102.95000	1,102.95000	0.00	0.00	0.00	0	638.00
GOVI	On 08/05/2025		GOVI	0.00	1,127.93000	1,127.93000	0.00000	1,125.62100	1,125.62100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,150.22800	1,150.22800	0.00000	1,148.09100	1,148.09100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,172.49600	1,172.49600	0.00000	1,170.56100	1,170.56100	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,194.74400	1,194.74400	0.00000	1,190.77200	1,190.77200	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	134.98429	134.98429	0.00000	134.96325	134.96325	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.32619	136.32619	0.00000	136.35680	136.35680	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.05217	139.05217	0.00000	139.10967	139.10967	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.33505	140.33505	0.00000	140.42274	140.42274	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.02555	143.02555	0.00000	142.87231	142.87231	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	128.94357	128.94357	0.00000	128.97490	128.97490		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	130.06299	130.06299	0.00000	130.14454	130.14454		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.66385	132.66385	0.00000	132.77214	132.77214		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.72088	133.72088	0.00000	133.85878	133.85878		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.28468	136.28468	0.00000	136.19414	136.19414		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	139.36209	139.36209	0.00000	139.09301	139.09301		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	142.20611	142.20611	0.00000	141.98537	141.98537		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.91684	142.91684	0.00000	142.71888	142.71888		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.71280	145.71280	0.00000	145.54105	145.54105		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.33647	146.33647	0.00000	145.90958	145.90958		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	121.78280	121.78280	0.00000	121.44806	121.44806		0.00	0.00	0.00	0	18,479.00
I2046	On 08/05/2025		Bond Future	0.00	122.04798	122.04798	0.00000	121.75299	121.75299		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.48797	124.48797	0.00000	124.21054	124.21054		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.66278	124.66278	0.00000	124.40576	124.40576		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.05108	127.05108	0.00000	126.57220	126.57220		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	121.12588	121.12588	0.00000	120.64337	120.64337		0.00	0.00	0.00	0	16,403.00
I2050	On 08/05/2025		Bond Future	0.00	123.59786	123.59786	0.00000	123.15223	123.15223		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.69296	123.69296	0.00000	123.26183	123.26183		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.11283	126.11283	0.00000	125.69910	125.69910		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.11222	126.11222	0.00000	125.47327	125.47327		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	375.39200	375.39200	0.00000	374.79500	374.79500		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	383.05300	383.05300	0.00000	382.59000	382.59000		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.71500	390.71500	0.00000	390.31600	390.31600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.36600	398.36600	0.00000	398.04200	398.04200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.01100	406.01100	0.00000	405.00100	405.00100		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	8.13359	105.48272	0.00000	8.16129	105.43456		1.39	0.00	0.00	0	194,479.00
R186	On 08/05/2025		Bond Future	0.00	8.13125	107.60978	0.00000	8.13666	107.60158		1.44	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.15712	104.42549	0.00000	8.14816	104.43705		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,527.01000	1.52701	0.00000	1,576.85000	1.57685	1,527.010	1.83	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	52.12000	0.05212	0.00000	61.05000	0.06105	52.120	2.07	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.23228	106.44239	0.00000	8.20061	106.47597		1.22	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.41199	103.14727	0.00000	8.59670	102.99475		1.03	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	269.56997	269.56997	0.00000	269.02533	269.02533		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	275.07156	275.07156	0.00000	274.62006	274.62006		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.31894	275.31894	0.00000	274.91023	274.91023		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.70644	280.70644	0.00000	280.34758	280.34758		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.73992	280.73992	0.00000	279.89083	279.89083		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	8.93532	96.54977	0.00000	8.98867	96.34445		5.57	0.00	28,964,931.00	300	167,153.00
R2030	On 06/02/2025		Bond Future	8.68 Call	510.96000	0.51096	0.00000	499.92000	0.49992	510.960	5.48	0.34	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,484.42000	1.48442	0.00000	1,411.86000	1.41186	1,484.420	5.66	0.66	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	151.26000	0.15126	0.00000	213.23000	0.21323	151.260	5.97	(0.12)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.98904	98.49627	0.00000	9.03565	98.32435		5.33	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	865.68000	0.86568	0.00000	872.79000	0.87279	865.680	5.21	0.37	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,311.46000	1.31146	0.00000	1,303.30000	1.30330	1,311.460	5.31	0.49	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,782.74000	1.78274	0.00000	1,759.40000	1.75940	1,782.740	5.42	0.59	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,432.72000	2.43272	0.00000	2,386.81000	2.38681	2,432.720	5.57	0.69	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	347.20000	0.34720	0.00000	426.60000	0.42660	347.200	5.93	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,945.89000	4.94589	0.00000	4,832.47000	4.83247	4,945.890	6.16	0.89	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,158.91000	6.15891	0.00000	6,026.37000	6.02637	6,158.910	6.42	0.93	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	10.69000	0.01069	0.00000	17.06000	0.01706	10.690	6.64	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	3.52000	0.00352	0.00000	6.15000	0.00615	3.520	6.64	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.05979	96.43170	0.00000	9.10428	96.27512		5.34	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,233.67000	5.23367	0.00000	5,177.69000	5.17769	5,233.670	6.13	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	42.57000	0.04257	0.00000	55.82000	0.05582	42.570	6.65	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.14137	98.29363	0.00000	9.18299	98.15406		5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.24800	96.14475	0.00000	9.34734	95.82944		5.06	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	9.57307	96.29169	0.00000	9.63241	96.00349		7.27	0.00	89,358,688.32	928	113,753.00

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	808.59000	0.80859	0.00000	778.19000	0.77819	808.590	6.82	0.40	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,252.78000	2.25278	0.00000	2,113.59000	2.11359	2,252.780	7.52	0.71	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	126.84000	0.12684	0.00000	171.68000	0.17168	126.840	8.53	(0.08)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.64137	94.06896	0.00000	9.69589	93.81151		7.42	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,322.42000	1.32242	0.00000	1,293.01000	1.29301	1,322.420	7.21	0.42	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,589.70000	2.58970	0.00000	2,508.47000	2.50847	2,589.700	7.56	0.62	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	303.82000	0.30382	0.00000	375.98000	0.37598	303.820	8.52	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.72190	95.92663	0.00000	9.77527	95.68202		7.31	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.81952	93.61788	0.00000	9.87129	93.38808		7.86	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		9.93587	95.38702	0.00000	10.02961	94.98542		7.53	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		9.81896	104.65611	0.00000	9.88883	104.26918		7.68	0.00	0.00	0	3,761.00	
R2033	On 08/05/2025	Bond Future	0.00		9.89524	101.71748	0.00000	9.96105	101.36241		7.98	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		9.98311	103.72600	0.00000	10.04842	103.38319		7.87	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.08740	100.68458	0.00000	10.15183	100.35620		8.44	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.20938	102.58628	0.00000	10.31389	102.07071		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		10.19966	95.80420	0.00000	10.23882	95.57555		8.95	0.00	113,336,368.60	1,183	87,872.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	1,186.66000	1.18666	0.00000	1,171.95000	1.17195	1,186.660	8.76	0.44	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	1,669.24000	1.66924	0.00000	1,633.09000	1.63309	1,669.240	8.96	0.55	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,943.65000	1.94365	0.00000	1,894.71000	1.89471	1,943.650	9.07	0.59	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	590.86000	0.59086	0.00000	720.62000	0.72062	590.860	9.47	(0.25)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	209.63000	0.20963	0.00000	277.19000	0.27719	209.630	10.06	(0.10)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	128.55000	0.12855	0.00000	176.36000	0.17636	128.550	10.32	(0.07)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.27704	93.22536	0.00000	10.31152	93.02792		9.35	0.00	0.00	0	1,000.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,839.53000	2.83953	0.00000	2,827.57000	2.82757	2,839.530	9.58	0.58	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,024.89000	1.02489	0.00000	1,162.05000	1.16205	1,024.890	10.19	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,990.27000	6.99027	0.00000	6,885.02000	6.88502	6,990.270	10.81	0.85	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	388.15000	0.38815	0.00000	462.61000	0.46261	388.150	11.09	(0.11)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	81.14000	0.08114	0.00000	105.12000	0.10512	81.140	11.73	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	20.91000	0.02091	0.00000	29.42000	0.02942	20.910	11.73	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.36541	95.06674	0.00000	10.39815	94.88324		9.29	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.47074	92.39643	0.00000	10.50142	92.22834		10.16	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.59250	94.14301	0.00000	10.65548	93.80689		9.84	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		10.59078	86.25064	0.00000	10.63012	86.01396		10.34	0.00	206,656,533.44	2,396	164,942.00	
R2037	On 08/05/2025	Bond Future	0.00		10.67954	87.98939	0.00000	10.71469	87.78151		10.36	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	10,374.57000	10.37457	0.00000	10,217.47000	10.21747	10,374.570	12.75	0.93	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	13,800.65000	13.80065	0.00000	13,612.67000	13.61267	13,800.650	13.01	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	14,025.25000	14.02525	0.00000	13,835.85000	13.83585	14,025.250	13.01	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.77975	85.46638	0.00000	10.81341	85.27108		10.88	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,870.05000	1.87005	0.00000	1,888.11000	1.88811	1,870.050	10.44	0.38	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	2,408.41000	2.40841	0.00000	2,416.82000	2.41682	2,408.410	10.66	0.45	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,663.62000	2.66362	0.00000	2,666.26000	2.66626	2,663.620	10.76	0.48	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,387.58000	2.38758	0.00000	2,555.05000	2.55505	2,387.580	11.25	(0.40)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,741.86000	1.74186	0.00000	1,884.56000	1.88456	1,741.860	11.68	(0.31)	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	1,208.14000	1.20814	0.00000	1,322.56000	1.32256	1,208.140	12.17	(0.23)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17 Put	873.52000	0.87352	0.00000	966.88000	0.96688	873.520	12.59	(0.17)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	10.88423	87.11568	0.00000	10.91608	86.93432	11.42	0.00	0.00	0	0.00		
R2037	On 05/02/2026	Bond Future	0.00	11.00301	84.50388	0.00000	11.06391	84.16474	11.71	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	10.73726	104.93369	0.00000	10.79010	104.56447	9.94	0.00	0.00	0	6,650.00		
R2038	On 08/05/2025	Bond Future	0.00	10.83027	101.55888	0.00000	10.87939	101.22185	10.47	0.00	0.00	0	1,923.00		
R2038	On 07/08/2025	Bond Future	0.00	10.93252	103.56405	0.00000	10.98072	103.23963	10.46	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	0.00	11.04783	100.07761	0.00000	11.09480	99.76792	11.57	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	10.98 Call	4,250.92000	4.25092	0.00000	4,118.91000	4.11891	4,250.920	11.55	0.51	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,831.60000	1.83160	0.00000	1,908.64000	1.90864	1,831.600	12.95	(0.23)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.17658	101.96707	0.00000	11.25365	101.47064	11.28	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	10.87309	86.57065	0.00000	10.92289	86.24516	11.25	0.00	176,950,408.60	2,044	68,457.00		
R2040	On 06/02/2025	Bond Future	11.00 Call	2,126.18000	2.12618	0.00000	2,035.53000	2.03553	2,126.180	11.25	0.59	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	285.03000	0.28503	0.00000	382.59000	0.38259	285.030	12.40	(0.12)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	85.44000	0.08544	0.00000	126.58000	0.12658	85.440	13.21	(0.04)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	10.96404	88.31584	0.00000	11.01040	88.01745	11.28	0.00	0.00	0	3,900.00		
R2040	On 08/05/2025	Bond Future	12.75 Call	10,749.27000	10.74927	0.00000	10,521.17000	10.52117	10,749.270	13.83	0.92	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	14,033.40000	14.03340	0.00000	13,767.33000	13.76733	14,033.400	14.18	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	14,364.86000	14.36486	0.00000	14,095.85000	14.09585	14,364.860	14.18	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.06567	85.54855	0.00000	11.11113	85.26096	11.90	0.00	0.00	0	16.00		
R2040	On 06/11/2025	Bond Future	0.00	11.17067	87.19911	0.00000	11.21494	86.92373	12.53	0.00	0.00	0	0.00		
R2040	On 05/02/2026	Bond Future	0.00	11.28883	84.33803	0.00000	11.36025	83.90273	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	10.98070	82.61839	0.00000	11.01519	82.38497	12.19	0.00	0.00	0	70,194.00		
R2044	On 06/02/2025	Bond Future	10.65 Call	782.80000	0.78280	0.00000	801.96000	0.80196	782.800	11.61	0.30	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	2,398.50000	2.39850	0.00000	2,359.66000	2.35966	2,398.500	12.46	0.61	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	614.65000	0.61465	0.00000	750.68000	0.75068	614.650	13.09	(0.22)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	6,674.89000	6.67489	0.00000	6,508.38000	6.50838	6,674.890	13.99	0.92	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	9,413.60000	9.41360	0.00000	9,208.50000	9.20850	9,413.600	14.84	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	1.29000	0.00129	0.00000	2.61000	0.00261	1.290	15.69	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.06762	84.28389	0.00000	11.09848	84.07787	12.24	0.00	0.00	0	7,734.00		
R2044	On 08/05/2025	Bond Future	10.92 Call	2,244.17000	2.24417	0.00000	2,197.65000	2.19765	2,244.170	12.12	0.46	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,392.77000	1.39277	0.00000	1,483.92000	1.48392	1,392.770	13.28	(0.29)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	561.34000	0.56134	0.00000	611.13000	0.61113	561.340	14.47	(0.13)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.16416	81.56225	0.00000	11.19369	81.36815	12.94	0.00	0.00	0	0.00		
R2044	On 06/11/2025	Bond Future	0.00	11.26332	83.13582	0.00000	11.29127	82.95486	13.65	0.00	0.00	0	0.00		
R2044	On 05/02/2026	Bond Future	0.00	11.37425	80.32307	0.00000	11.42652	79.99095	14.09	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	10.91472	85.83381	0.00000	10.95444	85.55318	12.17	0.00	0.00	0	274,236.00		
R2048	On 06/02/2025	Bond Future	10.30 Call	308.48000	0.30848	0.00000	327.62000	0.32762	308.480	11.11	0.15	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	2,121.49000	2.12149	0.00000	2,072.09000	2.07209	2,121.490	12.17	0.56	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	343.74000	0.34374	0.00000	446.58000	0.44658	343.740	13.42	(0.13)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	10.99141	83.11737	0.00000	11.02784	82.86311	12.89	0.00	0.00	0	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	11.07595	84.75898	0.00000	11.11132	84.51552		12.93	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.17191	81.95264	0.00000	11.20603	81.72127		14.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.27912	83.50112	0.00000	11.33659	83.11858		13.80	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	10.91295	110.44586	0.00000	10.95778	110.03551		12.32	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	10.99204	106.80488	0.00000	11.03378	106.42792		13.05	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.07784	108.91352	0.00000	11.11875	108.54939		13.09	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.17310	105.15198	0.00000	11.21296	104.80279		13.74	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.27790	107.13701	0.00000	11.34142	106.59100		13.59	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	10.35968	75.50280	0.00000	10.40413	75.26784		10.29	0.00	0.00	0	11,154.00
R209	On 08/05/2025	Bond Future	0.00	10.43531	73.87041	0.00000	10.47585	73.65941		10.75	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.51945	75.32928	0.00000	10.55873	75.12817		10.75	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.61535	73.63165	0.00000	10.65305	73.44203		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.72349	75.02332	0.00000	10.78936	74.69867		11.49	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	244.43434	244.43434	0.00000	244.64822	244.64822		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.05728	246.05728	0.00000	246.36967	246.36967		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.97698	250.97698	0.00000	251.34307	251.34307		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.46147	252.46147	0.00000	252.88699	252.88699		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.30012	257.30012	0.00000	257.29537	257.29537		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	9.34103	92.53236	0.00000	9.38980	92.32598		6.55	0.00	11,103,883.20	120	74,381.00
R213	On 08/05/2025	Bond Future	0.00	9.40096	90.84052	0.00000	9.44382	90.66485		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.47467	92.63511	0.00000	9.51554	92.47334		6.47	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.57212	90.87070	0.00000	9.61046	90.72454		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.69251	92.58974	0.00000	9.77727	92.28005		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	10.71681	70.95830	0.00000	10.76665	70.67396		11.78	0.00	0.00	0	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,701.79000	5.70179	0.00000	5,476.89000	5.47689	5,701.790	13.51	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,039.15000	8.03915	0.00000	7,778.46000	7.77846	8,039.150	14.33	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.45000	0.00045	0.00000	1.03000	0.00103	0.450	15.15	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.78990	69.08552	0.00000	10.83662	68.82200		12.40	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.87084	70.45016	0.00000	10.91674	70.19457		12.44	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.96365	68.51039	0.00000	11.00853	68.26391		13.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.06778	69.80549	0.00000	11.13688	69.43239		13.47	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 :											626,370,813.16		6,971	1,576,728.00
Grand Total:											626,370,813.16		6,971	1,576,728.00