

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2024

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	1,066.45900	1,066.45900	0.00000	1,067.77900	1,067.77900		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,088.34500	1,088.34500	0.00000	1,089.68500	1,089.68500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,109.99000	1,109.99000	0.00000	1,111.34300	1,111.34300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,131.63500	1,131.63500	0.00000	1,133.00100	1,133.00100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,152.31100	1,152.31100	0.00000	1,153.68200	1,153.68200		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	1,281.64600	1,281.64600	0.00000	1,284.62200	1,284.62200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,307.94800	1,307.94800	0.00000	1,310.97800	1,310.97800		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,333.96000	1,333.96000	0.00000	1,337.03400	1,337.03400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,359.97300	1,359.97300	0.00000	1,363.08900	1,363.08900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,384.82100	1,384.82100	0.00000	1,387.97100	1,387.97100		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	1,103.47800	1,103.47800	0.00000	1,106.34200	1,106.34200		0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,126.12400	1,126.12400	0.00000	1,129.04000	1,129.04000		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,148.52000	1,148.52000	0.00000	1,151.48000	1,151.48000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,170.91700	1,170.91700	0.00000	1,173.91900	1,173.91900		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,192.31000	1,192.31000	0.00000	1,195.34800	1,195.34800		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 07/11/2024		Bond Future	0.00	13.17000	72.06589	0.00000	13.17000	72.06589		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.11609	83.38833	0.00000	11.07041	83.60428		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.23020	81.31838	0.00000	11.18253	81.53864		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.36155	82.95155	0.00000	11.31179	83.17587		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.51416	80.78550	0.00000	11.46214	81.01389		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.70650	82.26777	0.00000	11.65204	82.49983		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 07/11/2024		Bond Future	0.00	13.61000	66.63504	0.00000	13.61000	66.63504		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.58049	79.75237	0.00000	11.52465	80.09138		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.68268	77.14022	0.00000	11.62481	77.48614		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.79464	78.68829	0.00000	11.73472	79.04076		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.91922	75.96972	0.00000	11.85707	76.32880		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.06702	77.35954	0.00000	12.00254	77.72472		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	1,086.48000	1,086.48000	0.00000	1,089.19900	1,089.19900		0.00	0.00	0.00	0	646.00
GOVI	On 08/05/2025		GOVI	0.00	1,108.77600	1,108.77600	0.00000	1,111.54600	1,111.54600		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,130.82800	1,130.82800	0.00000	1,133.63800	1,133.63800		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,152.87900	1,152.87900	0.00000	1,155.73000	1,155.73000		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,173.94300	1,173.94300	0.00000	1,176.82600	1,176.82600		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

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
I2025	On 07/11/2024	Bond Future	0.00	181.58000	181.58000	0.00000	181.58000	181.58000		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 07/11/2024	Bond Future	0.00	132.42000	132.42000	0.00000	132.42000	132.42000		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	134.75011	134.75011	0.00000	134.75896	134.75896		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025	Bond Future	0.00	136.12788	136.12788	0.00000	136.13665	136.13665		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	138.86446	138.86446	0.00000	138.87278	138.87278		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.15534	140.15534	0.00000	140.16322	140.16322		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.74024	142.74024	0.00000	142.74750	142.74750		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 07/11/2024	Bond Future	0.00	126.41000	126.41000	0.00000	126.41000	126.41000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.07729	128.07729	0.00000	128.08469	128.08469		0.00	0.00	16,009,661.25	125	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	129.21702	129.21702	0.00000	129.22436	129.22436		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.81483	131.81483	0.00000	131.82169	131.82169		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.86531	132.86531	0.00000	132.87177	132.87177		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.31592	135.31592	0.00000	135.32171	135.32171		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 07/11/2024	Bond Future	0.00	135.29000	135.29000	0.00000	135.29000	135.29000		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	137.13565	137.13565	0.00000	136.99395	136.99395		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	139.98196	139.98196	0.00000	139.83702	139.83702		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.65393	140.65393	0.00000	140.50550	140.50550		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.42341	143.42341	0.00000	143.27146	143.27146		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	143.89145	143.89145	0.00000	143.73588	143.73588		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 07/11/2024	Bond Future	0.00	118.83000	118.83000	0.00000	118.83000	118.83000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.24270	119.24270	0.00000	118.89365	118.89365		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.48768	119.48768	0.00000	119.13114	119.13114		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.88901	121.88901	0.00000	121.52483	121.52483		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	122.01890	122.01890	0.00000	121.64693	121.64693		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.26638	124.26638	0.00000	123.88697	123.88697		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 07/11/2024	Bond Future	0.00	118.39000	118.39000	0.00000	118.39000	118.39000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	118.25807	118.25807	0.00000	117.76753	117.76753		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.71252	120.71252	0.00000	120.21156	120.21156		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.75192	120.75192	0.00000	120.24021	120.24021		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	123.12931	123.12931	0.00000	122.60712	122.60712		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	122.97317	122.97317	0.00000	122.44054	122.44054		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	370.56600	370.56600	0.00000	370.10500	370.10500		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	378.25900	378.25900	0.00000	377.78700	377.78700		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	385.86900	385.86900	0.00000	385.38200	385.38200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.47900	393.47900	0.00000	392.97800	392.97800		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	400.75200	400.75200	0.00000	400.23500	400.23500		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

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 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
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000	0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.14000	106.66487	0.00000	9.14000	106.66487	1.58	0.00	0.00	0.00	0	0.00
R186	On 06/02/2025		Bond Future	0.00	8.33078	105.14053	0.00000	8.30227	105.18992	1.73	0.00	15,981,360.56	0.00	152	178,978.00
R186	On 08/05/2025		Bond Future	0.00	8.33773	107.29746	0.00000	8.30450	107.34764	1.63	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.39639	104.11751	0.00000	8.35694	104.16820	1.49	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,347.82000	1.34782	0.00000	1,382.29000	1.38229	1,347.820	1.98	0.73	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	96.30000	0.09630	0.00000	89.81000	0.08981	96.300	2.13	(0.11)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.51719	106.14101	0.00000	8.46870	106.19221	1.25	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.88140	102.76039	0.00000	8.81879	102.81185	1.04	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.33000	266.33000	0.00000	266.33000	266.33000	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.49977	266.49977	0.00000	266.51542	266.51542	0.00	0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	272.03140	272.03140	0.00000	272.04693	272.04693	0.00	0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.22156	272.22156	0.00000	272.23614	272.23614	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.58246	277.58246	0.00000	277.59619	277.59619	0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.33360	277.33360	0.00000	277.34577	277.34577	0.00	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	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	10.75000	91.46737	0.00000	10.75000	91.46737	6.03	0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	0.00	9.24658	95.35941	0.00000	9.21536	95.47799	5.91	0.00	65,225,836.44	0.00	684	152,168.00
R2030	On 06/02/2025		Bond Future	8.68 Call	331.22000	0.33122	0.00000	363.18000	0.36318	331.220	5.82	0.22	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	973.10000	0.97310	0.00000	1,035.21000	1.03521	973.100	5.89	0.47	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	488.32000	0.48832	0.00000	461.82000	0.46182	488.320	6.14	(0.27)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.31127	97.31543	0.00000	9.27808	97.43623	5.58	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
R2030	On 08/05/2025	Bond Future	8.68	Call	600.77	0.0000	0.60077	0.00000	635.65	0.63565	600.770	5.41	0.27	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95	Call	922.03	0.0000	0.92203	0.00000	968.75	0.96875	922.030	5.47	0.37	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,281.47	0.0000	1.28147	0.00000	1,339.18	1.33918	1,281.470	5.55	0.46	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,803.61	0.0000	1.80361	0.00000	1,873.95	1.87395	1,803.610	5.69	0.56	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99	Put	682.67	0.0000	0.68267	0.00000	654.34	0.65434	682.670	6.03	(0.27)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	4,006.59	0.0000	4.00659	0.00000	4,108.75	4.10875	4,006.590	6.25	0.81	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,139.07	0.0000	5.13907	0.00000	5,248.35	5.24835	5,139.070	6.53	0.87	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	44.25	0.0000	0.04425	0.00000	42.42	0.04242	44.250	6.93	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	18.35	0.0000	0.01835	0.00000	17.57	0.01757	18.350	6.93	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.40	95.23	765	0.00000	9.36	95.36	043	5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,363.98	0.0000	4.36398	0.00000	4,411.10	4.41110	4,363.980	6.37	0.77	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	110.10	0.0000	0.11010	0.00000	102.88	0.10288	110.100	6.90	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.50	97.08	805	0.00000	9.46	97.21	280	5.25	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		9.66	94.84	345	0.00000	9.62	94.96	984	5.18	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.00	000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.48	85.16	038	0.00000	11.48	85.16	038	7.95	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	0.00		9.88	94.77	976	0.00000	9.85	94.92	572	7.58	0.00	61,512,064.24	649	110,553.00
R2032	On 06/02/2025	Bond Future	9.42	Call	527.39	0.0000	0.52739	0.00000	562.67	0.56267	527.390	7.34	0.26	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,506.94	0.0000	1.50694	0.00000	1,560.83	1.56083	1,506.940	7.74	0.53	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	400.63	0.0000	0.40063	0.00000	353.00	0.35300	400.630	8.43	(0.18)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.96	92.55	917	0.00000	9.93	92.70	792	7.72	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	914.46	0.0000	0.91446	0.00000	935.99	0.93599	914.460	7.39	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,877.63	0.0000	1.87763	0.00000	1,925.43	1.92543	1,877.630	7.66	0.49	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	611.48	0.0000	0.61148	0.00000	566.04	0.56604	611.480	8.58	(0.19)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.05	94.39	665	0.00000	10.02	94.54	792	7.47	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.17	92.06	973	0.00000	10.13	92.22	354	8.08	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.32	93.73	912	0.00000	10.28	93.89	520	7.54	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00	000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2033	On 07/11/2024	Bond Future	0.00		10.33	99.33	744	0.00000	10.33	99.33	744	8.36	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		10.18	102.64	223	0.00000	10.15	102.80	694	7.98	0.00	0.00	0	20.00
R2033	On 08/05/2025	Bond Future	0.00		10.27	99.69	827	0.00000	10.24	99.86	613	8.22	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.37	101.67	715	0.00000	10.34	101.84	791	8.01	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.49	98.60	826	0.00000	10.46	98.78	190	8.65	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.65	100.39	463	0.00000	10.62	100.57	077	8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.00	000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.18	82.65	356	0.00000	12.18	82.65	356	9.60	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.52	93.95	145	0.00000	10.46	94.24	261	9.20	0.00	178,977,512.25	1,905	89,516.00
R2035	On 06/02/2025	Bond Future	10.10	Call	680.65	0.0000	0.68065	0.00000	792.40	0.79240	680.650	8.72	0.28	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	999.42	0.0000	0.99942	0.00000	1,140.41	1.14041	999.420	8.90	0.37	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,189.17	0.0000	1.18917	0.00000	1,344.12	1.34412	1,189.170	9.00	0.41	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,372.16	0.0000	1.37216	0.00000	1,284.84	1.28484	1,372.160	9.40	(0.42)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	628.79	0.0000	0.62879	0.00000	590.11	0.59011	628.790	9.99	(0.23)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	434.71	0.0000	0.43471	0.00000	409.27	0.40927	434.710	10.26	(0.17)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.60	91.36	701	0.00000	10.55	91.66	393	9.57	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,993.92	0.0000	1.99392	0.00000	2,166.88	2.16688	1,993.920	9.50	0.45	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,708.19	0.0000	1.70819	0.00000	1,635.50	1.63550	1,708.190	10.10	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,566.32	0.0000	5.56632	0.00000	5,824.54	5.82454	5,566.320	10.71	0.77	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	733.52	0.0000	0.73352	0.00000	705.56	0.70556	733.520	10.99	(0.18)	0.00	0	150.00

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
R2035	On 08/05/2025	Bond Future	12.70	Put	210.32	0.0000	0.21032	0.00000	204.65	0.0000	210.320	11.93	(0.06)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	68.33	0.0000	0.06833	0.00000	67.10	0.0000	68.330	11.93	(0.02)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.70	0.0000	10.70610	0.00000	93.18	0.0000	10.65081	9.39	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.82	0.0000	10.82411	0.00000	90.48	0.0000	10.76650	9.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.97	0.0000	10.97510	0.00000	92.12	0.0000	10.91496	9.47	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		12.58	0.0000	12.58000	0.00000	77.24	0.0000	12.58000	10.52	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.90	0.0000	10.90109	0.00000	84.40	0.0000	10.85539	10.62	0.00	458,083,844.10	5,427	165,871.00
R2037	On 08/05/2025	Bond Future	0.00		10.99	0.0000	10.99659	0.00000	86.13	0.0000	10.94916	10.57	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,744.39	0.0000	8.74439	0.00000	9,009.18	0.0000	9.00918	12.62	0.88	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,053.80	0.0000	12.05380	0.00000	12,325.94	0.0000	12.32594	13.20	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,271.25	0.0000	12.27125	0.00000	12,543.62	0.0000	12.54362	13.20	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.10	0.0000	11.10787	0.00000	83.58	0.0000	11.05860	10.97	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,311.42	0.0000	1.31142	0.00000	1,411.20	0.0000	1.41120	10.36	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,720.42	0.0000	1.72042	0.00000	1,839.44	0.0000	1.83944	10.52	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,921.37	0.0000	1.92137	0.00000	2,048.43	0.0000	2.04843	10.60	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,274.54	0.0000	3.27454	0.00000	3,160.16	0.0000	3.16016	11.05	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,453.35	0.0000	2.45335	0.00000	2,363.16	0.0000	2.36316	11.46	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,750.31	0.0000	1.75031	0.00000	1,685.41	0.0000	1.68541	11.94	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,297.36	0.0000	1.29736	0.00000	1,250.04	0.0000	1.25004	12.36	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.22	0.0000	11.22338	0.00000	85.21	0.0000	11.17224	11.40	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.36	0.0000	11.36800	0.00000	82.49	0.0000	11.31483	11.40	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 07/11/2024	Bond Future	0.00		11.24	0.0000	11.24000	0.00000	98.76	0.0000	11.24000	10.62	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.11	0.0000	11.11213	0.00000	102.35	0.0000	11.07689	10.23	0.00	1,432,991.56	14	30.00
R2038	On 08/05/2025	Bond Future	0.00		11.21	0.0000	11.21469	0.00000	98.96	0.0000	11.17808	10.72	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.33	0.0000	11.33081	0.00000	100.92	0.0000	11.29278	10.58	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.46	0.0000	11.46063	0.00000	97.40	0.0000	11.42109	11.79	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,062.53	0.0000	3.06253	0.00000	3,338.00	0.0000	3.33800	11.36	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,552.24	0.0000	2.55224	0.00000	2,202.45	0.0000	2.20245	12.63	(0.31)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.61	0.0000	11.61895	0.00000	99.16	0.0000	11.57781	11.20	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.85	0.0000	12.85000	0.00000	77.05	0.0000	12.85000	11.37	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		11.22	0.0000	11.22527	0.00000	84.30	0.0000	11.16933	11.56	0.00	6,323,083.50	75	69,030.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,217.60	0.0000	1.21760	0.00000	1,392.64	0.0000	1.39264	11.16	0.39	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	861.17	0.0000	0.86117	0.00000	797.79	0.0000	0.79779	12.32	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	349.39	0.0000	0.34939	0.00000	325.19	0.0000	0.32519	13.16	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.32	0.0000	11.32435	0.00000	86.03	0.0000	11.26637	11.52	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,775.55	0.0000	8.77555	0.00000	9,111.90	0.0000	9.11190	13.69	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,918.87	0.0000	11.91887	0.00000	12,270.49	0.0000	12.27049	14.40	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,235.77	0.0000	12.23577	0.00000	12,588.43	0.0000	12.58843	14.40	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.43	0.0000	11.43826	0.00000	83.23	0.0000	11.37811	12.01	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.55	0.0000	11.55549	0.00000	84.84	0.0000	11.49314	12.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.69	0.0000	11.69969	0.00000	81.87	0.0000	11.63494	12.48	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
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	12.91000	73.12709	0.00000	12.91000	73.12709		12.21	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	11.31638	80.39087	0.00000	11.26047	80.75512		12.47	0.00	4	71,969.00
R2044	On 06/02/2025		Bond Future	12.00 Call	4,877.66000	4.87766	0.00000	5,197.93000	5.19793	4,877.660	13.84	0.80	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	7,380.65000	7.38065	0.00000	7,729.07000	7.72907	7,380.650	14.72	0.91	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	17.28000	0.01728	0.00000	16.82000	0.01682	17.280	16.02	(0.01)	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.41064	82.03970	0.00000	11.35279	82.41122		12.45	0.00	0	8,697.00
R2044	On 08/05/2025		Bond Future	10.92 Call	1,463.48000	1.46348	0.00000	1,633.34000	1.63334	1,463.480	11.97	0.34	0	2,490.00
R2044	On 08/05/2025		Bond Future	11.65 Put	2,265.82000	2.26582	0.00000	2,162.83000	2.16283	2,265.820	13.07	(0.40)	0	2,490.00
R2044	On 08/05/2025		Bond Future	12.40 Put	1,021.71000	1.02171	0.00000	978.15000	0.97815	1,021.710	14.26	(0.21)	0	2,490.00
R2044	On 07/08/2025		Bond Future	0.00	11.51835	79.28209	0.00000	11.45842	79.66065		13.01	0.00	0	0.00
R2044	On 06/11/2025		Bond Future	0.00	11.62859	80.82097	0.00000	11.56657	81.20648		12.91	0.00	0	0.00
R2044	On 05/02/2026		Bond Future	0.00	11.76330	77.90265	0.00000	11.69897	78.29476		13.36	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	0.00
R2048	On 07/11/2024		Bond Future	0.00	12.79000	71.90297	0.00000	12.79000	71.90297		12.76	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	11.23988	83.58351	0.00000	11.17880	83.99815		12.39	0.00	0	273,993.00
R2048	On 06/02/2025		Bond Future	10.30 Call	151.00000	0.15100	0.00000	200.35000	0.20035	151.000	11.01	0.08	0	660.00
R2048	On 06/02/2025		Bond Future	11.00 Call	1,250.18000	1.25018	0.00000	1,450.40000	1.45040	1,250.180	11.96	0.38	0	660.00
R2048	On 06/02/2025		Bond Future	11.70 Put	937.82000	0.93782	0.00000	861.32000	0.86132	937.820	13.20	(0.27)	0	660.00
R2048	On 08/05/2025		Bond Future	0.00	11.32327	80.84984	0.00000	11.26014	81.27289		13.05	0.00	0	15,902.00
R2048	On 07/08/2025		Bond Future	0.00	11.41807	82.45498	0.00000	11.35277	82.88609		12.94	0.00	0	0.00
R2048	On 06/11/2025		Bond Future	0.00	11.52470	79.61356	0.00000	11.45712	80.05263		13.52	0.00	0	0.00
R2048	On 05/02/2026		Bond Future	0.00	11.65466	81.05643	0.00000	11.58456	81.50304		13.26	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	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.80000	92.43259	0.00000	12.80000	92.43259		12.88	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	11.27383	107.22098	0.00000	11.19203	107.93649		12.52	0.00	0	116.00
R2053	On 08/05/2025		Bond Future	0.00	11.36129	103.55162	0.00000	11.27662	104.28163		13.20	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.45897	105.60653	0.00000	11.37129	106.35064		13.07	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.56668	101.79350	0.00000	11.47580	102.55161		13.67	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.69600	103.63569	0.00000	11.60166	104.40696		13.41	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	0.00
R209	On 07/11/2024		Bond Future	0.00	12.22000	64.53200	0.00000	12.22000	64.53200		10.97	0.00	0	0.00
R209	On 06/02/2025		Bond Future	0.00	10.67306	73.86753	0.00000	10.62736	74.10295		10.57	0.00	0	12,623.00
R209	On 08/05/2025		Bond Future	0.00	10.75511	72.22762	0.00000	10.70776	72.46774		10.98	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.84959	73.66153	0.00000	10.80054	73.90610		10.85	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.95620	71.94061	0.00000	10.90535	72.18959		11.42	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.08906	73.24531	0.00000	11.03629	73.49842		11.01	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	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	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	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	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	0.00
R210	On 07/11/2024		Bond Future	0.00	239.69000	239.69000	0.00000	239.69000	239.69000		0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	244.66685	244.66685	0.00000	244.60623	244.60623		0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	246.36479	246.36479	0.00000	246.30238	246.30238		0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	251.31689	251.31689	0.00000	251.25213	251.25213		0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	252.82542	252.82542	0.00000	252.75835	252.75835		0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	257.48601	257.48601	0.00000	257.41615	257.41615		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.22000	82.68825	11.22000	82.68825		7.25	0.00	0.00	0	0.00
R213	On 06/02/2025		Bond Future	0.00	9.63435	91.29990	9.60359	91.42816		6.90	0.00	0.00	0	71,179.00
R213	On 08/05/2025		Bond Future	0.00	9.70231	89.61434	9.66995	89.74502		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.79054	91.39414	9.75646	91.52701		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.90360	89.61664	9.86762	89.75171		6.71	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	10.06337	91.24436	10.02529	91.38136		6.30	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.61000	59.43665	12.61000	59.43665		12.49	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	11.05620	69.05642	11.00031	69.36415		12.08	0.00	6,905,642.00	100	18,255.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,149.11000	4.14911	4,421.04000	4.42104	4,149.110	13.39	0.81	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,290.04000	6.29004	6,585.27000	6.58527	6,290.040	14.25	0.91	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	8.08000	0.00808	7.91000	0.00791	8.080	15.50	0.00	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.13601	67.16868	11.07832	67.48257		12.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.22724	68.50240	11.16766	68.82219		12.54	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.33069	66.53293	11.26912	66.85862		13.12	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.45764	67.73978	11.39391	68.07100		12.84	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											810,773,559.38	9,135	1,503,316.00	
Grand Total:											810,773,559.38	9,135	1,503,316.00	