

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2024

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	0.00
AL37	On 06/02/2025		Index Future	0.00	1,066.53300	1,066.53300	0.00000	1,066.45900	1,066.45900		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,088.42200	1,088.42200	0.00000	1,088.34500	1,088.34500		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,110.07400	1,110.07400	0.00000	1,109.99000	1,109.99000		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,131.72500	1,131.72500	0.00000	1,131.63500	1,131.63500		0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,152.40900	1,152.40900	0.00000	1,152.31100	1,152.31100		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	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,280.76100	1,280.76100	0.00000	1,281.64600	1,281.64600		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,307.04700	1,307.04700	0.00000	1,307.94800	1,307.94800		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,333.04800	1,333.04800	0.00000	1,333.96000	1,333.96000		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,359.04800	1,359.04800	0.00000	1,359.97300	1,359.97300		0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,383.88700	1,383.88700	0.00000	1,384.82100	1,384.82100		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	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,102.44600	1,102.44600	0.00000	1,103.47800	1,103.47800		0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,125.07200	1,125.07200	0.00000	1,126.12400	1,126.12400		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,147.45300	1,147.45300	0.00000	1,148.52000	1,148.52000		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,169.83300	1,169.83300	0.00000	1,170.91700	1,170.91700		0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,191.21400	1,191.21400	0.00000	1,192.31000	1,192.31000		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	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	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.13566	83.29604	0.00000	11.11609	83.38833		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.25061	81.22431	0.00000	11.23020	81.31838		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.38280	82.85600	0.00000	11.36155	82.95155		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.53633	80.68842	0.00000	11.51416	80.78550		0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.72964	82.16943	0.00000	11.70650	82.26777		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	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	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	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.60525	79.60280	0.00000	11.58049	79.75237		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.70832	76.98773	0.00000	11.68268	77.14022		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.82116	78.53310	0.00000	11.79464	78.68829		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.94670	75.81179	0.00000	11.91922	75.96972		0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.09549	77.19917	0.00000	12.06702	77.35954		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	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	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	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	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,085.49900	1,085.49900	0.00000	1,086.48000	1,086.48000		0.00	0.00	0	646.00
GOVI	On 08/05/2025		GOVI	0.00	1,107.77800	1,107.77800	0.00000	1,108.77600	1,108.77600		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,129.81500	1,129.81500	0.00000	1,130.82800	1,130.82800		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,151.85100	1,151.85100	0.00000	1,152.87900	1,152.87900		0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,172.90300	1,172.90300	0.00000	1,173.94300	1,173.94300		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	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	134.74127	134.74127	0.00000	134.75011	134.75011		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025	Bond Future	0.00	136.11924	136.11924	0.00000	136.12788	136.12788		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	138.85629	138.85629	0.00000	138.86446	138.86446		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.14748	140.14748	0.00000	140.15534	140.15534		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.73312	142.73312	0.00000	142.74024	142.74024		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	128.06989	128.06989	0.00000	128.07729	128.07729		0.00	0.00	0.00	0	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	129.20985	129.20985	0.00000	129.21702	129.21702		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.80804	131.80804	0.00000	131.81483	131.81483		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.85903	132.85903	0.00000	132.86531	132.86531		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.31026	135.31026	0.00000	135.31592	135.31592		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	137.27760	137.27760	0.00000	137.13565	137.13565		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.12712	140.12712	0.00000	139.98196	139.98196		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.80299	140.80299	0.00000	140.65393	140.65393		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.57603	143.57603	0.00000	143.42341	143.42341		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.04721	144.04721	0.00000	143.89145	143.89145		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	118.88040	118.88040	0.00000	119.24270	119.24270		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.11830	119.11830	0.00000	119.48768	119.48768		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.51278	121.51278	0.00000	121.88901	121.88901		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	121.63554	121.63554	0.00000	122.01890	122.01890		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	123.87680	123.87680	0.00000	124.26638	124.26638		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	117.95233	117.95233	0.00000	118.25807	118.25807		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.40078	120.40078	0.00000	120.71252	120.71252		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.43493	120.43493	0.00000	120.75192	120.75192		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	122.80667	122.80667	0.00000	123.12931	123.12931		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	122.64471	122.64471	0.00000	122.97317	122.97317		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	370.23700	370.23700	0.00000	370.56600	370.56600		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	377.92400	377.92400	0.00000	378.25900	378.25900		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	385.52900	385.52900	0.00000	385.86900	385.86900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.13400	393.13400	0.00000	393.47900	393.47900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	400.40300	400.40300	0.00000	400.75200	400.75200		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
R2035	On 08/05/2025	Bond Future	12.70	Put	214.86000	0.21486	0.00000	210.32000	0.21032	214.860	11.93	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	69.84000	0.06984	0.00000	68.33000	0.06833	69.840	11.93	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.72748	93.06466	0.00000	10.70610	93.18123		9.39	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.84634	90.36683	0.00000	10.82411	90.48525		9.81	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.99824	92.00652	0.00000	10.97510	92.12655		9.47	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 07/11/2024	Bond Future	0.00		12.58000	77.24324	0.00000	12.58000	77.24324		10.52	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.92083	84.29298	0.00000	10.90109	84.40830		10.62	0.00	13,486,876.80	160	165,999.00	
R2037	On 08/05/2025	Bond Future	0.00		11.01706	86.02208	0.00000	10.99659	86.13958		10.57	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,636.49000	8.63649	0.00000	8,744.39000	8.74439	8,636.490	12.62	0.88	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	11,939.81000	11.93981	0.00000	12,053.80000	12.05380	11,939.810	13.20	0.95	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,156.99000	12.15699	0.00000	12,271.25000	12.27125	12,156.990	13.20	0.95	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.12909	83.46944	0.00000	11.10787	83.58887		10.97	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,272.01000	1.27201	0.00000	1,311.42000	1.31142	1,272.010	10.36	0.29	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,673.30000	1.67330	0.00000	1,720.42000	1.72042	1,673.300	10.52	0.35	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,870.87000	1.87087	0.00000	1,921.37000	1.92137	1,870.870	10.60	0.37	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	3,327.75000	3.32775	0.00000	3,274.54000	3.27454	3,327.750	11.05	(0.50)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,495.14000	2.49514	0.00000	2,453.35000	2.45335	2,495.140	11.46	(0.40)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,781.22000	1.78122	0.00000	1,750.31000	1.75031	1,781.220	11.94	(0.31)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	1,320.71000	1.32071	0.00000	1,297.36000	1.29736	1,320.710	12.36	(0.24)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.24537	85.09043	0.00000	11.22338	85.21182		11.40	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.39081	82.37620	0.00000	11.36800	82.49927		11.40	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 07/11/2024	Bond Future	0.00		11.24000	98.76226	0.00000	11.24000	98.76226		10.62	0.00	0.00	0	0.00	
R2038	On 06/02/2025	Bond Future	0.00		11.14214	102.15442	0.00000	11.11213	102.35654		10.23	0.00	0.00	0	30.00	
R2038	On 08/05/2025	Bond Future	0.00		11.24588	98.75871	0.00000	11.21469	98.96486		10.72	0.00	0.00	0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		11.36319	100.71910	0.00000	11.33081	100.92884		10.58	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.49429	97.19005	0.00000	11.46063	97.40344		11.79	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	2,969.60000	2.96960	0.00000	3,062.53000	3.06253	2,969.600	11.36	0.40	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	2,612.11000	2.61211	0.00000	2,552.24000	2.55224	2,612.110	12.63	(0.31)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.65396	98.94990	0.00000	11.61895	99.16656		11.20	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 07/11/2024	Bond Future	0.00		12.85000	77.05078	0.00000	12.85000	77.05078		11.37	0.00	0.00	0	0.00	
R2040	On 06/02/2025	Bond Future	0.00		11.24494	84.18403	0.00000	11.22527	84.30778		11.56	0.00	7,913,298.82	94	69,124.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	1,160.10000	1.16010	0.00000	1,217.60000	1.21760	1,160.100	11.16	0.38	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	885.24000	0.88524	0.00000	861.17000	0.86117	885.240	12.32	(0.28)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	358.69000	0.35869	0.00000	349.39000	0.34939	358.690	13.16	(0.13)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.34472	85.91081	0.00000	11.32435	86.03694		11.52	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	8,661.80000	8.66180	0.00000	8,775.55000	8.77555	8,661.800	13.69	0.86	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	11,798.11000	11.79811	0.00000	11,918.87000	11.91887	11,798.110	14.40	0.93	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	12,114.49000	12.11449	0.00000	12,235.77000	12.23577	12,114.490	14.40	0.94	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.45935	83.10522	0.00000	11.43826	83.23345		12.01	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.57730	84.71880	0.00000	11.55549	84.84908		12.18	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.72229	81.74665	0.00000	11.69969	81.87881		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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	12.91000	73.12709	12.91000	73.12709		12.21	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	11.34640	80.19639	11.31638	80.39087		12.47	0.00	400,981.95	5	71,974.00
R2044	On 06/02/2025		Bond Future	12.00 Call	4,714.29000	4.71429	4,877.66000	4.87766	4,714.290	13.84	0.79	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	7,198.94000	7.19894	7,380.65000	7.38065	7,198.940	14.72	0.90	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	18.07000	0.01807	17.28000	0.01728	18.070	16.02	(0.01)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.44170	81.84137	11.41064	82.03970		12.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025		Bond Future	10.92 Call	1,390.81000	1.39081	1,463.48000	1.46348	1,390.810	11.97	0.33	0.00	0	2,490.00
R2044	On 08/05/2025		Bond Future	11.65 Put	2,338.33000	2.33833	2,265.82000	2.26582	2,338.330	13.07	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025		Bond Future	12.40 Put	1,057.39000	1.05739	1,021.71000	1.02171	1,057.390	14.26	(0.22)	0.00	0	2,490.00
R2044	On 07/08/2025		Bond Future	0.00	11.55050	79.08019	11.51835	79.28209		13.01	0.00	0.00	0	0.00
R2044	On 06/11/2025		Bond Future	0.00	11.66185	80.61546	11.62859	80.82097		12.91	0.00	0.00	0	0.00
R2044	On 05/02/2026		Bond Future	0.00	11.79775	77.69397	11.76330	77.90265		13.36	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024		Bond Future	0.00	12.79000	71.90297	12.79000	71.90297		12.76	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	11.26992	83.38092	11.23988	83.58351		12.39	0.00	0.00	0	273,993.00
R2048	On 06/02/2025		Bond Future	10.30 Call	132.71000	0.13271	151.00000	0.15100	132.710	11.01	0.07	0.00	0	660.00
R2048	On 06/02/2025		Bond Future	11.00 Call	1,164.27000	1.16427	1,250.18000	1.25018	1,164.270	11.96	0.36	0.00	0	660.00
R2048	On 06/02/2025		Bond Future	11.70 Put	984.05000	0.98405	937.82000	0.93782	984.050	13.20	(0.29)	0.00	0	660.00
R2048	On 08/05/2025		Bond Future	0.00	11.35430	80.64330	11.32327	80.84984		13.05	0.00	0.00	0	15,902.00
R2048	On 07/08/2025		Bond Future	0.00	11.45014	82.24472	11.41807	82.45498		12.94	0.00	0.00	0	0.00
R2048	On 06/11/2025		Bond Future	0.00	11.55788	79.39951	11.52470	79.61356		13.52	0.00	0.00	0	0.00
R2048	On 05/02/2026		Bond Future	0.00	11.68903	80.83904	11.65466	81.05643		13.26	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	12.80000	92.43259	12.80000	92.43259		12.88	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	11.30388	106.96034	11.27383	107.22098		12.52	0.00	2,674,008.50	25	91.00
R2053	On 08/05/2025		Bond Future	0.00	11.39239	103.28581	11.36129	103.55162		13.20	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.49114	105.33594	11.45897	105.60653		13.07	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.60000	101.51810	11.56668	101.79350		13.67	0.00	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.73055	103.35589	11.69600	103.63569		13.41	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.22000	64.53200	12.22000	64.53200		10.97	0.00	0.00	0	0.00
R209	On 06/02/2025		Bond Future	0.00	10.69285	73.76590	10.67306	73.86753		10.57	0.00	3,319,465.50	45	12,623.00
R209	On 08/05/2025		Bond Future	0.00	10.77560	72.12404	10.75511	72.22762		10.98	0.00	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.87078	73.55621	10.84959	73.66153		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.97814	71.83354	10.95620	71.94061		11.42	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.11176	73.13680	11.08906	73.24531		11.01	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	239.69000	239.69000	239.69000	239.69000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	244.64998	244.64998	244.66685	244.66685		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	246.34830	246.34830	246.36479	246.36479		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	251.30117	251.30117	251.31689	251.31689		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	252.81022	252.81022	252.82542	252.82542		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	257.47203	257.47203	257.48601	257.48601		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
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	9.63352	91.30336	9.63435	91.29990		6.90	0.00	0.00	0	71,179.00
R213	On 08/05/2025		Bond Future	0.00	9.70140	89.61801	9.70231	89.61434		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.78948	91.39827	9.79054	91.39414		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.90236	89.62129	9.90360	89.61664		6.71	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	10.06190	91.24965	10.06337	91.24436		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	11.08107	68.92017	11.05620	69.05642		12.08	0.00	4,479,811.05	65	18,222.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,032.56000	4.03256	4,149.11000	4.14911	4,032.560	13.39	0.80	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,161.38000	6.16138	6,290.04000	6.29004	6,161.380	14.25	0.91	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	8.32000	0.00832	8.08000	0.00808	8.320	15.50	(0.01)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.16168	67.02972	11.13601	67.16868		12.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.25372	68.36100	11.22724	68.50240		12.54	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.35803	66.38907	11.33069	66.53293		13.12	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.48590	67.59369	11.45764	67.73978		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 :											127,210,644.16	1,321	1,504,160.00	
Grand Total:											127,210,644.16	1,321	1,504,160.00	