

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2024

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	1,069.35200	1,069.35200	0.00000	1,066.53300	1,066.53300		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,091.30100	1,091.30100	0.00000	1,088.42200	1,088.42200		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,113.01500	1,113.01500	0.00000	1,110.07400	1,110.07400		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,134.72800	1,134.72800	0.00000	1,131.72500	1,131.72500		0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,155.47400	1,155.47400	0.00000	1,152.40900	1,152.40900		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	1,284.57200	1,284.57200	0.00000	1,280.76100	1,280.76100		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,310.94000	1,310.94000	0.00000	1,307.04700	1,307.04700		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,337.02300	1,337.02300	0.00000	1,333.04800	1,333.04800		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,363.10700	1,363.10700	0.00000	1,359.04800	1,359.04800		0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,388.02700	1,388.02700	0.00000	1,383.88700	1,383.88700		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	1,105.13400	1,105.13400	0.00000	1,102.44600	1,102.44600		0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,127.81800	1,127.81800	0.00000	1,125.07200	1,125.07200		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.25800	1,150.25800	0.00000	1,147.45300	1,147.45300		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,172.69800	1,172.69800	0.00000	1,169.83300	1,169.83300		0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,194.13700	1,194.13700	0.00000	1,191.21400	1,191.21400		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 06/02/2025		Bond Future	0.00	11.10573	83.43724	0.00000	11.13566	83.29604		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.21924	81.36895	0.00000	11.25061	81.22431		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.34975	83.00467	0.00000	11.38280	82.85600		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.50147	80.84114	0.00000	11.53633	80.68842		0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.69270	82.32649	0.00000	11.72964	82.16943		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 06/02/2025		Bond Future	0.00	11.62258	79.49838	0.00000	11.60525	79.60280		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.72621	76.88162	0.00000	11.70832	76.98773		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.83953	78.42589	0.00000	11.82116	78.53310		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.96558	75.70359	0.00000	11.94670	75.81179		0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.11485	77.09043	0.00000	12.09549	77.19917		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	1,088.18300	1,088.18300	0.00000	1,085.49900	1,085.49900		0.00	0.00	0	646.00
GOVI	On 08/05/2025		GOVI	0.00	1,110.51900	1,110.51900	0.00000	1,107.77800	1,107.77800		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.61500	1,132.61500	0.00000	1,129.81500	1,129.81500		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,154.71100	1,154.71100	0.00000	1,151.85100	1,151.85100		0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,175.82100	1,175.82100	0.00000	1,172.90300	1,172.90300		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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.88023	134.88023	0.00000	134.74127	134.74127		0.00	0.00	0	8,604.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 08/05/2025	Bond Future	0.00	136.26189	136.26189	0.00000	136.11924	136.11924		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	139.00363	139.00363	0.00000	138.85629	138.85629		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.29941	140.29941	0.00000	140.14748	140.14748		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.89034	142.89034	0.00000	142.73312	142.73312		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.14229	128.14229	0.00000	128.06989	128.06989		0.00	0.00	0.00	0	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	129.28454	129.28454	0.00000	129.20985	129.20985		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.88595	131.88595	0.00000	131.80804	131.80804		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.94016	132.94016	0.00000	132.85903	132.85903		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.39534	135.39534	0.00000	135.31026	135.31026		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	137.25331	137.25331	0.00000	137.27760	137.27760		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.10307	140.10307	0.00000	140.12712	140.12712		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.78033	140.78033	0.00000	140.80299	140.80299		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.55471	143.55471	0.00000	143.57603	143.57603		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.02789	144.02789	0.00000	144.04721	144.04721		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	119.30485	119.30485	0.00000	118.88040	118.88040		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.55216	119.55216	0.00000	119.11830	119.11830		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.95706	121.95706	0.00000	121.51278	121.51278		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	122.09000	122.09000	0.00000	121.63554	121.63554		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.34175	124.34175	0.00000	123.87680	123.87680		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	118.13061	118.13061	0.00000	117.95233	117.95233		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.58341	120.58341	0.00000	120.40078	120.40078		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.62267	120.62267	0.00000	120.43493	120.43493		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	122.99969	122.99969	0.00000	122.80667	122.80667		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	122.84332	122.84332	0.00000	122.64471	122.64471		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	370.67900	370.67900	0.00000	370.23700	370.23700		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	378.37700	378.37700	0.00000	377.92400	377.92400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	385.99200	385.99200	0.00000	385.52900	385.52900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.60800	393.60800	0.00000	393.13400	393.13400		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	400.88800	400.88800	0.00000	400.40300	400.40300		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		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	8.28462	105.22050	0.00000	8.31918	105.16062	1.73	0.00	755,483,190.00	7,180	186,825.00	
R186	On 08/05/2025		Bond Future	0.00	8.28314	107.37991	0.00000	8.32402	107.31816	1.63	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.32943	104.20357	0.00000	8.37957	104.13912	1.49	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,409.02000	1.40902	0.00000	1,362.50000	1.36250	1,409.020	1.98	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	86.40000	0.08640	0.00000	93.42000	0.09342	86.400	2.13	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.43230	106.23067	0.00000	8.49586	106.16353	1.25	0.00	0.00	0	0.00	
R186	On 05/02/2026		Bond Future	0.00	8.76710	102.85437	0.00000	8.85269	102.78398	1.04	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	266.43693	266.43693	0.00000	266.28192	266.28192		0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	271.96948	271.96948	0.00000	271.80963	271.80963		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.16421	272.16421	0.00000	271.99744	271.99744		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.52874	277.52874	0.00000	277.35530	277.35530		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.28416	277.28416	0.00000	277.10292	277.10292		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	0.00	9.18588	95.59012	0.00000	9.24595	95.36180	5.91	0.00	338,580,205.04	3,542	155,668.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	374.46000	0.37446	0.00000	327.16000	0.32716	374.460	5.82	0.24	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,072.50000	1.07250	0.00000	967.94000	0.96794	1,072.500	5.89	0.50	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	417.81000	0.41781	0.00000	482.19000	0.48219	417.810	6.14	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.24643	97.55160	0.00000	9.31055	97.31805	5.58	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	660.35000	0.66035	0.00000	598.05000	0.59805	660.350	5.41	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,003.90000	1.00390	0.00000	919.06000	0.91906	1,003.900	5.47	0.39	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,383.92000	1.38392	0.00000	1,278.46000	1.27846	1,383.920	5.55	0.48	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,930.11000	1.93011	0.00000	1,800.79000	1.80079	1,930.110	5.69	0.58	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	614.43000	0.61443	0.00000	678.18000	0.67818	614.430	6.03	(0.25)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,193.09000	4.19309	0.00000	4,005.46000	4.00546	4,193.090	6.25	0.82	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,341.92000	5.34192	0.00000	5,138.79000	5.13879	5,341.920	6.53	0.89	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	37.42000	0.03742	0.00000	43.43000	0.04343	37.420	6.93	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	15.19000	0.01519	0.00000	17.93000	0.01793	15.190	6.93	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.33149	95.48030	0.00000	9.40042	95.24077	5.56	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	4,547.12000	4.54712	0.00000	4,363.45000	4.36345	4,547.120	6.37	0.79	0.00	0	1,054.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	97.48000	0.09748	0.00000	108.94000	0.10894	97.480	6.90	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.42811	97.33715	0.00000	9.50228	97.09165	5.25	0.00	0.00	0	0.00		
R2030	On 05/02/2026	Bond Future	0.00	9.57886	95.09952	0.00000	9.65924	94.84770	5.18	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	9.81042	95.14570	0.00000	9.88614	94.78386	7.58	0.00	23,596,133.60	248	110,539.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	615.88000	0.61588	0.00000	522.09000	0.52209	615.880	7.34	0.30	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,690.14000	1.69014	0.00000	1,500.88000	1.50088	1,690.140	7.74	0.57	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	326.59000	0.32659	0.00000	393.90000	0.39390	326.590	8.43	(0.16)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.88331	92.93332	0.00000	9.96291	92.56352	7.72	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,024.78000	1.02478	0.00000	911.08000	0.91108	1,024.780	7.39	0.33	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,057.05000	2.05705	0.00000	1,874.23000	1.87423	2,057.050	7.66	0.52	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	534.33000	0.53433	0.00000	606.37000	0.60637	534.330	8.58	(0.17)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.97364	94.77990	0.00000	10.05759	94.40146	7.47	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.08154	92.46214	0.00000	10.17022	92.07508	8.08	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.22839	94.14101	0.00000	10.32237	93.74517	7.54	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	10.13052	102.94567	0.00000	10.19080	102.61915	7.98	0.00	40,148,811.30	390	410.00		
R2033	On 08/05/2025	Bond Future	0.00	10.21478	100.00871	0.00000	10.27805	99.67489	8.22	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.31581	101.99555	0.00000	10.38243	101.65375	8.01	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.43398	98.93467	0.00000	10.50423	98.58486	8.65	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.58912	100.72951	0.00000	10.66344	100.37141	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	10.50124	94.06295	0.00000	10.54062	93.83888	9.20	0.00	9,970,672.70	106	89,441.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	696.66000	0.69666	0.00000	641.96000	0.64196	696.660	8.72	0.29	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,022.86000	1.02286	0.00000	950.07000	0.95007	1,022.860	8.90	0.37	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,216.78000	1.21678	0.00000	1,134.44000	1.13444	1,216.780	9.00	0.42	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,306.09000	1.30609	0.00000	1,410.64000	1.41064	1,306.090	9.40	(0.41)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	587.75000	0.58775	0.00000	646.98000	0.64698	587.750	9.99	(0.22)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	402.83000	0.40283	0.00000	447.12000	0.44712	402.830	10.26	(0.16)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.58509	91.48157	0.00000	10.62619	91.25231	9.57	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,032.61000	2.03261	0.00000	1,935.73000	1.93573	2,032.610	9.50	0.46	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,652.56000	1.65256	0.00000	1,744.12000	1.74412	1,652.560	10.10	(0.36)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,642.80000	5.64280	0.00000	5,472.73000	5.47273	5,642.800	10.71	0.77	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	702.24000	0.70224	0.00000	749.62000	0.74962	702.240	10.99	(0.18)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	198.27000	0.19827	0.00000	214.86000	0.21486	198.270	11.93	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	63.43000	0.06343	0.00000	69.84000	0.06984	63.430	11.93	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.68441	93.29971	0.00000	10.72748	93.06466	9.39	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.80117	90.60768	0.00000	10.84634	90.36683	9.81	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.95067	92.25350	0.00000	10.99824	92.00652	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 06/02/2025	Bond Future	0.00	10.88156	84.52261	0.00000	10.92083	84.29298	10.62	0.00	0.00	0	165,999.00		
R2037	On 08/05/2025	Bond Future	0.00	10.97620	86.25686	0.00000	11.01706	86.02208	10.57	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	8,840.01000	8.84001	0.00000	8,636.49000	8.63649	8,840.010	12.62	0.89	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,161.06000	12.16106	0.00000	11,939.81000	11.93981	12,161.060	13.20	0.95	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	12,379.14000	12.37914	0.00000	12,156.99000	12.15699	12,379.140	13.20	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.08638	83.71006	0.00000	11.12909	83.46944	10.97	0.00	0.00	0	15.00		

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	10.34	Call	1,337.70000	1.33770	0.00000	1,272.01000	1.27201	1,337.700	10.36	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,753.16000	1.75316	0.00000	1,673.30000	1.67330	1,753.160	10.52	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,957.04000	1.95704	0.00000	1,870.87000	1.87087	1,957.040	10.60	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,203.51000	3.20351	0.00000	3,327.75000	3.32775	3,203.510	11.05	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,393.84000	2.39384	0.00000	2,495.14000	2.49514	2,393.840	11.46	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,702.76000	1.70276	0.00000	1,781.22000	1.78122	1,702.760	11.94	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,258.86000	1.25886	0.00000	1,320.71000	1.32071	1,258.860	12.36	(0.23)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.20076	85.33694	0.00000	11.24537	85.09043		11.40	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.34404	82.62883	0.00000	11.39081	82.37620		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 06/02/2025	Bond Future	0.00		11.10244	102.42193	0.00000	11.14214	102.15442		10.23	0.00	2,765,392.11	27	57.00
R2038	On 08/05/2025	Bond Future	0.00		11.20450	99.03234	0.00000	11.24588	98.75871		10.72	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.31992	100.99953	0.00000	11.36319	100.71910		10.58	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.44901	97.47727	0.00000	11.49429	97.19005		11.79	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,081.10000	3.08110	0.00000	2,969.60000	2.96960	3,081.100	11.36	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,517.88000	2.51788	0.00000	2,612.11000	2.61211	2,517.880	12.63	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.60643	99.24421	0.00000	11.65396	98.94990		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 06/02/2025	Bond Future	0.00		11.21076	84.39924	0.00000	11.24494	84.18403		11.56	0.00	0.00	0	69,124.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,233.02000	1.23302	0.00000	1,160.10000	1.16010	1,233.020	11.16	0.39	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	817.68000	0.81768	0.00000	885.24000	0.88524	817.680	12.32	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	325.38000	0.32538	0.00000	358.69000	0.35869	325.380	13.16	(0.12)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.30919	86.13099	0.00000	11.34472	85.91081		11.52	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,846.77000	8.84677	0.00000	8,661.80000	8.66180	8,846.770	13.69	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,000.4700	12.00047	0.00000	11,798.11000	11.79811	12,000.470	14.40	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,318.3400	12.31834	0.00000	12,114.49000	12.11449	12,318.340	14.40	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.42226	83.33092	0.00000	11.45935	83.10522		12.01	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.53862	84.95005	0.00000	11.57730	84.71880		12.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.68178	81.98378	0.00000	11.72229	81.74665		12.48	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		11.30722	80.45036	0.00000	11.34640	80.19639		12.47	0.00	0.00	0	71,974.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,907.85000	4.90785	0.00000	4,714.29000	4.71429	4,907.850	13.84	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,423.91000	7.42391	0.00000	7,198.94000	7.19894	7,423.910	14.72	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	15.28000	0.01528	0.00000	18.07000	0.01807	15.280	16.02	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.40106	82.10103	0.00000	11.44170	81.84137		12.45	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,470.06000	1.47006	0.00000	1,390.81000	1.39081	1,470.060	11.97	0.34	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,224.99000	2.22499	0.00000	2,338.33000	2.33833	2,224.990	13.07	(0.40)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	995.69000	0.99569	0.00000	1,057.39000	1.05739	995.690	14.26	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.50817	79.34619	0.00000	11.55050	79.08019		13.01	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.61781	80.88776	0.00000	11.66185	80.61546		12.91	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.75176	77.97276	0.00000	11.79775	77.69397		13.36	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		11.23079	83.64498	0.00000	11.26992	83.38092		12.39	0.00	0.00	0	273,993.00
R2048	On 06/02/2025	Bond Future	10.30	Call	148.24000	0.14824	0.00000	132.71000	0.13271	148.240	11.01	0.08	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,252.12000	1.25212	0.00000	1,164.27000	1.16427	1,252.120	11.96	0.38	0.00	0	660.00

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 06/02/2025	Bond Future	11.70	Put	900.53000	0.90053	0.00000	984.05000	0.98405	900.530	13.20	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.31377	80.91325	0.00000	11.35430	80.64330		13.05	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.40801	82.52114	0.00000	11.45014	82.24472		12.94	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.51406	79.68241	0.00000	11.55788	79.39951		13.52	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.64328	81.12863	0.00000	11.68903	80.83904		13.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		11.26479	107.29962	0.00000	11.30388	106.96034		12.52	0.00	206,229,869.64	1,922	2,011.00
R2053	On 08/05/2025	Bond Future	0.00		11.35183	103.63272	0.00000	11.39239	103.28581		13.20	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.44893	105.69124	0.00000	11.49114	105.33594		13.07	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.55605	101.88165	0.00000	11.60000	101.51810		13.67	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.68463	103.72808	0.00000	11.73055	103.35589		13.41	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		10.64358	74.01927	0.00000	10.69285	73.76590		10.57	0.00	33,234,652.23	449	13,072.00
R209	On 08/05/2025	Bond Future	0.00		10.72444	72.38303	0.00000	10.77560	72.12404		10.98	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.81751	73.82136	0.00000	10.87078	73.55621		10.85	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.92264	72.10480	0.00000	10.97814	71.83354		11.42	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.05379	73.41435	0.00000	11.11176	73.13680		11.01	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		244.67638	244.67638	0.00000	244.64998	244.64998		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.37671	246.37671	0.00000	246.34830	246.34830		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.33353	251.33353	0.00000	251.30117	251.30117		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.84616	252.84616	0.00000	252.81022	252.81022		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.51323	257.51323	0.00000	257.47203	257.47203		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		9.55755	91.62057	0.00000	9.63352	91.30336		6.90	0.00	206,787,626.49	2,257	73,327.00
R213	On 08/05/2025	Bond Future	0.00		9.62122	89.94225	0.00000	9.70140	89.61801		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.70447	91.73019	0.00000	9.78948	91.39827		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.81205	89.96083	0.00000	9.90236	89.62129		6.71	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.96547	91.59710	0.00000	10.06190	91.24965		6.30	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		11.03696	69.16212	0.00000	11.08107	68.92017		12.08	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,220.62000	4.22062	0.00000	4,032.56000	4.03256	4,220.620	13.39	0.81	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,378.37000	6.37837	0.00000	6,161.38000	6.16138	6,378.370	14.25	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	6.82000	0.00682	0.00000	8.32000	0.00832	6.820	15.50	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.11605	67.27703	0.00000	11.16168	67.02972		12.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.20637	68.61415	0.00000	11.25372	68.36100		12.54	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.30888	66.64802	0.00000	11.35803	66.38907		13.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.43471	67.85867	0.00000	11.48590	67.59369		12.84	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 :											1,616,796,553.11	16,121	1,519,677.00		

Grand Total:

1,616,796,553.11

16,121 1,519,677.00