

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2024

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	1,076.82600	1,076.82600	0.00000	1,077.26500	1,077.26500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,098.94700	1,098.94700	0.00000	1,099.39400	1,099.39400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,120.85600	1,120.85600	0.00000	1,121.30700	1,121.30700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,142.76500	1,142.76500	0.00000	1,143.22000	1,143.22000	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.44000	1,162.44000	0.00000	1,163.53300	1,163.53300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,301.40000	1,301.40000	0.00000	1,300.05400	1,300.05400	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,328.13600	1,328.13600	0.00000	1,326.75900	1,326.75900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,354.61300	1,354.61300	0.00000	1,353.20300	1,353.20300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,381.09100	1,381.09100	0.00000	1,379.64800	1,379.64800	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,404.87000	1,404.87000	0.00000	1,404.16200	1,404.16200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,120.31200	1,120.31200	0.00000	1,118.02400	1,118.02400	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,143.32700	1,143.32700	0.00000	1,140.99000	1,140.99000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,166.12000	1,166.12000	0.00000	1,163.73200	1,163.73200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,188.91300	1,188.91300	0.00000	1,186.47400	1,186.47400	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,209.38300	1,209.38300	0.00000	1,207.55600	1,207.55600	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	10.85574	84.62928	0.00000	10.88803	84.47402	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.95787	82.58732	0.00000	10.99161	82.42870	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.07577	84.25099	0.00000	11.11112	84.08878	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.21389	82.11547	0.00000	11.25097	81.94970	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.41185	83.53376	0.00000	11.43992	83.41205	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	11.34483	81.19907	0.00000	11.39733	80.87313	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.43808	78.61912	0.00000	11.49250	78.28626	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.54036	80.20173	0.00000	11.59680	79.86179	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.65452	77.51770	0.00000	11.71314	77.17066	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.80669	78.85104	0.00000	11.85981	78.54298	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,102.86500	1,102.86500	0.00000	1,100.70200	1,100.70200	0.00	0.00	44,114,600.00	4	645.00
GOVI	On 08/05/2025		GOVI	0.00	1,125.52100	1,125.52100	0.00000	1,123.31200	1,123.31200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,147.96000	1,147.96000	0.00000	1,145.70200	1,145.70200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,170.39800	1,170.39800	0.00000	1,168.09100	1,168.09100	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,190.54900	1,190.54900	0.00000	1,188.84700	1,188.84700	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	135.01879	135.01879	0.00000	135.02797	135.02797	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.41154	136.41154	0.00000	136.42052	136.42052	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.16181	139.16181	0.00000	139.17034	139.17034	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.47156	140.47156	0.00000	140.47950	140.47950	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.91499	142.91499	0.00000	143.00118	143.00118	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	128.64265	128.64265	0.00000	128.84041	128.84041		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	129.80373	129.80373	0.00000	130.00516	130.00516		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.42088	132.42088	0.00000	132.62578	132.62578		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.49677	133.49677	0.00000	133.70499	133.70499		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.81906	135.81906	0.00000	136.10526	136.10526		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	138.54003	138.54003	0.00000	138.62421	138.62421		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	141.41924	141.41924	0.00000	141.50490	141.50490		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.13714	142.13714	0.00000	142.22379	142.22379		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.94402	144.94402	0.00000	145.03161	145.03161		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.29525	145.29525	0.00000	145.46448	145.46448		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	121.40132	121.40132	0.00000	120.59355	120.59355		0.00	0.00	0.00	0	18,501.00
I2046	On 08/05/2025		Bond Future	0.00	121.70351	121.70351	0.00000	120.87848	120.87848		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.15666	124.15666	0.00000	123.31461	123.31461		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.34649	124.34649	0.00000	123.48682	123.48682		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.50574	126.50574	0.00000	125.70021	125.70021		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	120.68941	120.68941	0.00000	119.88195	119.88195		0.00	0.00	0.00	0	16,425.00
I2050	On 08/05/2025		Bond Future	0.00	123.19773	123.19773	0.00000	122.37321	122.37321		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.30441	123.30441	0.00000	122.46262	122.46262		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.73940	125.73940	0.00000	124.88039	124.88039		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.50732	125.50732	0.00000	124.70238	124.70238		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	374.38800	374.38800	0.00000	373.63000	373.63000		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	382.16900	382.16900	0.00000	381.39500	381.39500		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	389.87700	389.87700	0.00000	389.08500	389.08500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	397.58400	397.58400	0.00000	396.77500	396.77500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.51500	404.51500	0.00000	403.91100	403.91100		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	8.16607	105.42626	0.00000	8.12094	105.50473		1.68	0.00	26,778,270.04	254	194,253.00
R186	On 08/05/2025		Bond Future	0.00	8.14310	107.59182	0.00000	8.09042	107.67169		1.64	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.15818	104.42413	0.00000	8.09545	104.50508		1.50	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,572.61000	1.57261	0.00000	1,616.90000	1.61690	1,572.610	1.99	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	65.13000	0.06513	0.00000	58.51000	0.05851	65.130	2.15	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.21578	106.45988	0.00000	8.13844	106.54194		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.62345	102.97270	0.00000	8.44985	103.11598		1.07	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	268.92260	268.92260	0.00000	268.53594	268.53594		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	274.51198	274.51198	0.00000	274.11663	274.11663		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.79151	274.79151	0.00000	274.38616	274.38616		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.21932	280.21932	0.00000	279.80453	279.80453		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.74419	279.74419	0.00000	279.47569	279.47569		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	9.01238	96.25337	0.00000	9.00232	96.29200		5.90	0.00	443,343,022.22	4,606	161,918.00
R2030	On 06/02/2025		Bond Future	8.68 Call	507.74000	0.50774	0.00000	513.77000	0.51377	507.740	5.81	0.31	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,396.88000	1.39688	0.00000	1,394.94000	1.39494	1,396.880	5.99	0.60	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	255.19000	0.25519	0.00000	227.10000	0.22710	255.190	6.29	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.06121	98.23024	0.00000	9.05055	98.26947		5.60	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	863.61000	0.86361	0.00000	856.08000	0.85608	863.610	5.48	0.36	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,285.98000	1.28598	0.00000	1,268.37000	1.26837	1,285.980	5.58	0.46	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,733.87000	1.73387	0.00000	1,712.25000	1.71225	1,733.870	5.69	0.55	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,350.98000	2.35098	0.00000	2,332.30000	2.33230	2,350.980	5.85	0.65	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	465.31000	0.46531	0.00000	422.65000	0.42265	465.310	6.20	(0.20)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,767.56000	4.76756	0.00000	4,773.22000	4.77322	4,767.560	6.43	0.86	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,952.54000	5.95254	0.00000	5,968.75000	5.96875	5,952.540	6.70	0.91	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	20.74000	0.02074	0.00000	20.04000	0.02004	20.740	6.92	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	7.75000	0.00775	0.00000	7.46000	0.00746	7.750	6.92	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.13236	96.17645	0.00000	9.12109	96.21603		5.54	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,112.05000	5.11205	0.00000	5,107.19000	5.10719	5,112.050	6.50	0.82	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	62.64000	0.06264	0.00000	61.68000	0.06168	62.640	6.85	(0.03)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.21383	98.05081	0.00000	9.20190	98.09074		5.26	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.38215	95.71925	0.00000	9.35178	95.81538		5.16	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 06/02/2025		Bond Future	0.00	9.64710	95.93232	0.00000	9.64782	95.92883		7.65	0.00	17,747,479.20	185	110,354.00

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	800.27	0.0000	0.80027	0.00000	801.22	0.80122	800.270	7.28	0.37	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,117.10	0.0000	2.11710	0.00000	2,102.53	2.10253	2,117.100	7.86	0.66	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	206.89	0.0000	0.20689	0.00000	192.26	0.19226	206.890	8.76	(0.11)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.71154	93.73777	0.00000	9.71234	93.73401			7.71	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,296.94	0.0000	1.29694	0.00000	1,250.51	1.25051	1,296.940	7.50	0.40	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,499.85	0.0000	2.49985	0.00000	2,434.17	2.43417	2,499.850	7.85	0.59	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	408.14	0.0000	0.40814	0.00000	366.95	0.36695	408.140	8.81	(0.14)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.79229	95.60418	0.00000	9.79322	95.59993			7.53	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.88976	93.30627	0.00000	9.89084	93.30149			8.02	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.05026	94.89724	0.00000	10.03884	94.94599			7.62	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.97676	103.78500	0.00000	9.97761	103.78033			8.13	0.00	51,477,360.00	496	3,761.00
R2033	On 08/05/2025	Bond Future	0.00		10.05337	100.86707	0.00000	10.05429	100.86215			8.37	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.14574	102.87520	0.00000	10.14680	102.86968			8.16	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.25456	99.83553	0.00000	10.25576	99.82947			8.62	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.42309	101.53572	0.00000	10.41255	101.58719			8.31	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.22854	95.63550	0.00000	10.25528	95.47967			9.40	0.00	11,189,353.50	117	86,906.00
R2035	On 06/02/2025	Bond Future	10.10	Call	1,261.29	0.0000	1.26129	0.00000	1,139.36	1.13936	1,261.290	9.21	0.43	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,730.36	0.0000	1.73036	0.00000	1,591.86	1.59186	1,730.360	9.41	0.53	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,994.53	0.0000	1.99453	0.00000	1,849.42	1.84942	1,994.530	9.52	0.57	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	762.38	0.0000	0.76238	0.00000	756.56	0.75656	762.380	9.92	(0.28)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	308.14	0.0000	0.30814	0.00000	299.19	0.29919	308.140	10.51	(0.13)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	201.13	0.0000	0.20113	0.00000	193.42	0.19342	201.130	10.76	(0.09)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.30102	93.08798	0.00000	10.32887	92.92879			9.74	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,906.12	0.0000	2.90612	0.00000	2,738.11	2.73811	2,906.120	9.96	0.56	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,185.82	0.0000	1.18582	0.00000	1,161.44	1.16144	1,185.820	10.57	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,966.89	0.0000	6.96689	0.00000	6,785.74	6.78574	6,966.890	11.18	0.83	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	482.30	0.0000	0.48230	0.00000	462.52	0.46252	482.300	11.46	(0.13)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	113.78	0.0000	0.11378	0.00000	119.50	0.11950	113.780	12.10	(0.04)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	32.92	0.0000	0.03292	0.00000	34.83	0.03483	32.920	12.10	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.38767	94.94193	0.00000	10.41676	94.77916			9.56	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.49094	92.28571	0.00000	10.52136	92.11931			10.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.64544	93.86036	0.00000	10.66733	93.74383			9.94	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.61995	86.07506	0.00000	10.66210	85.82224			10.85	0.00	9,812,556.84	114	166,282.00
R2037	On 08/05/2025	Bond Future	0.00		10.70432	87.84277	0.00000	10.74810	87.58458			10.78	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	10,294.76	0.0000	10.29476	0.00000	10,025.48	10.02548	10,294.760	13.15	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,681.50	0.0000	13.68150	0.00000	13,429.79	13.42979	13,681.500	13.41	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,904.21	0.0000	13.90421	0.00000	13,652.00	13.65200	13,904.210	13.41	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.80304	85.33118	0.00000	10.84863	85.06740			11.19	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,945.12	0.0000	1.94512	0.00000	1,778.03	1.77803	1,945.120	10.76	0.38	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,479.71	0.0000	2.47971	0.00000	2,278.58	2.27858	2,479.710	10.97	0.44	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,731.39	0.0000	2.73139	0.00000	2,519.20	2.51920	2,731.390	11.07	0.47	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,568.15	0.0000	2.56815	0.00000	2,581.83	2.58183	2,568.150	11.55	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,901.23	0.0000	1.90123	0.00000	1,896.38	1.89638	1,901.230	11.98	(0.32)	0.00	0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	11.82	Put	1,340.65000	1.34065	0.00000	1,326.16000	1.32616	1,340.650	12.46	(0.24)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	984.60000	0.98460	0.00000	967.72000	0.96772	984.600	12.88	(0.19)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.90573	86.99319	0.00000	10.95315	86.72391		11.65	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.05396	84.22002	0.00000	11.09444	83.99544		11.82	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2038	On 06/02/2025	Bond Future	0.00		10.81874	104.36518	0.00000	10.87138	104.00039		10.45	0.00	125,551,311.54	1,203	2,397.00	
R2038	On 08/05/2025	Bond Future	0.00		10.90932	101.01730	0.00000	10.96406	100.64477		10.93	0.00	0.00	0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		11.01227	103.02811	0.00000	11.06925	102.64775		10.78	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.12805	99.54954	0.00000	11.18743	99.16129		11.84	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	4,050.40000	4.05040	0.00000	3,790.29000	3.79029	4,050.400	11.60	0.49	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	1,996.57000	1.99657	0.00000	2,014.55000	2.01455	1,996.570	12.95	(0.25)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.28916	101.24314	0.00000	11.34205	100.90571		11.41	0.00	0.00	0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/02/2025	Bond Future	0.00		10.91812	86.27626	0.00000	10.98087	85.86853		11.81	0.00	0.00	0	68,153.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	2,126.79000	2.12679	0.00000	1,840.60000	1.84060	2,126.790	11.81	0.56	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	426.16000	0.42616	0.00000	451.32000	0.45132	426.160	12.97	(0.16)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	150.47000	0.15047	0.00000	157.44000	0.15744	150.470	13.78	(0.06)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.00563	88.04808	0.00000	11.07067	87.63184		11.75	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	10,574.38000	10.57438	0.00000	10,158.10000	10.15810	10,574.380	14.29	0.91	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	13,810.03000	13.81003	0.00000	13,409.79000	13.40979	13,810.030	14.64	0.96	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	14,137.59000	14.13759	0.00000	13,735.79000	13.73579	14,137.590	14.64	0.96	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.10656	85.28981	0.00000	11.17412	84.86486		12.25	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.21059	86.95073	0.00000	11.28071	86.51705		12.80	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.35649	83.92556	0.00000	11.42122	83.53375		13.04	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2044	On 06/02/2025	Bond Future	0.00		11.02049	82.34919	0.00000	11.09340	81.85957		12.83	0.00	46,444,943.16	564	71,206.00	
R2044	On 06/02/2025	Bond Future	10.65	Call	855.57000	0.85557	0.00000	657.59000	0.65759	855.570	12.24	0.30	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	2,416.05000	2.41605	0.00000	2,058.58000	2.05858	2,416.050	13.09	0.58	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	826.11000	0.82611	0.00000	888.36000	0.88836	826.110	13.73	(0.26)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	6,517.78000	6.51778	0.00000	6,045.82000	6.04582	6,517.780	14.63	0.89	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	9,195.33000	9.19533	0.00000	8,710.16000	8.71016	9,195.330	15.49	0.95	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	4.15000	0.00415	0.00000	5.22000	0.00522	4.150	16.34	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00		11.10411	84.04038	0.00000	11.17956	83.54052		12.77	0.00	0.00	0	8,697.00	
R2044	On 08/05/2025	Bond Future	10.92	Call	2,231.00000	2.23100	0.00000	1,915.33000	1.91533	2,231.000	12.29	0.45	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	1,543.27000	1.54327	0.00000	1,591.16000	1.59116	1,543.270	13.40	(0.30)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	650.51000	0.65051	0.00000	654.81000	0.65481	650.510	14.60	(0.15)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.19988	81.32756	0.00000	11.27811	80.81732		13.34	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00		11.29803	82.91119	0.00000	11.37907	82.39060		13.96	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00		11.43424	79.94208	0.00000	11.51087	79.45959		14.25	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2048	On 06/02/2025	Bond Future	0.00		10.95454	85.55247	0.00000	11.02228	85.07762		12.79	0.00	0.00	0	273,993.00	
R2048	On 06/02/2025	Bond Future	10.30	Call	371.08000	0.37108	0.00000	260.80000	0.26080	371.080	11.73	0.16	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00	Call	2,151.60000	2.15160	0.00000	1,812.53000	1.81253	2,151.600	12.79	0.54	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70	Put	500.92000	0.50092	0.00000	522.96000	0.52296	500.920	14.05	(0.17)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00		11.02809	82.86137	0.00000	11.09809	82.37657		13.44	0.00	0.00	0	15,902.00	

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	11.11191	84.51147	0.00000	11.18436	84.01665		13.32	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.20697	81.71491	0.00000	11.28201	81.21005		14.27	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.33823	83.10771	0.00000	11.40902	82.64086		13.96	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	10.96803	109.94208	0.00000	11.03576	109.32840		12.93	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.04452	106.33131	0.00000	11.11459	105.70490		13.59	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.13019	108.44796	0.00000	11.20278	107.80848		13.47	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.22514	104.69650	0.00000	11.30040	104.04405		13.94	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.35473	106.47724	0.00000	11.42576	105.87395		13.73	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025	Bond Future	0.00	10.39863	75.29686	0.00000	10.43034	75.12977		10.80	0.00	11,294,529.00	150	13,305.00
R209	On 08/05/2025	Bond Future	0.00	10.47032	73.68814	0.00000	10.50321	73.51746		11.19	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.55340	75.15541	0.00000	10.58756	74.98103		11.06	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.64790	73.46789	0.00000	10.68342	73.28975		12.01	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.78481	74.72104	0.00000	10.81314	74.58194		11.60	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.52292	244.52292	0.00000	244.73173	244.73173		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.23819	246.23819	0.00000	246.45053	246.45053		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.20222	251.20222	0.00000	251.41776	251.41776		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.73506	252.73506	0.00000	252.95325	252.95325		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.12808	257.12808	0.00000	257.49118	257.49118		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	9.39388	92.30874	0.00000	9.38412	92.34998		6.91	0.00	6,830,846.76	74	73,253.00
R213	On 08/05/2025	Bond Future	0.00	9.44839	90.64615	0.00000	9.43814	90.68811		6.86	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.52099	92.45180	0.00000	9.51027	92.49418		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.61686	90.70017	0.00000	9.60563	90.74294		6.86	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.78538	92.25049	0.00000	9.75930	92.34560		6.46	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	10.76138	70.70394	0.00000	10.81360	70.40772		12.36	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,536.69000	5.53669	0.00000	5,244.47000	5.24447	5,536.690	14.10	0.89	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,823.51000	7.82351	0.00000	7,527.21000	7.52721	7,823.510	14.93	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	1.65000	0.00165	0.00000	2.03000	0.00203	1.650	15.75	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.83133	68.85176	0.00000	10.88525	68.54931		12.91	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.91162	70.22301	0.00000	10.96738	69.91423		12.80	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.00357	68.29108	0.00000	11.06128	67.97590		14.05	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.13242	69.45638	0.00000	11.18493	69.17474		13.60	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											794,584,272.26		7,767	1,562,459.00
Grand Total:											794,584,272.26		7,767	1,562,459.00