

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2024

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	1,078.98800	1,078.98800	0.00000	1,076.82600	1,076.82600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,101.16000	1,101.16000	0.00000	1,098.94700	1,098.94700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,123.12700	1,123.12700	0.00000	1,120.85600	1,120.85600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,145.09400	1,145.09400	0.00000	1,142.76500	1,142.76500	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,164.83700	1,164.83700	0.00000	1,162.44000	1,162.44000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,304.61400	1,304.61400	0.00000	1,301.40000	1,301.40000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,331.42200	1,331.42200	0.00000	1,328.13600	1,328.13600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,357.98300	1,357.98300	0.00000	1,354.61300	1,354.61300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,384.54400	1,384.54400	0.00000	1,381.09100	1,381.09100	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,408.41600	1,408.41600	0.00000	1,404.87000	1,404.87000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,123.39400	1,123.39400	0.00000	1,120.31200	1,120.31200	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,146.47900	1,146.47900	0.00000	1,143.32700	1,143.32700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,169.35100	1,169.35100	0.00000	1,166.12000	1,166.12000	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,192.22200	1,192.22200	0.00000	1,188.91300	1,188.91300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,212.77700	1,212.77700	0.00000	1,209.38300	1,209.38300	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	10.80795	84.85977	0.00000	10.85574	84.62928	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.90794	82.82279	0.00000	10.95787	82.58732	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.02350	84.49160	0.00000	11.07577	84.25099	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.15910	82.36122	0.00000	11.21389	82.11547	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.35419	83.78453	0.00000	11.41185	83.53376	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	11.29752	81.49461	0.00000	11.34483	81.19907	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.38904	78.92098	0.00000	11.43808	78.61912	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.48950	80.51006	0.00000	11.54036	80.20173	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.60170	77.83249	0.00000	11.65452	77.51770	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.75170	79.17199	0.00000	11.80669	78.85104	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,105.84500	1,105.84500	0.00000	1,102.86500	1,102.86500	0.00	0.00	33,175,350.00	3	648.00
GOVI	On 08/05/2025		GOVI	0.00	1,128.56900	1,128.56900	0.00000	1,125.52100	1,125.52100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,151.08300	1,151.08300	0.00000	1,147.96000	1,147.96000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,173.59700	1,173.59700	0.00000	1,170.39800	1,170.39800	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,193.83100	1,193.83100	0.00000	1,190.54900	1,190.54900	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	135.11942	135.11942	0.00000	135.01879	135.01879	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.51447	136.51447	0.00000	136.41154	136.41154	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.26743	139.26743	0.00000	139.16181	139.16181	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.57962	140.57962	0.00000	140.47156	140.47156	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.02606	143.02606	0.00000	142.91499	142.91499	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	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	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	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.91974	128.91974	0.00000	128.64265	128.64265		0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	130.08676	130.08676	0.00000	129.80373	129.80373		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.71028	132.71028	0.00000	132.42088	132.42088		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.79219	133.79219	0.00000	133.49677	133.49677		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.12072	136.12072	0.00000	135.81906	135.81906		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	0.00
I2038	On 06/02/2025		Bond Future	0.00	138.68259	138.68259	0.00000	138.54003	138.54003		0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	141.56501	141.56501	0.00000	141.41924	141.41924		0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.28629	142.28629	0.00000	142.13714	142.13714		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.09676	145.09676	0.00000	144.94402	144.94402		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.45112	145.45112	0.00000	145.29525	145.29525		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	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	0.00
I2046	On 06/02/2025		Bond Future	0.00	121.03109	121.03109	0.00000	121.40132	121.40132		0.00	2,662,683.98	22	18,479.00
I2046	On 08/05/2025		Bond Future	0.00	121.32569	121.32569	0.00000	121.70351	121.70351		0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	123.77188	123.77188	0.00000	124.15666	124.15666		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.95389	123.95389	0.00000	124.34649	124.34649		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.10740	126.10740	0.00000	126.50574	126.50574		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	0.00
I2050	On 06/02/2025		Bond Future	0.00	120.68185	120.68185	0.00000	120.68941	120.68941		0.00	2,655,000.70	22	16,403.00
I2050	On 08/05/2025		Bond Future	0.00	123.19019	123.19019	0.00000	123.19773	123.19773		0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.29700	123.29700	0.00000	123.30441	123.30441		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.73232	125.73232	0.00000	125.73940	125.73940		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.50063	125.50063	0.00000	125.50732	125.50732		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	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	0.00
IGOV	On 06/02/2025		Index Future	0.00	374.40000	374.40000	0.00000	374.38800	374.38800		0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	382.18400	382.18400	0.00000	382.16900	382.16900		0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	389.89600	389.89600	0.00000	389.87700	389.87700		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	397.60900	397.60900	0.00000	397.58400	397.58400		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.55000	404.55000	0.00000	404.51500	404.51500		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.12132	105.50406	0.00000	8.16607	105.42626		1.68	0.00	22,894,381.02	217	194,470.00
R186	On 08/05/2025		Bond Future	0.00	8.09059	107.67143	0.00000	8.14310	107.59182		1.64	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.09488	104.50582	0.00000	8.15818	104.42413		1.50	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,634.44000	1.63444	0.00000	1,572.61000	1.57261	1,634.440	1.99	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	57.68000	0.05768	0.00000	65.13000	0.06513	57.680	2.15	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.13682	106.54366	0.00000	8.21578	106.45988		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.51901	103.05886	0.00000	8.62345	102.97270		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	268.90610	268.90610	0.00000	268.92260	268.92260		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	274.49557	274.49557	0.00000	274.51198	274.51198		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.77535	274.77535	0.00000	274.79151	274.79151		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.20401	280.20401	0.00000	280.21932	280.21932		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.72968	279.72968	0.00000	279.74419	279.74419		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	0.00	8.96462	96.43694	0.00000	9.01238	96.25337		5.90	0.00	0.00	0	161,918.00
R2030	On 06/02/2025		Bond Future	8.68 Call	548.94000	0.54894	0.00000	507.74000	0.50774	548.940	5.81	0.34	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,490.00000	1.49000	0.00000	1,396.88000	1.39688	1,490.000	5.99	0.63	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	212.45000	0.21245	0.00000	255.19000	0.25519	212.450	6.29	(0.15)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.01031	98.41777	0.00000	9.06121	98.23024		5.60	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	919.82000	0.91982	0.00000	863.61000	0.86361	919.820	5.48	0.37	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,361.44000	1.36144	0.00000	1,285.98000	1.28598	1,361.440	5.58	0.48	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,826.11000	1.82611	0.00000	1,733.87000	1.73387	1,826.110	5.69	0.57	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,461.92000	2.46192	0.00000	2,350.98000	2.35098	2,461.920	5.85	0.67	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	419.28000	0.41928	0.00000	465.31000	0.46531	419.280	6.20	(0.18)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,922.12000	4.92212	0.00000	4,767.56000	4.76756	4,922.120	6.43	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,118.38000	6.11838	0.00000	5,952.54000	5.95254	6,118.380	6.70	0.92	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	17.25000	0.01725	0.00000	20.74000	0.02074	17.250	6.92	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	6.28000	0.00628	0.00000	7.75000	0.00775	6.280	6.92	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.07783	96.36817	0.00000	9.13236	96.17645		5.54	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,262.79000	5.26279	0.00000	5,112.05000	5.11205	5,262.790	6.50	0.83	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	55.36000	0.05536	0.00000	62.64000	0.06264	55.360	6.85	(0.03)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.15535	98.24672	0.00000	9.21383	98.05081		5.26	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.31896	95.91939	0.00000	9.38215	95.71925		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	9.59959	96.16275	0.00000	9.64710	95.93232		7.65	0.00	126,165,528.00	1,312	111,266.00

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	864.38000	0.86438	0.00000	800.27000	0.80027	864.380	7.28	0.40	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,246.51000	2.24651	0.00000	2,117.10000	2.11710	2,246.510	7.86	0.68	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	169.70000	0.16970	0.00000	206.89000	0.20689	169.700	8.76	(0.09)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.66165	93.97309	0.00000	9.71154	93.73777		7.71	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,375.59000	1.37559	0.00000	1,296.94000	1.29694	1,375.590	7.50	0.41	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,623.18000	2.62318	0.00000	2,499.85000	2.49985	2,623.180	7.85	0.61	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	365.69000	0.36569	0.00000	408.14000	0.40814	365.690	8.81	(0.13)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.73976	95.84468	0.00000	9.79229	95.60418		7.53	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.83438	93.55184	0.00000	9.88976	93.30627		8.02	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		9.99163	95.14787	0.00000	10.05026	94.89724		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		9.92399	104.07520	0.00000	9.97676	103.78500		8.13	0.00	0.00	0	3,761.00	
R2033	On 08/05/2025	Bond Future	0.00		9.99807	101.16339	0.00000	10.05337	100.86707		8.37	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.08767	103.17790	0.00000	10.14574	102.87520		8.16	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.19349	100.14462	0.00000	10.25456	99.83553		8.62	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.35864	101.85102	0.00000	10.42309	101.53572		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		10.19149	95.85201	0.00000	10.22854	95.63550		9.40	0.00	0.00	0	86,906.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	1,325.74000	1.32574	0.00000	1,261.29000	1.26129	1,325.740	9.21	0.45	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	1,814.07000	1.81407	0.00000	1,730.36000	1.73036	1,814.070	9.41	0.55	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	2,088.07000	2.08807	0.00000	1,994.53000	1.99453	2,088.070	9.52	0.59	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	675.87000	0.67587	0.00000	762.38000	0.76238	675.870	9.92	(0.26)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	262.59000	0.26259	0.00000	308.14000	0.30814	262.590	10.51	(0.12)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	168.25000	0.16825	0.00000	201.13000	0.20113	168.250	10.76	(0.08)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.26244	93.30913	0.00000	10.30102	93.08798		9.74	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	3,010.11000	3.01011	0.00000	2,906.12000	2.90612	3,010.110	9.96	0.58	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,105.86000	1.10586	0.00000	1,185.82000	1.18582	1,105.860	10.57	(0.27)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	7,136.68000	7.13668	0.00000	6,966.89000	6.96689	7,136.680	11.18	0.84	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	441.25000	0.44125	0.00000	482.30000	0.48230	441.250	11.46	(0.12)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	100.83000	0.10083	0.00000	113.78000	0.11378	100.830	12.10	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	28.34000	0.02834	0.00000	32.92000	0.03292	28.340	12.10	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.34740	95.16790	0.00000	10.38767	94.94193		9.56	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.44887	92.51651	0.00000	10.49094	92.28571		10.35	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.60130	94.09594	0.00000	10.64544	93.86036		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		10.58299	86.29761	0.00000	10.61995	86.07506		10.85	0.00	115,983,987.84	1,344	166,095.00	
R2037	On 08/05/2025	Bond Future	0.00		10.66592	88.07012	0.00000	10.70432	87.84277		10.78	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	10,494.30000	10.49430	0.00000	10,294.76000	10.29476	10,494.300	13.15	0.93	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	13,898.08000	13.89808	0.00000	13,681.50000	13.68150	13,898.080	13.41	0.97	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	14,121.57000	14.12157	0.00000	13,904.21000	13.90421	14,121.570	13.41	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.76306	85.56345	0.00000	10.80304	85.33118		11.19	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	2,017.45000	2.01745	0.00000	1,945.12000	1.94512	2,017.450	10.76	0.39	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	2,565.94000	2.56594	0.00000	2,479.71000	2.47971	2,565.940	10.97	0.46	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,823.63000	2.82363	0.00000	2,731.39000	2.73139	2,823.630	11.07	0.48	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,456.14000	2.45614	0.00000	2,568.15000	2.56815	2,456.140	11.55	(0.40)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,809.89000	1.80989	0.00000	1,901.23000	1.90123	1,809.890	11.98	(0.31)	0.00	0	2,541.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	11.82	Put	1,269.62	0.0000	1.26962	0.00000	1,340.65	0.0000	1,269.620	12.46	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	928.30	0.0000	0.92830	0.00000	984.60	0.0000	928.300	12.88	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.86413	0.0000	87.23040	0.00000	10.90573	0.0000		11.65	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.01050	0.0000	84.46207	0.00000	11.05396	0.0000		11.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		10.78163	0.0000	104.62353	0.00000	10.81874	0.0000		10.45	0.00	0.00	0	2,397.00
R2038	On 08/05/2025	Bond Future	0.00		10.87073	0.0000	101.28115	0.00000	10.90932	0.0000		10.93	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.97207	0.0000	103.29774	0.00000	11.01227	0.0000		10.78	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.08614	0.0000	99.82492	0.00000	11.12805	0.0000		11.84	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,166.75	0.0000	4.16675	0.00000	4,050.40	0.0000	4,166.750	11.60	0.50	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,911.92	0.0000	1.91192	0.00000	1,996.57	0.0000	1,911.920	12.95	(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.24532	0.0000	101.52412	0.00000	11.28916	0.0000		11.41	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		10.87602	0.0000	86.55145	0.00000	10.91812	0.0000		11.81	0.00	1,384,823.20	16	68,137.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,246.74	0.0000	2.24674	0.00000	2,126.79	0.0000	2,246.740	11.81	0.58	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	362.30	0.0000	0.36230	0.00000	426.16	0.0000	362.300	12.97	(0.14)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	122.11	0.0000	0.12211	0.00000	150.47	0.0000	122.110	13.78	(0.05)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.96198	0.0000	88.32913	0.00000	11.00563	0.0000		11.75	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,817.79	0.0000	10.81779	0.00000	10,574.38	0.0000	10,817.790	14.29	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	14,073.95	0.0000	14.07395	0.00000	13,810.03	0.0000	14,073.950	14.64	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,403.08	0.0000	14.40308	0.00000	14,137.59	0.0000	14,403.080	14.64	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.06121	0.0000	85.57684	0.00000	11.10656	0.0000		12.25	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.16352	0.0000	87.24372	0.00000	11.21059	0.0000		12.80	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.30742	0.0000	84.22441	0.00000	11.35649	0.0000		13.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		10.96306	0.0000	82.73818	0.00000	11.02049	0.0000		12.83	0.00	82,738,180.00	1,000	70,206.00
R2044	On 06/02/2025	Bond Future	10.65	Call	945.24	0.0000	0.94524	0.00000	855.57	0.0000	945.240	12.24	0.33	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	2,610.67	0.0000	2.61067	0.00000	2,416.05	0.0000	2,610.670	13.09	0.61	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	699.08	0.0000	0.69908	0.00000	826.11	0.0000	699.080	13.73	(0.23)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,845.97	0.0000	6.84597	0.00000	6,517.78	0.0000	6,845.970	14.63	0.90	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,558.13	0.0000	9.55813	0.00000	9,195.33	0.0000	9,558.130	15.49	0.96	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	2.69	0.0000	0.00269	0.00000	4.15	0.0000	2.690	16.34	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.04469	0.0000	84.43751	0.00000	11.10411	0.0000		12.77	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,387.57	0.0000	2.38757	0.00000	2,231.00	0.0000	2,387.570	12.29	0.47	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,403.10	0.0000	1.40310	0.00000	1,543.27	0.0000	1,403.100	13.40	(0.28)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	578.52	0.0000	0.57852	0.00000	650.51	0.0000	578.520	14.60	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.13827	0.0000	81.73303	0.00000	11.19988	0.0000		13.34	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.23421	0.0000	83.32497	0.00000	11.29803	0.0000		13.96	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.36788	0.0000	80.36370	0.00000	11.43424	0.0000		14.25	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		10.89714	0.0000	85.95854	0.00000	10.95454	0.0000		12.79	0.00	64,468,905.00	750	274,243.00
R2048	On 06/02/2025	Bond Future	10.30	Call	415.91	0.0000	0.41591	0.00000	371.08	0.0000	415.910	11.73	0.18	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,336.95	0.0000	2.33695	0.00000	2,151.60	0.0000	2,336.950	12.79	0.57	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	411.64	0.0000	0.41164	0.00000	500.92	0.0000	411.640	14.05	(0.14)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		10.96878	0.0000	83.27600	0.00000	11.02809	0.0000		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	ContractsTraded	Open Interest
R2048	On 07/08/2025	Bond Future	0.00	11.05053	84.93473	0.00000	11.11191	84.51147		13.32	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.14340	82.14684	0.00000	11.20697	81.71491		14.27	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.27214	83.54779	0.00000	11.33823	83.10771		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	10.90550	110.51433	0.00000	10.96803	109.94208		12.93	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	10.97984	106.91551	0.00000	11.04452	106.33131		13.59	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.06321	109.04429	0.00000	11.13019	108.44796		13.47	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.15572	105.30490	0.00000	11.22514	104.69650		13.94	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.28252	107.09713	0.00000	11.35473	106.47724		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	10.36181	75.49151	0.00000	10.39863	75.29686		10.80	0.00	45,294,906.00	600	13,455.00
R209	On 08/05/2025	Bond Future	0.00	10.43213	73.88700	0.00000	10.47032	73.68814		11.19	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.51374	75.35857	0.00000	10.55340	75.15541		11.06	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.60669	73.67530	0.00000	10.64790	73.46789		12.01	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.74183	74.93274	0.00000	10.78481	74.72104		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	244.81206	244.81206	0.00000	244.52292	244.52292		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.53365	246.53365	0.00000	246.23819	246.23819		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.50473	251.50473	0.00000	251.20222	251.20222		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	253.04391	253.04391	0.00000	252.73506	252.73506		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.44446	257.44446	0.00000	257.12808	257.12808		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	9.34623	92.51033	0.00000	9.39388	92.30874		6.91	0.00	0.00	0	73,253.00
R213	On 08/05/2025	Bond Future	0.00	9.39814	90.85209	0.00000	9.44839	90.64615		6.86	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.46782	92.66225	0.00000	9.52099	92.45180		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.56048	90.91513	0.00000	9.61686	90.70017		6.86	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.72525	92.46996	0.00000	9.78538	92.25049		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	10.71433	70.97249	0.00000	10.76138	70.70394		12.36	0.00	15,259,085.35	215	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,762.59000	5.76259	0.00000	5,536.69000	5.53669	5,762.590	14.10	0.91	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	8,074.15000	8.07415	0.00000	7,823.51000	7.82351	8,074.150	14.93	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	1.07000	0.00107	0.00000	1.65000	0.00165	1.070	15.75	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.78275	69.12598	0.00000	10.83133	68.85176		12.91	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.86138	70.50301	0.00000	10.91162	70.22301		12.80	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.95159	68.57685	0.00000	11.00357	68.29108		14.05	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.07845	69.74768	0.00000	11.13242	69.45638		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 :											512,682,831.09		5,501	1,562,929.00
Grand Total:											512,682,831.09		5,501	1,562,929.00