

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2024

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	1,078.67300	1,078.67300	0.00000	1,078.32400	1,078.32400		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,100.44500	1,100.44500	0.00000	1,100.08600	1,100.08600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,122.22400	1,122.22400	0.00000	1,121.85400	1,121.85400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,143.97700	1,143.97700	0.00000	1,143.59500	1,143.59500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,165.71100	1,165.71100	0.00000	1,165.31700	1,165.31700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,300.10200	1,300.10200	0.00000	1,299.08800	1,299.08800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,326.34300	1,326.34300	0.00000	1,325.30600	1,325.30600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,352.59300	1,352.59300	0.00000	1,351.53000	1,351.53000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,378.81200	1,378.81200	0.00000	1,377.72300	1,377.72300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,405.00700	1,405.00700	0.00000	1,403.89200	1,403.89200		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,118.21600	1,118.21600	0.00000	1,117.36500	1,117.36500		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,140.78600	1,140.78600	0.00000	1,139.91500	1,139.91500		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,163.36400	1,163.36400	0.00000	1,162.47100	1,162.47100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,185.91500	1,185.91500	0.00000	1,185.00000	1,185.00000		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,208.44500	1,208.44500	0.00000	1,207.50900	1,207.50900		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	10.95180	84.16853	0.00000	10.95305	84.16256		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.06444	82.08767	0.00000	11.06579	82.08137		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.18964	83.72998	0.00000	11.19113	83.72319		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.33590	81.57164	0.00000	11.33754	81.56437		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.50450	83.13291	0.00000	11.50630	83.12515		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	11.39535	80.88538	0.00000	11.41178	80.78379		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.49513	78.27023	0.00000	11.51220	78.16631		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.60123	79.83520	0.00000	11.61897	79.72889		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.71975	77.13168	0.00000	11.73822	77.02292		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.84903	78.60534	0.00000	11.86826	78.49415		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	1,100.96200	1,100.96200	0.00000	1,100.12800	1,100.12800		0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.18400	1,123.18400	0.00000	1,122.33000	1,122.33000		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.41300	1,145.41300	0.00000	1,144.53900	1,144.53900		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,167.61600	1,167.61600	0.00000	1,166.71900	1,166.71900		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,189.79900	1,189.79900	0.00000	1,188.88100	1,188.88100		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	135.03883	135.03883	0.00000	135.07528	135.07528		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.38416	136.38416	0.00000	136.42093	136.42093		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.11452	139.11452	0.00000	139.15150	139.15150		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.40072	140.40072	0.00000	140.43776	140.43776		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.09592	143.09592	0.00000	143.13311	143.13311		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	129.46618	129.46618	0.00000	129.47422	129.47422	0.00	0.00	1,035,729.44	8	6,307.00
I2033	On 08/05/2025		Bond Future	0.00	130.59852	130.59852	0.00000	130.60640	130.60640	0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.21318	133.21318	0.00000	133.22070	133.22070	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.28345	134.28345	0.00000	134.29048	134.29048	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.86138	136.86138	0.00000	136.86796	136.86796	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	139.61372	139.61372	0.00000	139.85065	139.85065	0.00	0.00	977,296.04	7	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	142.46506	142.46506	0.00000	142.70656	142.70656	0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.18415	143.18415	0.00000	143.42975	143.42975	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.98901	145.98901	0.00000	146.23883	146.23883	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.61909	146.61909	0.00000	146.87301	146.87301	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	122.19547	122.19547	0.00000	122.47784	122.47784	0.00	0.00	977,563.76	8	18,471.00
I2046	On 08/05/2025		Bond Future	0.00	122.47111	122.47111	0.00000	122.75885	122.75885	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.92241	124.92241	0.00000	125.21557	125.21557	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.10690	125.10690	0.00000	125.40505	125.40505	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.50684	127.50684	0.00000	127.81020	127.81020	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	122.21584	122.21584	0.00000	122.43153	122.43153	0.00	0.00	855,510.88	7	16,396.00
I2050	On 08/05/2025		Bond Future	0.00	124.71204	124.71204	0.00000	124.93197	124.93197	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.83236	124.83236	0.00000	125.05612	125.05612	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.27790	127.27790	0.00000	127.50532	127.50532	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.29980	127.29980	0.00000	127.53111	127.53111	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	376.78900	376.78900	0.00000	378.86000	378.86000	0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	384.48600	384.48600	0.00000	386.59800	386.59800	0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.18500	392.18500	0.00000	394.33800	394.33800	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	399.87500	399.87500	0.00000	402.06800	402.06800	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	407.55800	407.55800	0.00000	409.79200	409.79200	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 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	8.16698	105.42468	0.00000	8.16697	105.42469			1.39	0.00	17,184,222.84	163	175,433.00
R186	On 08/05/2025	Bond Future	0.00	8.16911	107.55242	0.00000	8.16931	107.55211			1.44	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.20047	104.36960	0.00000	8.20104	104.36886			1.40	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,476.78000	1.47678	0.00000	1,477.08000	1.47708	1,476.780	1.83	0.80	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	53.06000	0.05306	0.00000	53.59000	0.05359	53.060	2.07	(0.07)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.28345	106.38816	0.00000	8.28459	106.38695			1.22	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.47550	103.09479	0.00000	8.47755	103.09309			1.03	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	270.48848	270.48848	0.00000	270.30140	270.30140			0.00	0.00	3,516,350.24	13	1,903.00
R202	On 08/05/2025	Bond Future	0.00	276.01349	276.01349	0.00000	275.82186	275.82186			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	276.28602	276.28602	0.00000	276.08927	276.08927			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.69941	281.69941	0.00000	281.49756	281.49756			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	281.75183	281.75183	0.00000	281.54477	281.54477			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	8.96381	96.44006	0.00000	8.96951	96.41812			5.57	0.00	57,478,275.76	596	162,968.00
R2030	On 06/02/2025	Bond Future	8.68 Call	438.33000	0.43833	0.00000	437.63000	0.43763	438.330	5.48	0.31	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	1,373.81000	1.37381	0.00000	1,366.32000	1.36632	1,373.810	5.66	0.65	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	142.15000	0.14215	0.00000	148.62000	0.14862	142.150	5.97	(0.12)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.01892	98.38602	0.00000	9.02506	98.36338			5.33	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	800.95000	0.80095	0.00000	796.86000	0.79686	800.950	5.21	0.36	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	1,232.01000	1.23201	0.00000	1,225.62000	1.22562	1,232.010	5.31	0.48	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,692.63000	1.69263	0.00000	1,684.04000	1.68404	1,692.630	5.42	0.58	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	2,332.97000	2.33297	0.00000	2,321.78000	2.32178	2,332.970	5.57	0.68	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	347.32000	0.34732	0.00000	354.27000	0.35427	347.320	5.93	(0.17)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,833.49000	4.83349	0.00000	4,815.80000	4.81580	4,833.490	6.16	0.89	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	6,045.78000	6.04578	0.00000	6,026.35000	6.02635	6,045.780	6.42	0.93	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	9.85000	0.00985	0.00000	10.28000	0.01028	9.850	6.64	(0.01)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	3.15000	0.00315	0.00000	3.32000	0.00332	3.150	6.64	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.09105	96.32165	0.00000	9.09773	96.29815			5.34	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,126.42000	5.12642	0.00000	5,108.82000	5.10882	5,126.420	6.13	0.85	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	41.66000	0.04166	0.00000	42.70000	0.04270	41.660	6.65	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.17408	98.18392	0.00000	9.18136	98.15953			5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.28238	96.03548	0.00000	9.29033	96.01024			5.06	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	9.59971	96.16216	0.00000	9.61596	96.08327			7.27	0.00	343,010,424.72	3,567	121,732.00
R2032	On 06/02/2025	Bond Future	9.42 Call	709.15000	0.70915	0.00000	687.76000	0.68776	709.150	6.82	0.38	0.00	0	800.00	

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	9.92	Call	2,113.16	0.0000	2.11316	0.00000	2,066.40	2.06640	2,113.160	7.52	0.70	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	114.02	0.0000	0.11402	0.00000	123.91	0.12391	114.020	8.53	(0.07)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.66899	0.0000	93.93842	0.00000	9.68610	93.85767		7.42	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,235.85	0.0000	1.23585	0.00000	1,209.05	1.20905	1,235.850	7.21	0.40	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,475.36	0.0000	2.47536	0.00000	2,432.07	2.43207	2,475.360	7.56	0.61	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	299.35	0.0000	0.29935	0.00000	312.12	0.31212	299.350	8.52	(0.12)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.75043	0.0000	95.79577	0.00000	9.76849	95.71305		7.31	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.84901	0.0000	93.48689	0.00000	9.86812	93.40213		7.86	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		9.96641	0.0000	95.25594	0.00000	9.98665	95.16919		7.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.85022	0.0000	104.48275	0.00000	9.86137	104.42101		7.68	0.00	205,308,603.75	1,965	5,803.00
R2033	On 08/05/2025	Bond Future	0.00		9.92765	0.0000	101.54241	0.00000	9.93938	101.47914		7.98	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.01662	0.0000	103.54991	0.00000	10.02900	103.48496		7.87	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.12208	0.0000	100.50765	0.00000	10.13516	100.44103		8.44	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.24531	0.0000	102.40864	0.00000	10.25915	102.34032		8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.27660	0.0000	95.35568	0.00000	10.29296	95.26069		8.95	0.00	28,702,059.68	301	87,182.00
R2035	On 06/02/2025	Bond Future	10.10	Call	936.21	0.0000	0.93621	0.00000	910.06	0.91006	936.210	8.76	0.39	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,369.46	0.0000	1.36946	0.00000	1,333.97	1.33397	1,369.460	8.96	0.50	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,621.65	0.0000	1.62165	0.00000	1,581.33	1.58133	1,621.650	9.07	0.55	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	651.06	0.0000	0.65106	0.00000	687.73	0.68773	651.060	9.47	(0.28)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	223.59	0.0000	0.22359	0.00000	240.83	0.24083	223.590	10.06	(0.11)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	134.28	0.0000	0.13428	0.00000	145.97	0.14597	134.280	10.32	(0.07)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.35683	0.0000	92.76934	0.00000	10.37390	92.67218		9.35	0.00	0.00	0	1,002.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,540.04	0.0000	2.54004	0.00000	2,494.84	2.49484	2,540.040	9.58	0.55	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,108.96	0.0000	1.10896	0.00000	1,143.31	1.14331	1,108.960	10.19	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,575.04	0.0000	6.57504	0.00000	6,499.01	6.49901	6,575.040	10.81	0.84	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	416.31	0.0000	0.41631	0.00000	432.80	0.43280	416.310	11.09	(0.12)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	85.39	0.0000	0.08539	0.00000	90.00	0.09000	85.390	11.73	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	21.65	0.0000	0.02165	0.00000	23.11	0.02311	21.650	11.73	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.44814	0.0000	94.60401	0.00000	10.46600	94.50453		9.29	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.55659	0.0000	91.92710	0.00000	10.57529	91.82530		10.16	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.68176	0.0000	93.66712	0.00000	10.70137	93.56302		9.84	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.67773	0.0000	85.72875	0.00000	10.68893	85.66185		10.34	0.00	0.00	0	163,907.00
R2037	On 08/05/2025	Bond Future	0.00		10.76955	0.0000	87.45848	0.00000	10.78122	87.38998		10.36	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,862.23	0.0000	9.86223	0.00000	9,802.18	9.80218	9,862.230	12.75	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,274.14	0.0000	13.27414	0.00000	13,208.68	13.20868	13,274.140	13.01	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,498.28	0.0000	13.49828	0.00000	13,432.58	13.43258	13,498.280	13.01	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.87295	0.0000	84.92715	0.00000	10.88515	84.85691		10.88	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,639.49	0.0000	1.63949	0.00000	1,620.44	1.62044	1,639.490	10.44	0.35	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,139.71	0.0000	2.13971	0.00000	2,116.40	2.11640	2,139.710	10.66	0.42	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,378.94	0.0000	2.37894	0.00000	2,353.76	2.35376	2,378.940	10.76	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,572.20	0.0000	2.57220	0.00000	2,608.39	2.60839	2,572.200	11.25	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,879.68	0.0000	1.87968	0.00000	1,909.19	1.90919	1,879.680	11.68	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,304.36	0.0000	1.30436	0.00000	1,327.23	1.32723	1,304.360	12.17	(0.25)	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	12.17	Put	942.56000	0.94256	0.00000	960.59000	0.96059	942.560	12.59	(0.19)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.98066	86.56823	0.00000	10.99340	86.49628		11.42	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.10296	83.94827	0.00000	11.11629	83.87456		11.71	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		10.79801	104.50937	0.00000	10.81958	104.35934		9.94	0.00	299,001,307.57	2,861	7,329.00	
R2038	On 08/05/2025	Bond Future	0.00		10.89315	101.12773	0.00000	10.91561	100.97439		10.47	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00		10.99753	103.12685	0.00000	11.02095	102.97003		10.46	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.11509	99.63458	0.00000	11.13953	99.47431		11.57	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	3,990.95000	3.99095	0.00000	3,919.41000	3.91941	3,990.950	11.55	0.49	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	1,903.27000	1.90327	0.00000	1,948.48000	1.94848	1,903.270	12.95	(0.24)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.24624	101.51821	0.00000	11.27177	101.35445		11.28	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		10.98023	85.87267	0.00000	10.99145	85.80007		11.25	0.00	3,005,543.45	35	68,269.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	1,664.60000	1.66460	0.00000	1,639.60000	1.63960	1,664.600	11.25	0.52	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	332.91000	0.33291	0.00000	351.54000	0.35154	332.910	12.40	(0.14)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	95.85000	0.09585	0.00000	103.24000	0.10324	95.850	13.21	(0.05)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.07483	87.60532	0.00000	11.08651	87.53093		11.28	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	10,074.03000	10.07403	0.00000	10,010.29000	10.01029	10,074.030	13.83	0.91	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	13,334.49000	13.33449	0.00000	13,264.70000	13.26470	13,334.490	14.18	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	13,664.52000	13.66452	0.00000	13,594.27000	13.59427	13,664.520	14.18	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.18031	84.82608	0.00000	11.19248	84.74992		11.90	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.28917	86.46495	0.00000	11.30186	86.38689		12.53	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.41154	83.59217	0.00000	11.42479	83.51222		12.91	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		11.08280	81.93046	0.00000	11.09910	81.82149		12.19	0.00	573,513.22	7	71,495.00	
R2044	On 06/02/2025	Bond Future	10.65	Call	536.40000	0.53640	0.00000	520.51000	0.52051	536.400	11.61	0.24	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	1,920.50000	1.92050	0.00000	1,874.15000	1.87415	1,920.500	12.46	0.55	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	714.73000	0.71473	0.00000	754.93000	0.75493	714.730	13.09	(0.26)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	6,013.38000	6.01338	0.00000	5,922.15000	5.92215	6,013.380	13.99	0.90	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	8,730.45000	8.73045	0.00000	8,628.18000	8.62818	8,730.450	14.84	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	1.16000	0.00116	0.00000	1.37000	0.00137	1.160	15.69	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00		11.17304	83.58352	0.00000	11.18995	83.47207		12.24	0.00	0.00	0	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92	Call	1,888.51000	1.88851	0.00000	1,850.96000	1.85096	1,888.510	12.12	0.41	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	1,555.67000	1.55567	0.00000	1,599.76000	1.59976	1,555.670	13.28	(0.32)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	625.51000	0.62551	0.00000	648.14000	0.64814	625.510	14.47	(0.15)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.27307	80.85004	0.00000	11.29064	80.73608		12.94	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00		11.37572	82.41201	0.00000	11.39397	82.29547		13.65	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00		11.49046	79.58764	0.00000	11.50944	79.46855		14.09	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		11.01689	85.11523	0.00000	11.03830	84.96600		12.17	0.00	48,430,565.87	569	272,318.00	
R2048	On 06/02/2025	Bond Future	10.30	Call	182.73000	0.18273	0.00000	173.50000	0.17350	182.730	11.11	0.10	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00	Call	1,659.48000	1.65948	0.00000	1,599.56000	1.59956	1,659.480	12.17	0.50	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70	Put	396.94000	0.39694	0.00000	430.05000	0.43005	396.940	13.42	(0.16)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00		11.09676	82.38574	0.00000	11.11891	82.23333		12.89	0.00	340,005,948.98	4,127	30,311.00	
R2048	On 07/08/2025	Bond Future	0.00		11.18462	84.01489	0.00000	11.20759	83.85908		12.93	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
R2048	On 06/11/2025	Bond Future	0.00	11.28407	81.19627	0.00000	11.30790	81.03711		14.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.39506	82.73256	0.00000	11.41983	82.56998		13.80	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	11.02551	109.42087	0.00000	11.04177	109.27426		12.32	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.10828	105.76104	0.00000	11.12515	105.61107		13.05	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.19786	107.85160	0.00000	11.21537	107.69828		13.09	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.29714	104.07216	0.00000	11.31533	103.91549		13.74	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.40619	106.03953	0.00000	11.42512	105.87936		13.59	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	10.46752	74.93451	0.00000	10.46838	74.93000		10.29	0.00	0.00	0	11,180.00
R209	On 08/05/2025	Bond Future	0.00	10.54683	73.29191	0.00000	10.54776	73.28711		10.75	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.63474	74.74108	0.00000	10.63576	74.73590		10.75	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.73462	73.03397	0.00000	10.73574	73.02839		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.84700	74.41614	0.00000	10.84823	74.41013		11.49	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	244.71171	244.71171	0.00000	244.80484	244.80484		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.34443	246.34443	0.00000	246.43876	246.43876		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.27581	251.27581	0.00000	251.37105	251.37105		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.76905	252.76905	0.00000	252.86499	252.86499		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.61988	257.61988	0.00000	257.71659	257.71659		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	9.36275	92.44037	0.00000	9.37384	92.39345		6.55	0.00	0.00	0	97,808.00
R213	On 08/05/2025	Bond Future	0.00	9.42346	90.74824	0.00000	9.43521	90.70011		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.49789	92.54316	0.00000	9.51039	92.49371		6.47	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.59609	90.77929	0.00000	9.60942	90.72850		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.71734	92.49888	0.00000	9.73160	92.44675		6.38	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	10.82426	70.34749	0.00000	10.84049	70.25593		11.78	0.00	0.00	0	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,114.26000	5.11426	0.00000	5,036.72000	5.03672	5,114.260	13.51	0.91	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,432.71000	7.43271	0.00000	7,346.22000	7.34622	7,432.710	14.33	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.40000	0.00040	0.00000	0.48000	0.00048	0.400	15.15	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.90060	68.46357	0.00000	10.91739	68.36997		12.40	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.98492	69.81753	0.00000	11.00232	69.72181		12.44	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.08127	67.86723	0.00000	11.09931	67.76938		13.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.18920	69.15191	0.00000	11.20794	69.05187		13.47	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 :											1,350,062,916.20		14,234	1,599,041.00
Grand Total:											1,350,062,916.20		14,234	1,599,041.00