

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2024

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	1,078.07600	1,078.07600	0.00000	1,081.00000	1,081.00000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.80600	1,099.80600	0.00000	1,102.78400	1,102.78400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.56700	1,121.56700	0.00000	1,124.60100	1,124.60100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,143.41700	1,143.41700	0.00000	1,146.50500	1,146.50500	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,165.26100	1,165.26100	0.00000	1,168.40400	1,168.40400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,300.97500	1,300.97500	0.00000	1,304.37700	1,304.37700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,327.19700	1,327.19700	0.00000	1,330.66400	1,330.66400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,353.45800	1,353.45800	0.00000	1,356.98800	1,356.98800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,379.82500	1,379.82500	0.00000	1,383.41900	1,383.41900	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,406.18600	1,406.18600	0.00000	1,409.84300	1,409.84300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,118.25600	1,118.25600	0.00000	1,121.93300	1,121.93300	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,140.79500	1,140.79500	0.00000	1,144.54300	1,144.54300	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,163.36800	1,163.36800	0.00000	1,167.18500	1,167.18500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,186.03200	1,186.03200	0.00000	1,189.91900	1,189.91900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,208.69000	1,208.69000	0.00000	1,212.64700	1,212.64700	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	10.93244	84.26112	0.00000	10.88220	84.50203	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.04483	82.17932	0.00000	10.99243	82.42485	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.16935	83.82250	0.00000	11.11465	84.07261	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.31293	81.67367	0.00000	11.25575	81.92836	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.47847	83.24527	0.00000	11.41858	83.50456	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	11.39716	80.87418	0.00000	11.33679	81.24918	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.49745	78.25609	0.00000	11.43494	78.63839	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.60379	79.81985	0.00000	11.53907	80.20953	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.72115	77.12343	0.00000	11.65406	77.52043	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.84909	78.60499	0.00000	11.77953	79.00930	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	1,100.99100	1,100.99100	0.00000	1,104.55900	1,104.55900	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.18300	1,123.18300	0.00000	1,126.81900	1,126.81900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.40700	1,145.40700	0.00000	1,149.11100	1,149.11100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,167.72100	1,167.72100	0.00000	1,171.49200	1,171.49200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,190.03000	1,190.03000	0.00000	1,193.86900	1,193.86900	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	135.06708	135.06708	0.00000	135.02189	135.02189	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.40817	136.40817	0.00000	136.36172	136.36172	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.13742	139.13742	0.00000	139.08951	139.08951	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.43642	140.43642	0.00000	140.38702	140.38702	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.14628	143.14628	0.00000	143.09536	143.09536	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	129.63358	129.63358	0.00000	129.54660	129.54660		0.00	1,555,602.96	12	6,319.00
I2033	On 08/05/2025		Bond Future	0.00	130.76477	130.76477	0.00000	130.67561	130.67561		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.38125	133.38125	0.00000	133.28979	133.28979		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.46651	134.46651	0.00000	134.37285	134.37285		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	137.06133	137.06133	0.00000	136.96537	136.96537		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	140.35039	140.35039	0.00000	140.20657	140.20657		0.00	1,824,555.07	13	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	143.21196	143.21196	0.00000	143.06492	143.06492		0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.94369	143.94369	0.00000	143.79338	143.79338		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.77661	146.77661	0.00000	146.62288	146.62288		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	147.43631	147.43631	0.00000	147.27862	147.27862		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	123.09314	123.09314	0.00000	122.36487	122.36487		0.00	1,846,397.10	15	18,486.00
I2046	On 08/05/2025		Bond Future	0.00	123.38253	123.38253	0.00000	122.63941	122.63941		0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.85083	125.85083	0.00000	125.09231	125.09231		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	126.06435	126.06435	0.00000	125.29044	125.29044		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	128.49544	128.49544	0.00000	127.70594	127.70594		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	121.36704	121.36704	0.00000	121.99402	121.99402		0.00	1,456,404.48	12	16,408.00
I2050	On 08/05/2025		Bond Future	0.00	123.84187	123.84187	0.00000	124.48123	124.48123		0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.94269	123.94269	0.00000	124.59468	124.59468		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.38200	126.38200	0.00000	127.04634	127.04634		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.39917	126.39917	0.00000	127.07553	127.07553		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	377.06100	377.06100	0.00000	376.89800	376.89800		0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	384.75300	384.75300	0.00000	384.58500	384.58500		0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.45600	392.45600	0.00000	392.28300	392.28300		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	400.18900	400.18900	0.00000	400.01100	400.01100		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	407.92100	407.92100	0.00000	407.73800	407.73800		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 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	8.18287	105.39707	0.00000	8.14444	105.46386			1.39	0.00	0.00	0	175,983.00
R186	On 08/05/2025	Bond Future	0.00	8.19004	107.52072	0.00000	8.14527	107.58853			1.46	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.22635	104.33625	0.00000	8.17302	104.40499			1.43	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,457.66000	1.45766	0.00000	1,513.40000	1.51340	1,457.660	1.88	0.79	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	58.66000	0.05866	0.00000	54.32000	0.05432	58.660	2.12	(0.07)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.30610	106.36417	0.00000	8.24035	106.43383			1.25	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.49193	103.08122	0.00000	8.40653	103.15178			1.06	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	270.03332	270.03332	0.00000	269.84670	269.84670			0.00	0.00	7,830,966.28	29	1,932.00
R202	On 08/05/2025	Bond Future	0.00	275.53978	275.53978	0.00000	275.34859	275.34859			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.79823	275.79823	0.00000	275.60289	275.60289			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.22728	281.22728	0.00000	281.02697	281.02697			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	281.29806	281.29806	0.00000	281.09209	281.09209			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	8.98291	96.36659	0.00000	8.91049	96.64552			5.63	0.00	19,947,884.13	207	163,131.00
R2030	On 06/02/2025	Bond Future	8.68 Call	392.50000	0.39250	0.00000	488.14000	0.48814	392.500	5.54	0.30	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	1,300.93000	1.30093	0.00000	1,492.44000	1.49244	1,300.930	5.72	0.64	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	135.76000	0.13576	0.00000	109.33000	0.10933	135.760	6.02	(0.12)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.04018	98.30766	0.00000	8.96316	98.59189			5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	758.26000	0.75826	0.00000	866.33000	0.86633	758.260	5.24	0.35	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	1,177.92000	1.17792	0.00000	1,320.02000	1.32002	1,177.920	5.33	0.47	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,630.59000	1.63059	0.00000	1,800.74000	1.80074	1,630.590	5.44	0.57	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	2,263.61000	2.26361	0.00000	2,462.96000	2.46296	2,263.610	5.59	0.67	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	346.52000	0.34652	0.00000	303.67000	0.30367	346.520	5.94	(0.17)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,753.19000	4.75319	0.00000	5,009.94000	5.00994	4,753.190	6.17	0.89	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,965.35000	5.96535	0.00000	6,233.78000	6.23378	5,965.350	6.44	0.93	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	9.30000	0.00930	0.00000	7.78000	0.00778	9.300	6.66	(0.01)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	2.91000	0.00291	0.00000	2.40000	0.00240	2.910	6.66	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.11411	96.24056	0.00000	9.03190	96.53002			5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,083.67000	5.08367	0.00000	5,331.06000	5.33106	5,083.670	6.33	0.84	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	41.83000	0.04183	0.00000	36.56000	0.03656	41.830	6.68	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.19604	98.11036	0.00000	9.10819	98.40506			5.19	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.30286	95.97047	0.00000	9.20853	96.27039			5.10	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	9.61792	96.07376	0.00000	9.56189	96.34611			7.32	0.00	240,280,473.76	2,501	118,981.00
R2032	On 06/02/2025	Bond Future	9.42 Call	687.68000	0.68768	0.00000	802.47000	0.80247	687.680	7.19	0.37	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	2,075.34	0.0000	2,075.34	2.07534	2,276.07	0.0000	2,276.07	8.01	0.69	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	133.03	0.0000	133.03	0.13303	116.24	0.0000	116.24	9.10	(0.08)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.68881	93.84489	0.00000	9.63007	94.12243	94.12243	7.40	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,166.90	0.0000	1,166.90	1.16690	1,285.07	0.0000	1,285.07	7.19	0.39	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,384.93	0.0000	2,384.93	2.38493	2,561.71	0.0000	2,561.71	7.54	0.60	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	291.27	0.0000	291.27	0.29127	264.00	0.0000	264.00	8.50	(0.11)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.77149	95.69932	0.00000	9.70985	95.98197	95.98197	7.30	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.86921	93.39730	0.00000	9.80441	93.68508	93.68508	7.80	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		9.98547	95.17425	0.00000	9.91723	95.46714	95.46714	7.53	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	0.00000	0.00	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00		9.85785	104.44050	0.00000	9.80197	104.75049	104.75049	7.71	0.00	0.00	0	5,803.00	
R2033	On 08/05/2025	Bond Future	0.00		9.93631	101.49570	0.00000	9.87785	101.81158	101.81158	7.99	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.02593	103.50106	0.00000	9.96472	103.82280	103.82280	7.88	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.12998	100.46740	0.00000	10.06580	100.79498	100.79498	8.38	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.25152	102.37798	0.00000	10.18412	102.71142	102.71142	8.19	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	0.00		10.24798	95.52217	0.00000	10.21292	95.72669	95.72669	9.04	0.00	0.00	0	87,182.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	961.39	0.0000	961.39	0.96139	1,058.18	0.0000	1,058.18	8.85	0.41	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,409.92	0.0000	1,409.92	1.40992	1,529.49	0.0000	1,529.49	9.05	0.52	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,670.00	0.0000	1,670.00	1.67000	1,800.22	0.0000	1,800.22	9.16	0.57	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	567.74	0.0000	567.74	0.56774	527.12	0.0000	527.12	9.56	(0.25)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	182.67	0.0000	182.67	0.18267	168.88	0.0000	168.88	10.15	(0.10)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	106.17	0.0000	106.17	0.10617	98.14	0.0000	98.14	10.41	(0.06)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.32761	92.93599	0.00000	10.29119	93.14426	93.14426	9.46	0.00	0.00	0	1,002.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,620.24	0.0000	2,620.24	2.62024	2,745.23	0.0000	2,745.23	9.69	0.56	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,051.91	0.0000	1,051.91	1.05191	1,003.28	0.0000	1,003.28	10.31	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,707.12	0.0000	6,707.12	6.70712	6,889.08	0.0000	6,889.08	10.93	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	389.43	0.0000	389.43	0.38943	370.09	0.0000	370.09	11.21	(0.12)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	77.95	0.0000	77.95	0.07795	73.74	0.0000	73.74	11.86	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	19.34	0.0000	19.34	0.01934	18.21	0.0000	18.21	11.86	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.41790	94.77278	0.00000	10.38001	94.98485	94.98485	9.40	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.52346	92.10783	0.00000	10.48401	92.32367	92.32367	10.16	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.64536	93.86078	0.00000	10.60422	94.08033	94.08033	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	0.00000	0.00	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.65939	85.83846	0.00000	10.61418	86.10975	86.10975	10.44	0.00	429,192.30	5	163,902.00	
R2037	On 08/05/2025	Bond Future	0.00		10.75103	87.56734	0.00000	10.70414	87.84383	87.84383	10.46	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,956.76	0.0000	9,956.76	9.95676	10,217.55	0.0000	10,217.55	12.88	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,377.84	0.0000	13,377.84	13.37784	13,649.63	0.0000	13,649.63	13.14	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,602.37	0.0000	13,602.37	13.60237	13,874.58	0.0000	13,874.58	13.14	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.85388	85.03709	0.00000	10.80519	85.31872	85.31872	10.98	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,676.28	0.0000	1,676.28	1.67628	1,784.42	0.0000	1,784.42	10.54	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,183.11	0.0000	2,183.11	2.18311	2,310.49	0.0000	2,310.49	10.76	0.42	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,425.16	0.0000	2,425.16	2.42516	2,560.69	0.0000	2,560.69	10.86	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,521.90	0.0000	2,521.90	2.52190	2,412.25	0.0000	2,412.25	11.36	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,840.63	0.0000	1,840.63	1.84063	1,756.15	0.0000	1,756.15	11.79	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,274.44	0.0000	1,274.44	1.27444	1,213.08	0.0000	1,213.08	12.29	(0.24)	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	920.09000	0.92009	0.00000	874.36000	0.87436	920.090	12.71	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	10.95941	86.68845	0.00000	10.90890	86.97515		11.40	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00	11.07925	84.07961	0.00000	11.02675	84.37145		11.81	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	10.76915	104.71062	0.00000	10.72399	105.02673		10.00	0.00	0.00	0	7,347.00	
R2038	On 08/05/2025	Bond Future	0.00	10.86368	101.32946	0.00000	10.81680	101.65159		10.54	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00	10.96707	103.33135	0.00000	10.91839	103.65945		10.52	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00	11.08194	99.85257	0.00000	11.03134	100.18667		11.51	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98 Call	4,042.89000	4.04289	0.00000	4,217.68000	4.21768	4,042.890	11.49	0.50	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,810.35000	1.81035	0.00000	1,738.40000	1.73840	1,810.350	12.91	(0.24)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.21010	101.75071	0.00000	11.15747	102.09072		11.34	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	10.97204	85.92573	0.00000	10.91156	86.31905		11.34	0.00	0.00	0	66,591.00	
R2040	On 06/02/2025	Bond Future	11.00 Call	1,639.97000	1.63997	0.00000	1,868.53000	1.86853	1,639.970	11.34	0.53	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	293.55000	0.29355	0.00000	252.11000	0.25211	293.550	12.50	(0.13)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	78.73000	0.07873	0.00000	66.82000	0.06682	78.730	13.31	(0.04)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	11.06683	87.65633	0.00000	11.00419	88.05733		11.39	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75 Call	10,112.30000	10.11230	0.00000	10,484.67000	10.48467	10,112.300	13.96	0.92	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	13,379.78000	13.37978	0.00000	13,770.13000	13.77013	13,379.780	14.32	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	13,710.35000	13.71035	0.00000	14,101.89000	14.10189	13,710.350	14.32	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.17216	84.87714	0.00000	11.10721	85.28571		12.00	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00	11.27940	86.52512	0.00000	11.21212	86.94123		12.50	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00	11.39993	83.66232	0.00000	11.33011	84.08603		13.01	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	11.09009	81.88170	0.00000	11.02453	82.32194		12.32	0.00	0.00	0	71,323.00	
R2044	On 06/02/2025	Bond Future	10.65 Call	488.30000	0.48830	0.00000	606.21000	0.60621	488.300	11.73	0.23	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	1,841.72000	1.84172	0.00000	2,106.35000	2.10635	1,841.720	12.58	0.55	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	682.77000	0.68277	0.00000	588.21000	0.58821	682.770	13.22	(0.26)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	5,943.67000	5.94367	0.00000	6,351.94000	6.35194	5,943.670	14.12	0.91	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	8,672.00000	8.67200	0.00000	9,103.02000	9.10302	8,672.000	14.98	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	0.79000	0.00079	0.00000	0.65000	0.00065	0.790	15.83	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.18103	83.53083	0.00000	11.11323	83.97970		12.38	0.00	0.00	0	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92 Call	1,776.61000	1.77661	0.00000	1,973.93000	1.97393	1,776.610	11.89	0.41	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,479.99000	1.47999	0.00000	1,351.66000	1.35166	1,479.990	13.02	(0.32)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	575.26000	0.57526	0.00000	519.77000	0.51977	575.260	14.24	(0.14)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.28149	80.79539	0.00000	11.21129	81.25282		13.07	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00	11.38323	82.36402	0.00000	11.31062	82.82996		13.63	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00	11.49691	79.54714	0.00000	11.42167	80.02168		14.22	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	11.03445	84.99280	0.00000	10.95865	85.52353		12.29	0.00	18,103,466.40	213	272,105.00	
R2048	On 06/02/2025	Bond Future	10.30 Call	151.41000	0.15141	0.00000	210.61000	0.21061	151.410	11.23	0.09	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	1,545.87000	1.54587	0.00000	1,831.96000	1.83196	1,545.870	12.29	0.49	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	380.63000	0.38063	0.00000	313.79000	0.31379	380.630	13.55	(0.16)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	11.11532	82.25799	0.00000	11.03705	82.79904		13.03	0.00	0.00	0	30,311.00	
R2048	On 07/08/2025	Bond Future	0.00	11.20397	83.88360	0.00000	11.12304	84.43512		13.06	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	11.30295	81.07013	0.00000	11.21923	81.63206		14.01	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.41336	82.61239	0.00000	11.32663	83.18465		13.90	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	11.03802	109.30804	0.00000	10.96732	109.94855		12.43	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.12165	105.64216	0.00000	11.04854	106.29520		13.17	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.21184	107.72915	0.00000	11.13620	108.39475		13.20	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.31047	103.95731	0.00000	11.23215	104.63542		13.76	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.41875	105.93321	0.00000	11.33758	106.62386		13.62	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	10.44945	75.02932	0.00000	10.39910	75.29438		10.40	0.00	138,654,183.36	1,848	12,993.00
R209	On 08/05/2025	Bond Future	0.00	10.52860	73.38606	0.00000	10.47646	73.65624		10.88	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.61601	74.83621	0.00000	10.56200	75.11146		10.87	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.71381	73.13779	0.00000	10.65782	73.41808		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.82385	74.52944	0.00000	10.76575	74.81482		11.61	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	244.88926	244.88926	0.00000	244.90685	244.90685		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.51674	246.51674	0.00000	246.53416	246.53416		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.44866	251.44866	0.00000	251.46544	251.46544		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.96760	252.96760	0.00000	252.98374	252.98374		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.84745	257.84745	0.00000	257.86290	257.86290		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	9.37074	92.40656	0.00000	9.31450	92.64487		6.61	0.00	13,768,577.44	149	97,907.00
R213	On 08/05/2025	Bond Future	0.00	9.43266	90.71055	0.00000	9.37347	90.95341		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.50787	92.50367	0.00000	9.44546	92.75094		6.49	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.60444	90.74747	0.00000	9.53847	90.99922		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.72369	92.47566	0.00000	9.65373	92.73187		6.42	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	10.82660	70.33427	0.00000	10.76615	70.67681		11.88	0.00	2,813,370.80	40	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,080.94000	5.08094	0.00000	5,400.92000	5.40092	5,080.940	13.61	0.91	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,411.03000	7.41103	0.00000	7,747.45000	7.74745	7,411.030	14.44	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.25000	0.00025	0.00000	0.21000	0.00021	0.250	15.26	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.90345	68.44767	0.00000	10.84108	68.79692		12.52	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.98801	69.80052	0.00000	10.92362	70.15638		12.55	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.08328	67.85632	0.00000	11.01677	68.21880		13.73	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.18998	69.14775	0.00000	11.12118	69.51689		13.58	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 :											448,511,074.08		5,044	1,596,882.00
Grand Total:											448,511,074.08		5,044	1,596,882.00