

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2024

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	1,080.08000	1,080.08000	0.00000	1,078.07600	1,078.07600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,101.85300	1,101.85300	0.00000	1,099.80600	1,099.80600	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,123.66000	1,123.66000	0.00000	1,121.56700	1,121.56700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,145.55400	1,145.55400	0.00000	1,143.41700	1,143.41700	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,167.44400	1,167.44400	0.00000	1,165.26100	1,165.26100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,302.35700	1,302.35700	0.00000	1,300.97500	1,300.97500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,328.61100	1,328.61100	0.00000	1,327.19700	1,327.19700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,354.90500	1,354.90500	0.00000	1,353.45800	1,353.45800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,381.30500	1,381.30500	0.00000	1,379.82500	1,379.82500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,407.70000	1,407.70000	0.00000	1,406.18600	1,406.18600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,118.57100	1,118.57100	0.00000	1,118.25600	1,118.25600	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,141.12000	1,141.12000	0.00000	1,140.79500	1,140.79500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,163.70300	1,163.70300	0.00000	1,163.36800	1,163.36800	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,186.37800	1,186.37800	0.00000	1,186.03200	1,186.03200	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,209.04800	1,209.04800	0.00000	1,208.69000	1,208.69000	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	10.93778	84.23557	0.00000	10.93244	84.26112	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.05018	82.15430	0.00000	11.04483	82.17932	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.17464	83.79837	0.00000	11.16935	83.82250	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.31816	81.65042	0.00000	11.31293	81.67367	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.48363	83.22298	0.00000	11.47847	83.24527	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	11.40826	80.80554	0.00000	11.39716	80.87418	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.50879	78.18705	0.00000	11.49745	78.25609	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.61532	79.75074	0.00000	11.60379	79.81985	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.73289	77.05428	0.00000	11.72115	77.12343	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.86105	78.53581	0.00000	11.84909	78.60499	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	1,101.39000	1,101.39000	0.00000	1,100.99100	1,100.99100	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.59300	1,123.59300	0.00000	1,123.18300	1,123.18300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.82900	1,145.82900	0.00000	1,145.40700	1,145.40700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,168.15600	1,168.15600	0.00000	1,167.72100	1,167.72100	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,190.47700	1,190.47700	0.00000	1,190.03000	1,190.03000	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	135.08431	135.08431	0.00000	135.06708	135.06708	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.43178	136.43178	0.00000	136.40817	136.40817	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.16364	139.16364	0.00000	139.13742	139.13742	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.46997	140.46997	0.00000	140.43642	140.43642	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.18266	143.18266	0.00000	143.14628	143.14628	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	129.60085	129.60085	0.00000	129.63358	129.63358		0.00	0.00	0.00	0	6,319.00
I2033	On 08/05/2025		Bond Future	0.00	130.73729	130.73729	0.00000	130.76477	130.76477		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.35529	133.35529	0.00000	133.38125	133.38125		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.44711	134.44711	0.00000	134.46651	134.46651		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	137.04370	137.04370	0.00000	137.06133	137.06133		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	140.46672	140.46672	0.00000	140.35039	140.35039		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	143.33254	143.33254	0.00000	143.21196	143.21196		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	144.07628	144.07628	0.00000	143.94369	143.94369		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.91415	146.91415	0.00000	146.77661	146.77661		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	147.58519	147.58519	0.00000	147.43631	147.43631		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	122.87808	122.87808	0.00000	123.09314	123.09314		0.00	0.00	0.00	0	18,486.00
I2046	On 08/05/2025		Bond Future	0.00	123.17165	123.17165	0.00000	123.38253	123.38253		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.63747	125.63747	0.00000	125.85083	125.85083		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.85622	125.85622	0.00000	126.06435	126.06435		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	128.28515	128.28515	0.00000	128.49544	128.49544		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	121.95478	121.95478	0.00000	121.36704	121.36704		0.00	0.00	0.00	0	16,408.00
I2050	On 08/05/2025		Bond Future	0.00	124.44330	124.44330	0.00000	123.84187	123.84187		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.56626	124.56626	0.00000	123.94269	123.94269		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.01989	127.01989	0.00000	126.38200	126.38200		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.05848	127.05848	0.00000	126.39917	126.39917		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	377.37400	377.37400	0.00000	377.06100	377.06100		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	385.07300	385.07300	0.00000	384.75300	384.75300		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.78400	392.78400	0.00000	392.45600	392.45600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	400.52500	400.52500	0.00000	400.18900	400.18900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	408.26500	408.26500	0.00000	407.92100	407.92100		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	8.12301	105.50112	0.00000	8.18287	105.39707		1.39	0.00	56,759,602.56	538	176,521.00
R186	On 08/05/2025		Bond Future	0.00	8.11908	107.62823	0.00000	8.19004	107.52072		1.46	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.14002	104.44755	0.00000	8.22635	104.33625		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,545.95000	1.54595	0.00000	1,457.66000	1.45766	1,545.950	1.88	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	50.54000	0.05054	0.00000	58.66000	0.05866	50.540	2.12	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.19750	106.47927	0.00000	8.30610	106.36417		1.25	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.34799	103.20020	0.00000	8.49193	103.08122		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	269.96590	269.96590	0.00000	270.03332	270.03332		0.00	0.00	0.00	0	1,932.00
R202	On 08/05/2025		Bond Future	0.00	275.47470	275.47470	0.00000	275.53978	275.53978		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.75370	275.75370	0.00000	275.79823	275.79823		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.18611	281.18611	0.00000	281.22728	281.22728		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	281.27643	281.27643	0.00000	281.29806	281.29806		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	8.93425	96.55389	0.00000	8.98291	96.36659		5.63	0.00	0.00	0	163,131.00
R2030	On 06/02/2025		Bond Future	8.68 Call	444.11000	0.44411	0.00000	392.50000	0.39250	444.110	5.54	0.33	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,416.71000	1.41671	0.00000	1,300.93000	1.30093	1,416.710	5.72	0.67	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	111.46000	0.11146	0.00000	135.76000	0.13576	111.460	6.02	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.98803	98.50000	0.00000	9.04018	98.30766		5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	823.34000	0.82334	0.00000	758.26000	0.75826	823.340	5.24	0.37	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,265.49000	1.26549	0.00000	1,177.92000	1.17792	1,265.490	5.33	0.49	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,737.25000	1.73725	0.00000	1,630.59000	1.63059	1,737.250	5.44	0.59	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,390.69000	2.39069	0.00000	2,263.61000	2.26361	2,390.690	5.59	0.69	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	311.93000	0.31193	0.00000	346.52000	0.34652	311.930	5.94	(0.16)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,922.68000	4.92268	0.00000	4,753.19000	4.75319	4,922.680	6.17	0.90	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,144.07000	6.14407	0.00000	5,965.35000	5.96535	6,144.070	6.44	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	7.84000	0.00784	0.00000	9.30000	0.00930	7.840	6.66	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	2.41000	0.00241	0.00000	2.91000	0.00291	2.410	6.66	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.05792	96.43829	0.00000	9.11411	96.24056		5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,248.20000	5.24820	0.00000	5,083.67000	5.08367	5,248.200	6.33	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	37.30000	0.03730	0.00000	41.83000	0.04183	37.300	6.68	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.13545	98.31350	0.00000	9.19604	98.11036		5.19	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.23720	96.17911	0.00000	9.30286	95.97047		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	9.56862	96.31334	0.00000	9.61792	96.07376		7.32	0.00	36,791,695.88	382	119,363.00
R2032	On 06/02/2025		Bond Future	9.42 Call	770.77000	0.77077	0.00000	687.68000	0.68768	770.770	7.19	0.40	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	2,234.63000		2.23463	0.00000	2,075.34000	2.07534	2,234.630	8.01	0.72	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	110.34000		0.11034	0.00000	133.03000	0.13303	110.340	9.10	(0.07)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.63680		94.09058	0.00000	9.68881	93.84489		7.40	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,260.49000		1.26049	0.00000	1,166.90000	1.16690	1,260.490	7.19	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,530.24000		2.53024	0.00000	2,384.93000	2.38493	2,530.240	7.54	0.63	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	261.10000		0.26110	0.00000	291.27000	0.29127	261.100	8.50	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.71652		95.95134	0.00000	9.77149	95.69932		7.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.81100		93.65577	0.00000	9.86921	93.39730		7.80	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		9.92374		95.43914	0.00000	9.98547	95.17425		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		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.81342		104.68687	0.00000	9.85785	104.44050		7.71	0.00	133,580,446.12	1,276	7,079.00
R2033	On 08/05/2025	Bond Future	0.00		9.88953		101.74836	0.00000	9.93631	101.49570		7.99	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.97657		103.76041	0.00000	10.02593	103.50106		7.88	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.07784		100.73342	0.00000	10.12998	100.46740		8.38	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.19636		102.65076	0.00000	10.25152	102.37798		8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.23923		95.57316	0.00000	10.24798	95.52217		9.04	0.00	0.00	0	87,182.00
R2035	On 06/02/2025	Bond Future	10.10	Call	970.86000		0.97086	0.00000	961.39000	0.96139	970.860	8.85	0.41	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,424.45000		1.42445	0.00000	1,409.92000	1.40992	1,424.450	9.05	0.52	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,687.29000		1.68729	0.00000	1,670.00000	1.67000	1,687.290	9.16	0.57	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	544.84000		0.54484	0.00000	567.74000	0.56774	544.840	9.56	(0.25)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	172.04000		0.17204	0.00000	182.67000	0.18267	172.040	10.15	(0.09)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	99.07000		0.09907	0.00000	106.17000	0.10617	99.070	10.41	(0.06)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.31829		92.98922	0.00000	10.32761	92.93599		9.46	0.00	0.00	0	1,002.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,642.34000		2.64234	0.00000	2,620.24000	2.62024	2,642.340	9.69	0.56	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,030.78000		1.03078	0.00000	1,051.91000	1.05191	1,030.780	10.31	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,747.06000		6.74706	0.00000	6,707.12000	6.70712	6,747.060	10.93	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	378.97000		0.37897	0.00000	389.43000	0.38943	378.970	11.21	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	74.97000		0.07497	0.00000	77.95000	0.07795	74.970	11.86	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	18.40000		0.01840	0.00000	19.34000	0.01934	18.400	11.86	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.40792		94.82858	0.00000	10.41790	94.77278		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.51278		92.16620	0.00000	10.52346	92.10783		10.16	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.63392		93.92176	0.00000	10.64536	93.86078		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		10.66082		85.82990	0.00000	10.65939	85.83846		10.44	0.00	49,352,192.50	575	163,327.00
R2037	On 08/05/2025	Bond Future	0.00		10.75231		87.55981	0.00000	10.75103	87.56734		10.46	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,946.50000		9.94650	0.00000	9,956.76000	9.95676	9,946.500	12.88	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,369.16000		13.36916	0.00000	13,377.84000	13.37784	13,369.160	13.14	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,593.78000		13.59378	0.00000	13,602.37000	13.60237	13,593.780	13.14	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.85497		85.03081	0.00000	10.85388	85.03709		10.98	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,668.39000		1.66839	0.00000	1,676.28000	1.67628	1,668.390	10.54	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,174.40000		2.17440	0.00000	2,183.11000	2.18311	2,174.400	10.76	0.42	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,416.14000		2.41614	0.00000	2,425.16000	2.42516	2,416.140	10.86	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,518.15000		2.51815	0.00000	2,521.90000	2.52190	2,518.150	11.36	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,836.56000		1.83656	0.00000	1,840.63000	1.84063	1,836.560	11.79	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,270.44000		1.27044	0.00000	1,274.44000	1.27444	1,270.440	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	916.38000	0.91638	0.00000	920.09000	0.92009	916.380	12.71	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.96029	86.68347	0.00000	10.95941	86.68845		11.40	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.07991	84.07595	0.00000	11.07925	84.07961		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		10.77024	104.70301	0.00000	10.76915	104.71062		10.00	0.00	418,812.04	4	7,351.00	
R2038	On 08/05/2025	Bond Future	0.00		10.86462	101.32302	0.00000	10.86368	101.32946		10.54	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00		10.96780	103.32644	0.00000	10.96707	103.33135		10.52	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.08245	99.84921	0.00000	11.08194	99.85257		11.51	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	4,034.63000	4.03463	0.00000	4,042.89000	4.04289	4,034.630	11.49	0.50	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	1,805.42000	1.80542	0.00000	1,810.35000	1.81035	1,805.420	12.91	(0.24)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.21037	101.74897	0.00000	11.21010	101.75071		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		10.98861	85.81843	0.00000	10.97204	85.92573		11.34	0.00	2,746,189.76	32	66,623.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	1,570.56000	1.57056	0.00000	1,639.97000	1.63997	1,570.560	11.34	0.52	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	299.99000	0.29999	0.00000	293.55000	0.29355	299.990	12.50	(0.14)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	79.70000	0.07970	0.00000	78.73000	0.07873	79.700	13.31	(0.04)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.08382	87.54805	0.00000	11.06683	87.65633		11.39	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	10,009.18000	10.00918	0.00000	10,112.30000	10.11230	10,009.180	13.96	0.91	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	13,273.10000	13.27310	0.00000	13,379.78000	13.37978	13,273.100	14.32	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	13,603.46000	13.60346	0.00000	13,710.35000	13.71035	13,603.460	14.32	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.18957	84.76812	0.00000	11.17216	84.87714		12.00	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.29723	86.41536	0.00000	11.27940	86.52512		12.50	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.41822	83.55185	0.00000	11.39993	83.66232		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		11.10678	81.77022	0.00000	11.09009	81.88170		12.32	0.00	0.00	0	71,323.00	
R2044	On 06/02/2025	Bond Future	10.65	Call	453.93000	0.45393	0.00000	488.30000	0.48830	453.930	11.73	0.21	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	1,767.04000	1.76704	0.00000	1,841.72000	1.84172	1,767.040	12.58	0.54	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	699.60000	0.69960	0.00000	682.77000	0.68277	699.600	13.22	(0.26)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	5,836.02000	5.83602	0.00000	5,943.67000	5.94367	5,836.020	14.12	0.90	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	8,560.97000	8.56097	0.00000	8,672.00000	8.67200	8,560.970	14.98	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	0.77000	0.00077	0.00000	0.79000	0.00079	0.770	15.83	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00		11.19813	83.41824	0.00000	11.18103	83.53083		12.38	0.00	0.00	0	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92	Call	1,722.93000	1.72293	0.00000	1,776.61000	1.77661	1,722.930	11.89	0.40	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	1,507.45000	1.50745	0.00000	1,479.99000	1.47999	1,507.450	13.02	(0.32)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	585.64000	0.58564	0.00000	575.26000	0.57526	585.640	14.24	(0.14)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.29900	80.68194	0.00000	11.28149	80.79539		13.07	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00		11.40115	82.24969	0.00000	11.38323	82.36402		13.63	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00		11.51527	79.43202	0.00000	11.49691	79.54714		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		11.04606	84.91203	0.00000	11.03445	84.99280		12.29	0.00	647,878,788.90	7,630	272,105.00	
R2048	On 06/02/2025	Bond Future	10.30	Call	139.39000	0.13939	0.00000	151.41000	0.15141	139.390	11.23	0.08	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00	Call	1,492.52000	1.49252	0.00000	1,545.87000	1.54587	1,492.520	12.29	0.48	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70	Put	383.73000	0.38373	0.00000	380.63000	0.38063	383.730	13.55	(0.16)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00		11.12717	82.17661	0.00000	11.11532	82.25799		13.03	0.00	0.00	0	30,311.00	
R2048	On 07/08/2025	Bond Future	0.00		11.21603	83.80196	0.00000	11.20397	83.88360		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	11.31523	80.98826	0.00000	11.30295	81.07013		14.01	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.42590	82.53022	0.00000	11.41336	82.61239		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	11.05484	109.15667	0.00000	11.03802	109.30804		12.43	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.13890	105.48913	0.00000	11.12165	105.64216		13.17	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.22950	107.57484	0.00000	11.21184	107.72915		13.20	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.32858	103.80163	0.00000	11.31047	103.95731		13.76	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.43732	105.77637	0.00000	11.41875	105.93321		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	10.45630	74.99336	0.00000	10.44945	75.02932		10.40	0.00	0.00	0	12,993.00
R209	On 08/05/2025	Bond Future	0.00	10.53551	73.35035	0.00000	10.52860	73.38606		10.88	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.62294	74.80099	0.00000	10.61601	74.83621		10.87	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.72077	73.10304	0.00000	10.71381	73.13779		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.83083	74.49526	0.00000	10.82385	74.52944		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	244.81898	244.81898	0.00000	244.88926	244.88926		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.45845	246.45845	0.00000	246.51674	246.51674		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.39316	251.39316	0.00000	251.44866	251.44866		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.92587	252.92587	0.00000	252.96760	252.96760		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.80893	257.80893	0.00000	257.84745	257.84745		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	9.32660	92.59354	0.00000	9.37074	92.40656		6.61	0.00	158,520,140.48	1,712	99,619.00
R213	On 08/05/2025	Bond Future	0.00	9.38586	90.90250	0.00000	9.43266	90.71055		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.45808	92.70087	0.00000	9.50787	92.50367		6.49	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.55137	90.94992	0.00000	9.60444	90.74747		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.66692	92.68349	0.00000	9.72369	92.47566		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	10.83839	70.26777	0.00000	10.82660	70.33427		11.88	0.00	0.00	0	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,014.98000	5.01498	0.00000	5,080.94000	5.08094	5,014.980	13.61	0.91	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,344.15000	7.34415	0.00000	7,411.03000	7.41103	7,344.150	14.44	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.23000	0.00023	0.00000	0.25000	0.00025	0.230	15.26	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.91546	68.38072	0.00000	10.90345	68.44767		12.52	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.00022	69.73335	0.00000	10.98801	69.80052		12.55	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.09571	67.78889	0.00000	11.08328	67.85632		13.73	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.20264	69.08015	0.00000	11.18998	69.14775		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 :											1,086,047,868.24		12,149	1,600,251.00
Grand Total:											1,086,047,868.24		12,149	1,600,251.00