

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2024

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	1,081.44400	1,081.44400	0.00000	1,078.64100	1,078.64100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,103.26600	1,103.26600	0.00000	1,100.40400	1,100.40400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.09300	1,125.09300	0.00000	1,122.17000	1,122.17000	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,146.89200	1,146.89200	0.00000	1,143.90800	1,143.90800	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,168.67300	1,168.67300	0.00000	1,165.62700	1,165.62700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,305.21500	1,305.21500	0.00000	1,301.81900	1,301.81900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,331.55200	1,331.55200	0.00000	1,328.08400	1,328.08400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,357.89500	1,357.89500	0.00000	1,354.35300	1,354.35300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,384.20600	1,384.20600	0.00000	1,380.59000	1,380.59000	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,410.49300	1,410.49300	0.00000	1,406.80300	1,406.80300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,122.71300	1,122.71300	0.00000	1,120.60700	1,120.60700	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,145.36700	1,145.36700	0.00000	1,143.21600	1,143.21600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,168.02700	1,168.02700	0.00000	1,165.82900	1,165.82900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,190.65800	1,190.65800	0.00000	1,188.41300	1,188.41300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,213.27000	1,213.27000	0.00000	1,210.97700	1,210.97700	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	10.86387	84.59015	0.00000	10.87025	84.55947	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	10.97283	82.51694	0.00000	10.97954	82.48540	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.09418	84.16646	0.00000	11.10127	84.13394	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.23630	82.01523	0.00000	11.24379	81.98177	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.40038	83.58357	0.00000	11.40832	83.54909	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	11.31752	81.36946	0.00000	11.35960	81.10716	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.41462	78.76330	0.00000	11.45827	78.49537	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.51804	80.33681	0.00000	11.56331	80.06322	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.63367	77.64172	0.00000	11.68070	77.36241	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.75993	79.12382	0.00000	11.80880	78.83877	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,105.30900	1,105.30900	0.00000	1,103.17700	1,103.17700	0.00	0.00	0.00	0	637.00
GOVI	On 08/05/2025		GOVI	0.00	1,127.61200	1,127.61200	0.00000	1,125.43400	1,125.43400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,149.92100	1,149.92100	0.00000	1,147.69500	1,147.69500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,172.20100	1,172.20100	0.00000	1,169.92800	1,169.92800	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,194.46200	1,194.46200	0.00000	1,192.14100	1,192.14100	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	135.07546	135.07546	0.00000	135.02989	135.02989	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.41997	136.41997	0.00000	136.37312	136.37312	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.14888	139.14888	0.00000	139.10056	139.10056	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.43349	140.43349	0.00000	140.38509	140.38509	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.12700	143.12700	0.00000	143.07713	143.07713	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	129.40311	129.40311	0.00000	128.93585	128.93585		0.00	0.00	0.00	0	6,315.00
I2033	On 08/05/2025		Bond Future	0.00	130.53262	130.53262	0.00000	130.05548	130.05548		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.14387	133.14387	0.00000	132.65665	132.65665		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.21065	134.21065	0.00000	133.71413	133.71413		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.78487	136.78487	0.00000	136.27833	136.27833		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	139.49665	139.49665	0.00000	139.42935	139.42935		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	142.34411	142.34411	0.00000	142.27517	142.27517		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.05842	143.05842	0.00000	142.98786	142.98786		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.85842	145.85842	0.00000	145.78595	145.78595		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.48381	146.48381	0.00000	146.41176	146.41176		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	122.04201	122.04201	0.00000	121.77545	121.77545		0.00	0.00	0.00	0	18,479.00
I2046	On 08/05/2025		Bond Future	0.00	122.31313	122.31313	0.00000	122.04091	122.04091		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.75949	124.75949	0.00000	124.48114	124.48114		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.93863	124.93863	0.00000	124.65662	124.65662		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.33312	127.33312	0.00000	127.04541	127.04541		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	121.83222	121.83222	0.00000	121.11841	121.11841		0.00	0.00	0.00	0	16,403.00
I2050	On 08/05/2025		Bond Future	0.00	124.31937	124.31937	0.00000	123.59052	123.59052		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.42967	124.42967	0.00000	123.68601	123.68601		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.86524	126.86524	0.00000	126.10625	126.10625		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.87716	126.87716	0.00000	126.10626	126.10626		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	376.31200	376.31200	0.00000	375.27700	375.27700		0.00	0.00	7,526,240.00	2	874.00
IGOV	On 08/05/2025		Index Future	0.00	383.99700	383.99700	0.00000	382.94000	382.94000		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.68300	391.68300	0.00000	390.60300	390.60300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	399.36000	399.36000	0.00000	398.25700	398.25700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	407.03000	407.03000	0.00000	405.90500	405.90500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	8.36000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 06/02/2025		Bond Future	0.00	8.12815	105.49218	0.00000	8.16694	105.42474		1.39	0.00	14,874,397.38	141	194,338.00
R186	On 08/05/2025		Bond Future	0.00	8.12448	107.62004	0.00000	8.17009	107.55093		1.44	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.14833	104.43683	0.00000	8.20333	104.36591		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,532.76000	1.53276	0.00000	1,476.50000	1.47650	1,532.760	1.83	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	49.57000	0.04957	0.00000	54.74000	0.05474	49.570	2.07	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.22051	106.45486	0.00000	8.28916	106.38211		1.22	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.39549	103.16091	0.00000	8.48575	103.08632		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	270.14788	270.14788	0.00000	268.94345	268.94345		0.00	0.00	0.00	0	1,916.00
R202	On 08/05/2025		Bond Future	0.00	275.66291	275.66291	0.00000	274.43324	274.43324		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.92403	275.92403	0.00000	274.66897	274.66897		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.32569	281.32569	0.00000	280.04478	280.04478		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	281.36652	281.36652	0.00000	280.06704	280.06704		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	8.89778	96.69457	0.00000	8.96100	96.45087		5.57	0.00	165,251,020.13	1,709	162,598.00
R2030	On 06/02/2025		Bond Future	8.68 Call	536.32000	0.53632	0.00000	460.15000	0.46015	536.320	5.48	0.36	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,556.50000	1.55650	0.00000	1,400.62000	1.40062	1,556.500	5.66	0.69	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	120.99000	0.12099	0.00000	152.21000	0.15221	120.990	5.97	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.94892	98.64455	0.00000	9.01631	98.39564		5.33	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	906.06000	0.90606	0.00000	816.52000	0.81652	906.060	5.21	0.39	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,368.05000	1.36805	0.00000	1,249.71000	1.24971	1,368.050	5.31	0.51	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,853.69000	1.85369	0.00000	1,711.31000	1.71131	1,853.690	5.42	0.60	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,519.71000	2.51971	0.00000	2,351.86000	2.35186	2,519.710	5.57	0.70	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	311.68000	0.31168	0.00000	354.97000	0.35497	311.680	5.93	(0.15)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,069.41000	5.06941	0.00000	4,849.29000	4.84929	5,069.410	6.16	0.90	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,291.48000	6.29148	0.00000	6,059.88000	6.05988	6,291.480	6.42	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	8.65000	0.00865	0.00000	10.60000	0.01060	8.650	6.64	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	2.75000	0.00275	0.00000	3.45000	0.00345	2.750	6.64	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.01669	96.58370	0.00000	9.08883	96.32946		5.34	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,354.78000	5.35478	0.00000	5,139.98000	5.13998	5,354.780	6.13	0.86	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	37.44000	0.03744	0.00000	43.13000	0.04313	37.440	6.65	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.09501	98.44937	0.00000	9.17232	98.18982		5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.19788	96.30432	0.00000	9.28114	96.03942		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	9.54572	96.42490	0.00000	9.60860	96.11899		7.27	0.00	59,687,013.10	619	118,064.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 06/02/2025	Bond Future	9.42	Call	830.56000	0.83056	0.00000	717.21000	0.71721	830.560	6.82	0.42	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	2,317.38000	2.31738	0.00000	2,107.63000	2.10763	2,317.380	7.52	0.73	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	102.80000	0.10280	0.00000	128.94000	0.12894	102.800	8.53	(0.07)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.61256	94.20536	0.00000	9.67860	93.89306		7.42	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	1,357.90000	1.35790	0.00000	1,234.10000	1.23410	1,357.900	7.21	0.43	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,652.61000	2.65261	0.00000	2,464.93000	2.46493	2,652.610	7.56	0.63	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	276.07000	0.27607	0.00000	314.58000	0.31458	276.070	8.52	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.69146	96.06651	0.00000	9.76094	95.74762		7.31	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.78731	93.76122	0.00000	9.86053	93.43578		7.86	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		9.90171	95.53391	0.00000	9.97902	95.20188		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		9.79148	104.80882	0.00000	9.85436	104.45982		7.68	0.00	1,781,749.94	17	3,838.00	
R2033	On 08/05/2025	Bond Future	0.00		9.86635	101.87387	0.00000	9.93226	101.51754		7.98	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		9.95267	103.88630	0.00000	10.02184	103.52252		7.87	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.05528	100.84881	0.00000	10.12798	100.47759		8.44	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.17543	102.75452	0.00000	10.25196	102.37580		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		10.20818	95.75439	0.00000	10.24515	95.53866		8.95	0.00	28,343,299.44	296	87,622.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	1,122.39000	1.12239	0.00000	1,041.38000	1.04138	1,122.390	8.76	0.44	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	1,598.64000	1.59864	0.00000	1,495.57000	1.49557	1,598.640	8.96	0.54	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,871.02000	1.87102	0.00000	1,757.11000	1.75711	1,871.020	9.07	0.59	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	566.56000	0.56656	0.00000	630.87000	0.63087	566.560	9.47	(0.24)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	192.88000	0.19288	0.00000	221.00000	0.22100	192.880	10.06	(0.10)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	115.77000	0.11577	0.00000	134.33000	0.13433	115.770	10.32	(0.06)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.28581	93.17508	0.00000	10.32433	92.95472		9.35	0.00	0.00	0	1,000.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,781.53000	2.78153	0.00000	2,664.39000	2.66439	2,781.530	9.58	0.57	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,012.29000	1.01229	0.00000	1,077.58000	1.07758	1,012.290	10.19	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,928.02000	6.92802	0.00000	6,746.23000	6.74623	6,928.020	10.81	0.85	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	377.37000	0.37737	0.00000	406.97000	0.40697	377.370	11.09	(0.11)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	76.72000	0.07672	0.00000	84.49000	0.08449	76.720	11.73	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	19.28000	0.01928	0.00000	21.65000	0.02165	19.280	11.73	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.37441	95.01625	0.00000	10.41462	94.79112		9.29	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.47998	92.34576	0.00000	10.52199	92.11586		10.16	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.60201	94.09215	0.00000	10.64597	93.85753		9.84	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		10.60439	86.16865	0.00000	10.65671	85.85451		10.34	0.00	315,204,921.70	3,658	163,907.00	
R2037	On 08/05/2025	Bond Future	0.00		10.69359	87.90621	0.00000	10.74794	87.58552		10.36	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	10,284.83000	10.28483	0.00000	9,989.73000	9.98973	10,284.830	12.75	0.93	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	13,714.34000	13.71434	0.00000	13,402.18000	13.40218	13,714.340	13.01	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,939.13000	13.93913	0.00000	13,626.28000	13.62628	13,939.130	13.01	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.79423	85.38229	0.00000	10.85080	85.05487		10.88	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,815.80000	1.81580	0.00000	1,701.31000	1.70131	1,815.800	10.44	0.38	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	2,347.17000	2.34717	0.00000	2,211.22000	2.21122	2,347.170	10.66	0.44	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,599.60000	2.59960	0.00000	2,454.46000	2.45446	2,599.600	10.76	0.47	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,396.60000	2.39660	0.00000	2,537.09000	2.53709	2,396.600	11.25	(0.40)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,744.67000	1.74467	0.00000	1,855.49000	1.85549	1,744.670	11.68	(0.31)	0.00	0	2,541.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	11.82	Put	1,206.53	0.0000	1.20653	0.00000	1,289.36	0.00000	1,206.530	12.17	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	869.82	0.0000	0.86982	0.00000	933.17	0.00000	869.820	12.59	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.89914	0.0000	87.03071	0.00000	10.95797	0.00000	86.69661	11.42	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.01839	0.0000	84.41805	0.00000	11.07968	0.00000	84.07723	11.71	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		10.73526	0.0000	104.94771	0.00000	10.79285	0.00000	104.54531	9.94	0.00	66,851,691.27	637	6,650.00
R2038	On 08/05/2025	Bond Future	0.00		10.82811	0.0000	101.57374	0.00000	10.88800	0.00000	101.16294	10.47	0.00	47,942,805.28	472	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		10.93015	0.0000	103.58004	0.00000	10.99248	0.00000	103.16071	10.46	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.04523	0.0000	100.09480	0.00000	11.11017	0.00000	99.66689	11.57	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,233.44	0.0000	4.23344	0.00000	4,026.43	0.00000	4.02643	11.55	0.51	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,805.04	0.0000	1.80504	0.00000	1,912.69	0.00000	1.91269	12.95	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.17374	0.0000	101.98543	0.00000	11.24145	0.00000	101.54898	11.28	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	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	0.00000	100.00000	0.00000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		10.90201	0.0000	86.38141	0.00000	10.92350	0.00000	86.24119	11.25	0.00	0.00	0	68,304.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,967.90	0.0000	1.96790	0.00000	1,901.13	0.00000	1.90113	11.25	0.57	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	280.35	0.0000	0.28035	0.00000	305.30	0.00000	0.30530	12.40	(0.12)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	80.35	0.0000	0.08035	0.00000	89.61	0.00000	0.08961	13.21	(0.04)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		10.99393	0.0000	88.12328	0.00000	11.01624	0.00000	87.97997	11.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,556.91	0.0000	10.55691	0.00000	10,428.87	0.00000	10.42887	13.83	0.92	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,839.52	0.0000	13.83952	0.00000	13,702.52	0.00000	13.70252	14.18	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,171.00	0.0000	14.17100	0.00000	14,033.36	0.00000	14.03336	14.18	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.09658	0.0000	85.35285	0.00000	11.11977	0.00000	85.20647	11.90	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.20259	0.0000	87.00042	0.00000	11.22670	0.00000	86.85080	12.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.32186	0.0000	84.13630	0.00000	11.34697	0.00000	83.98342	12.91	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		11.00453	0.0000	82.45700	0.00000	11.01569	0.00000	82.38159	12.19	0.00	120,799,505.00	1,465	71,659.00
R2044	On 06/02/2025	Bond Future	10.65	Call	693.38	0.0000	0.69338	0.00000	682.65	0.00000	0.68265	11.61	0.28	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	2,250.15	0.0000	2.25015	0.00000	2,218.07	0.00000	2.21807	12.46	0.60	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	609.42	0.0000	0.60942	0.00000	637.22	0.00000	0.63722	13.09	(0.23)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,504.26	0.0000	6.50426	0.00000	6,441.19	0.00000	6.44119	13.99	0.92	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,246.62	0.0000	9.24662	0.00000	9,175.93	0.00000	9.17593	14.84	0.97	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.99	0.0000	0.00099	0.00000	1.14	0.00000	0.00114	15.69	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.09220	0.0000	84.11973	0.00000	11.10379	0.00000	84.04251	12.24	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,136.26	0.0000	2.13626	0.00000	2,110.33	0.00000	2.11033	12.12	0.45	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,408.49	0.0000	1.40849	0.00000	1,439.31	0.00000	1.43931	13.28	(0.29)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	561.38	0.0000	0.56138	0.00000	577.38	0.00000	0.57738	14.47	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.18952	0.0000	81.39552	0.00000	11.20157	0.00000	81.31648	12.94	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.28945	0.0000	82.96663	0.00000	11.30199	0.00000	82.88563	13.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.40124	0.0000	80.15131	0.00000	11.41429	0.00000	80.06846	14.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		10.94370	0.0000	85.62890	0.00000	10.94973	0.00000	85.58637	12.17	0.00	0.00	0	274,236.00
R2048	On 06/02/2025	Bond Future	10.30	Call	253.34	0.0000	0.25334	0.00000	254.33	0.00000	0.25433	11.11	0.13	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,955.08	0.0000	1.95508	0.00000	1,945.30	0.00000	1.94530	12.17	0.55	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	339.41	0.0000	0.33941	0.00000	353.38	0.00000	0.35338	13.42	(0.14)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.02128	0.0000	82.90880	0.00000	11.02753	0.00000	82.86527	12.89	0.00	0.00	0	16,826.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/08/2025	Bond Future	0.00	11.10674	84.54697	0.00000	11.11326	84.50220		12.93	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.20367	81.73723	0.00000	11.21047	81.69124		14.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.31193	83.28234	0.00000	11.31903	83.23513		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	10.94710	110.13301	0.00000	10.95823	110.03140		12.32	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.02730	106.48628	0.00000	11.03885	106.38230		13.05	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.11423	108.58951	0.00000	11.12623	108.48305		13.09	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.21070	104.82253	0.00000	11.22318	104.71359		13.74	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.31677	106.80228	0.00000	11.32977	106.69076		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	10.37857	75.40282	0.00000	10.41533	75.20880		10.29	0.00	0.00	0	11,154.00
R209	On 08/05/2025	Bond Future	0.00	10.45481	73.76882	0.00000	10.49294	73.57070		10.75	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.53955	75.22628	0.00000	10.57915	75.02391		10.75	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.63608	73.52730	0.00000	10.67724	73.32070		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.74490	74.91759	0.00000	10.78771	74.70678		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	244.78071	244.78071	0.00000	244.41751	244.41751		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.41206	246.41206	0.00000	246.04078	246.04078		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.34078	251.34078	0.00000	250.96119	250.96119		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.83130	252.83130	0.00000	252.44661	252.44661		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.67911	257.67911	0.00000	257.28602	257.28602		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	9.30845	92.67056	0.00000	9.37152	92.40326		6.55	0.00	0.00	0	74,381.00
R213	On 08/05/2025	Bond Future	0.00	9.36651	90.98202	0.00000	9.43302	90.70908		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.43811	92.78012	0.00000	9.50844	92.50142		6.47	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.53322	91.01929	0.00000	9.60776	90.73482		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.65099	92.74192	0.00000	9.73026	92.45165		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	10.74584	70.79247	0.00000	10.76719	70.67089		11.78	0.00	0.00	0	18,407.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,531.03000	5.53103	0.00000	5,424.00000	5.42400	5,531.030	13.51	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,869.87000	7.86987	0.00000	7,753.39000	7.75339	7,869.870	14.33	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.34000	0.00034	0.00000	0.42000	0.00042	0.340	15.15	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.81980	68.91670	0.00000	10.84187	68.79248		12.40	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.90163	70.27855	0.00000	10.92448	70.15161		12.44	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	10.99537	68.33605	0.00000	11.01905	68.20633		13.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.10050	69.62844	0.00000	11.12506	69.49599		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 :											828,262,643.24		9,016	1,576,918.00
Grand Total:											828,262,643.24		9,016	1,576,918.00