

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2024

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	1,079.31000	1,079.31000	0.00000	1,078.67300	1,078.67300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,101.05000	1,101.05000	0.00000	1,100.44500	1,100.44500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,122.82000	1,122.82000	0.00000	1,122.22400	1,122.22400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,144.67700	1,144.67700	0.00000	1,143.97700	1,143.97700	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,166.52800	1,166.52800	0.00000	1,165.71100	1,165.71100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,301.30400	1,301.30400	0.00000	1,300.10200	1,300.10200	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,327.51600	1,327.51600	0.00000	1,326.34300	1,326.34300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,353.76300	1,353.76300	0.00000	1,352.59300	1,352.59300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,380.11600	1,380.11600	0.00000	1,378.81200	1,378.81200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,406.46200	1,406.46200	0.00000	1,405.00700	1,405.00700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,118.77700	1,118.77700	0.00000	1,118.21600	1,118.21600	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,141.31200	1,141.31200	0.00000	1,140.78600	1,140.78600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,163.87800	1,163.87800	0.00000	1,163.36400	1,163.36400	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,186.53400	1,186.53400	0.00000	1,185.91500	1,185.91500	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,209.18500	1,209.18500	0.00000	1,208.44500	1,208.44500	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	10.92461	84.29860	0.00000	10.95180	84.16853	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.03678	82.21697	0.00000	11.06444	82.08767	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.16108	83.86025	0.00000	11.18964	83.72998	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.30442	81.71151	0.00000	11.33590	81.57164	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.46970	83.28317	0.00000	11.50450	83.13291	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	11.38391	80.95625	0.00000	11.39535	80.88538	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.48381	78.33926	0.00000	11.49513	78.27023	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.58976	79.90406	0.00000	11.60123	79.83520	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.70670	77.20867	0.00000	11.71975	77.13168	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.83421	78.69120	0.00000	11.84903	78.60534	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	1,101.51400	1,101.51400	0.00000	1,100.96200	1,100.96200	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,123.70200	1,123.70200	0.00000	1,123.18400	1,123.18400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,145.91900	1,145.91900	0.00000	1,145.41300	1,145.41300	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,168.22600	1,168.22600	0.00000	1,167.61600	1,167.61600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,190.52700	1,190.52700	0.00000	1,189.79900	1,189.79900	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	135.03110	135.03110	0.00000	135.03883	135.03883	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.37074	136.37074	0.00000	136.38416	136.38416	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.09810	139.09810	0.00000	139.11452	139.11452	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.39548	140.39548	0.00000	140.40072	140.40072	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	143.10343	143.10343	0.00000	143.09592	143.09592	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	129.36448	129.36448	0.00000	129.46618	129.46618		0.00	0.00	0.00	0	6,307.00
I2033	On 08/05/2025		Bond Future	0.00	130.48943	130.48943	0.00000	130.59852	130.59852		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.09934	133.09934	0.00000	133.21318	133.21318		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.17841	134.17841	0.00000	134.28345	134.28345		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.76661	136.76661	0.00000	136.86138	136.86138		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	139.68234	139.68234	0.00000	139.61372	139.61372		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025		Bond Future	0.00	142.52952	142.52952	0.00000	142.46506	142.46506		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.24691	143.24691	0.00000	143.18415	143.18415		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.06505	146.06505	0.00000	145.98901	145.98901		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.70982	146.70982	0.00000	146.61909	146.61909		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	122.55593	122.55593	0.00000	122.19547	122.19547		0.00	0.00	0.00	0	18,471.00
I2046	On 08/05/2025		Bond Future	0.00	122.83387	122.83387	0.00000	122.47111	122.47111		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.29014	125.29014	0.00000	124.92241	124.92241		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.49211	125.49211	0.00000	125.10690	125.10690		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.91106	127.91106	0.00000	127.50684	127.50684		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	122.20919	122.20919	0.00000	122.21584	122.21584		0.00	0.00	0.00	0	16,396.00
I2050	On 08/05/2025		Bond Future	0.00	124.70038	124.70038	0.00000	124.71204	124.71204		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.81789	124.81789	0.00000	124.83236	124.83236		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.27368	127.27368	0.00000	127.27790	127.27790		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.30714	127.30714	0.00000	127.29980	127.29980		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	376.87300	376.87300	0.00000	376.78900	376.78900		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	384.55600	384.55600	0.00000	384.48600	384.48600		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.24900	392.24900	0.00000	392.18500	392.18500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	399.97300	399.97300	0.00000	399.87500	399.87500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	407.69400	407.69400	0.00000	407.55800	407.55800		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	8.15537	105.44485	0.00000	8.16698	105.42468			1.39	0.00	65,059,472.45	617	175,433.00
R186	On 08/05/2025	Bond Future	0.00	8.15829	107.56881	0.00000	8.16911	107.55242			1.46	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.18894	104.38446	0.00000	8.20047	104.36960			1.43	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,499.73000	1.49973	0.00000	1,476.78000	1.47678	1,499.730	1.88	0.80	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	57.23000	0.05723	0.00000	53.06000	0.05306	57.230	2.12	(0.07)	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.26048	106.41250	0.00000	8.28345	106.38816			1.25	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.43334	103.12962	0.00000	8.47550	103.09479			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	270.06701	270.06701	0.00000	270.48848	270.48848			0.00	0.00	0.00	0	1,903.00
R202	On 08/05/2025	Bond Future	0.00	275.57231	275.57231	0.00000	276.01349	276.01349			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.83054	275.83054	0.00000	276.28602	276.28602			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	281.25790	281.25790	0.00000	281.69941	281.69941			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	281.32743	281.32743	0.00000	281.75183	281.75183			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	8.94741	96.50319	0.00000	8.96381	96.44006			5.63	0.00	0.00	0	162,968.00
R2030	On 06/02/2025	Bond Future	8.68 Call	460.29000	0.46029	0.00000	438.33000	0.43833	460.290	5.54	0.32	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,417.14000	1.41714	0.00000	1,373.81000	1.37381	1,417.140	5.72	0.66	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	135.23000	0.13523	0.00000	142.15000	0.14215	135.230	6.02	(0.11)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.00256	98.44636	0.00000	9.01892	98.38602			5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	824.31000	0.82431	0.00000	800.95000	0.80095	824.310	5.24	0.37	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	1,261.69000	1.26169	0.00000	1,232.01000	1.23201	1,261.690	5.33	0.48	0.00	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,728.11000	1.72811	0.00000	1,692.63000	1.69263	1,728.110	5.44	0.58	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	2,374.51000	2.37451	0.00000	2,332.97000	2.33297	2,374.510	5.59	0.68	0.00	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	335.78000	0.33578	0.00000	347.32000	0.34732	335.780	5.94	(0.16)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,886.40000	4.88640	0.00000	4,833.49000	4.83349	4,886.400	6.17	0.89	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	6,101.90000	6.10190	0.00000	6,045.78000	6.04578	6,101.900	6.44	0.94	0.00	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	9.41000	0.00941	0.00000	9.85000	0.00985	9.410	6.66	(0.01)	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	3.00000	0.00300	0.00000	3.15000	0.00315	3.000	6.66	0.00	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.07412	96.38123	0.00000	9.09105	96.32165			5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,212.01000	5.21201	0.00000	5,126.42000	5.12642	5,212.010	6.33	0.84	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	41.06000	0.04106	0.00000	41.66000	0.04166	41.060	6.68	(0.02)	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.15348	98.25299	0.00000	9.17408	98.18392			5.19	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.25735	96.11502	0.00000	9.28238	96.03548			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	9.59359	96.19190	0.00000	9.59971	96.16216			7.32	0.00	24,528,934.50	255	121,477.00
R2032	On 06/02/2025	Bond Future	9.42 Call	768.02000	0.76802	0.00000	709.15000	0.70915	768.020	7.19	0.39	0.00	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	2,193.76000		2.19376	0.00000	2,113.16000	2.11316	2,193.760	8.01	0.70	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	141.32000		0.14132	0.00000	114.02000	0.11402	141.320	9.10	(0.08)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.66340		93.96482	0.00000	9.66899	93.93842		7.40	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,236.98000		1.23698	0.00000	1,235.85000	1.23585	1,236.980	7.19	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,481.12000		2.48112	0.00000	2,475.36000	2.47536	2,481.120	7.54	0.61	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	290.72000		0.29072	0.00000	299.35000	0.29935	290.720	8.50	(0.11)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.74496		95.82084	0.00000	9.75043	95.79577		7.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.84145		93.52045	0.00000	9.84901	93.48689		7.80	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		9.95637		95.29900	0.00000	9.96641	95.25594		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		9.83887		104.54565	0.00000	9.85022	104.48275		7.71	0.00	0.00	0	5,803.00
R2033	On 08/05/2025	Bond Future	0.00		9.91656		101.60227	0.00000	9.92765	101.54241		7.99	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.00538		103.60893	0.00000	10.01662	103.54991		7.88	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.10856		100.57658	0.00000	10.12208	100.50765		8.38	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.22917		102.48839	0.00000	10.24531	102.40864		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		10.25494		95.48165	0.00000	10.27660	95.35568		9.04	0.00	0.00	0	87,182.00
R2035	On 06/02/2025	Bond Future	10.10	Call	989.27000		0.98927	0.00000	936.21000	0.93621	989.270	8.85	0.40	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,435.73000		1.43573	0.00000	1,369.46000	1.36946	1,435.730	9.05	0.51	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,693.62000		1.69362	0.00000	1,621.65000	1.62165	1,693.620	9.16	0.56	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	618.29000		0.61829	0.00000	651.06000	0.65106	618.290	9.56	(0.27)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	210.35000		0.21035	0.00000	223.59000	0.22359	210.350	10.15	(0.11)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	125.78000		0.12578	0.00000	134.28000	0.13428	125.780	10.41	(0.07)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.33496		92.89403	0.00000	10.35683	92.76934		9.46	0.00	0.00	0	1,002.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,627.26000		2.62726	0.00000	2,540.04000	2.54004	2,627.260	9.69	0.55	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,090.53000		1.09053	0.00000	1,108.96000	1.10896	1,090.530	10.31	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,692.46000		6.69246	0.00000	6,575.04000	6.57504	6,692.460	10.93	0.84	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	411.95000		0.41195	0.00000	416.31000	0.41631	411.950	11.21	(0.12)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	85.39000		0.08539	0.00000	85.39000	0.08539	85.390	11.86	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	21.87000		0.02187	0.00000	21.65000	0.02165	21.870	11.86	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.42569		94.72927	0.00000	10.44814	94.60401		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.53172		92.06273	0.00000	10.55659	91.92710		10.16	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.65414		93.81402	0.00000	10.68176	93.66712		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		10.66637		85.79668	0.00000	10.67773	85.72875		10.44	0.00	45,043,257.00	525	163,907.00
R2037	On 08/05/2025	Bond Future	0.00		10.75837		87.52417	0.00000	10.76955	87.45848		10.46	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,929.92000		9.92992	0.00000	9,862.23000	9.86223	9,929.920	12.88	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,341.06000		13.34106	0.00000	13,274.14000	13.27414	13,341.060	13.14	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,565.13000		13.56513	0.00000	13,498.28000	13.49828	13,565.130	13.14	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.86164		84.99233	0.00000	10.87295	84.92715		10.98	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,682.81000		1.68281	0.00000	1,639.49000	1.63949	1,682.810	10.54	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,188.29000		2.18829	0.00000	2,139.71000	2.13971	2,188.290	10.76	0.42	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,429.57000		2.42957	0.00000	2,378.94000	2.37894	2,429.570	10.86	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,566.10000		2.56610	0.00000	2,572.20000	2.57220	2,566.100	11.36	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,879.76000		1.87976	0.00000	1,879.68000	1.87968	1,879.760	11.79	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,307.38000		1.30738	0.00000	1,304.36000	1.30436	1,307.380	12.29	(0.25)	0.00	0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 07/08/2025	Bond Future	12.17	Put	947.77	0000	0.94777	0.00000	942.56	0000	0.94256	947.770	12.71	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.96759		86.64215	0.00000	10.98066		86.56823		11.40	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.08790		84.03166	0.00000	11.10296		83.94827		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		10.78143		104.62492	0.00000	10.79801		104.50937		10.00	0.00	1,883,248.56	18	7,347.00
R2038	On 08/05/2025	Bond Future	0.00		10.87654		101.24136	0.00000	10.89315		101.12773		10.54	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		10.98056		103.24070	0.00000	10.99753		103.12685		10.52	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.09610		99.75937	0.00000	11.11509		99.63458		11.51	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,022.94	0000	4.02294	0.00000	3,990.95	0000	3.99095	4,022.940	11.49	0.49	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,855.42	0000	1.85542	0.00000	1,903.27	0000	1.90327	1,855.420	12.91	(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.22498		101.65488	0.00000	11.24624		101.51821		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		10.97398		85.91315	0.00000	10.98023		85.87267		11.34	0.00	292,190,623.15	3,401	66,591.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,685.76	0000	1.68576	0.00000	1,664.60	0000	1.66460	1,685.760	11.34	0.53	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	327.17	0000	0.32717	0.00000	332.91	0000	0.33291	327.170	12.50	(0.14)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	93.78	0000	0.09378	0.00000	95.85	0000	0.09585	93.780	13.31	(0.05)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.06893		87.64294	0.00000	11.07483		87.60532		11.39	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,116.47	0000	10.11647	0.00000	10,074.03	0000	10.07403	10,116.470	13.96	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,374.87	0000	13.37487	0.00000	13,334.49	0000	13.33449	13,374.870	14.32	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,704.68	0000	13.70468	0.00000	13,664.52	0000	13.66452	13,704.680	14.32	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.17445		84.86279	0.00000	11.18031		84.82608		12.00	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.28189		86.50978	0.00000	11.28917		86.46495		12.50	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.40264		83.64594	0.00000	11.41154		83.59217		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		11.08173		81.93762	0.00000	11.08280		81.93046		12.32	0.00	28,186,541.28	344	71,323.00
R2044	On 06/02/2025	Bond Future	10.65	Call	540.88	0000	0.54088	0.00000	536.40	0000	0.53640	540.880	11.73	0.24	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,927.65	0000	1.92765	0.00000	1,920.50	0000	1.92050	1,927.650	12.58	0.55	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	715.60	0000	0.71560	0.00000	714.73	0000	0.71473	715.600	13.22	(0.26)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,020.87	0000	6.02087	0.00000	6,013.38	0000	6.01338	6,020.870	14.12	0.90	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,737.76	0000	8.73776	0.00000	8,730.45	0000	8.73045	8,737.760	14.98	0.97	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	1.16	0000	0.00116	0.00000	1.16000		0.00116	1.160	15.83	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.17245		83.58741	0.00000	11.17304		83.58352		12.38	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,832.67	0000	1.83267	0.00000	1,888.51	0000	1.88851	1,832.670	11.89	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,495.09	0000	1.49509	0.00000	1,555.67	0000	1.55567	1,495.090	13.02	(0.31)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	590.04	0000	0.59004	0.00000	625.51	0000	0.62551	590.040	14.24	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.27271		80.85238	0.00000	11.27307		80.85004		13.07	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.37425		82.42141	0.00000	11.37572		82.41201		13.63	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.48770		79.60499	0.00000	11.49046		79.58764		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		11.01584		85.12256	0.00000	11.01689		85.11523		12.29	0.00	0.00	0	272,318.00
R2048	On 06/02/2025	Bond Future	10.30	Call	185.38	0000	0.18538	0.00000	182.73	0000	0.18273	185.380	11.23	0.10	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,666.26	0000	1.66626	0.00000	1,659.48	0000	1.65948	1,666.260	12.29	0.50	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	397.66	0000	0.39766	0.00000	396.94	0000	0.39694	397.660	13.55	(0.16)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.09617		82.38981	0.00000	11.09676		82.38574		13.03	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.18425		84.01740	0.00000	11.18462		84.01489		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	11.28263	81.20590	0.00000	11.28407	81.19627		14.01	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.39240	82.75005	0.00000	11.39506	82.73256		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	11.02448	109.43017	0.00000	11.02551	109.42087		12.43	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.10772	105.76602	0.00000	11.10828	105.76104		13.17	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.19751	107.85467	0.00000	11.19786	107.85160		13.20	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.29572	104.08441	0.00000	11.29714	104.07216		13.76	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.40356	106.06182	0.00000	11.40619	106.03953		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	10.45114	75.02045	0.00000	10.46752	74.93451		10.40	0.00	2,625,715.75	35	11,145.00
R209	On 08/05/2025	Bond Future	0.00	10.53045	73.37650	0.00000	10.54683	73.29191		10.88	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.61804	74.82589	0.00000	10.63474	74.74108		10.87	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.71603	73.12670	0.00000	10.73462	73.03397		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.82628	74.51754	0.00000	10.84700	74.41614		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	244.69707	244.69707	0.00000	244.71171	244.71171		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.31942	246.31942	0.00000	246.34443	246.34443		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.24543	251.24543	0.00000	251.27581	251.27581		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.75892	252.75892	0.00000	252.76905	252.76905		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.63274	257.63274	0.00000	257.61988	257.61988		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	9.35144	92.48826	0.00000	9.36275	92.44037		6.61	0.00	0.00	0	97,808.00
R213	On 08/05/2025	Bond Future	0.00	9.41247	90.79330	0.00000	9.42346	90.74824		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.48673	92.58734	0.00000	9.49789	92.54316		6.49	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.58225	90.83205	0.00000	9.59609	90.77929		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.70032	92.56115	0.00000	9.71734	92.49888		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	10.82325	70.35319	0.00000	10.82426	70.34749		11.88	0.00	773,885.09	11	18,396.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,119.03000	5.11903	0.00000	5,114.26000	5.11426	5,119.030	13.61	0.91	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,438.05000	7.43805	0.00000	7,432.71000	7.43271	7,438.050	14.44	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.39000	0.00039	0.00000	0.40000	0.00040	0.390	15.26	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.90006	68.46658	0.00000	10.90060	68.46357		12.52	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.98461	69.81924	0.00000	10.98492	69.81753		12.55	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.07987	67.87483	0.00000	11.08127	67.86723		13.73	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.18656	69.16603	0.00000	11.18920	69.15191		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 :											460,291,677.78		5,206	1,596,908.00
Grand Total:											460,291,677.78		5,206	1,596,908.00