

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2024

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	1,082.27100	1,082.27100	0.00000	1,080.08000	1,080.08000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,104.09200	1,104.09200	0.00000	1,101.85300	1,101.85300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,125.94700	1,125.94700	0.00000	1,123.66000	1,123.66000	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,147.89000	1,147.89000	0.00000	1,145.55400	1,145.55400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,169.82800	1,169.82800	0.00000	1,167.44400	1,167.44400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,304.34300	1,304.34300	0.00000	1,302.35700	1,302.35700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,330.64100	1,330.64100	0.00000	1,328.61100	1,328.61100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,356.98000	1,356.98000	0.00000	1,354.90500	1,354.90500	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,383.42600	1,383.42600	0.00000	1,381.30500	1,381.30500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,409.86600	1,409.86600	0.00000	1,407.70000	1,407.70000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,120.77200	1,120.77200	0.00000	1,118.57100	1,118.57100	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,143.36900	1,143.36900	0.00000	1,141.12000	1,141.12000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,166.00200	1,166.00200	0.00000	1,163.70300	1,163.70300	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,188.72500	1,188.72500	0.00000	1,186.37800	1,186.37800	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,211.44400	1,211.44400	0.00000	1,209.04800	1,209.04800	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	10.91088	84.36439	0.00000	10.93778	84.23557	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.02202	82.28608	0.00000	11.05018	82.15430	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.14514	83.93307	0.00000	11.17464	83.79837	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.28720	81.78815	0.00000	11.31816	81.65042	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.45109	83.36368	0.00000	11.48363	83.22298	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	11.37145	81.03354	0.00000	11.40826	80.80554	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.47060	78.41994	0.00000	11.50879	78.18705	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.57569	79.98866	0.00000	11.61532	79.75074	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.69172	77.29719	0.00000	11.73289	77.05428	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.81826	78.78378	0.00000	11.86105	78.53581	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	1,103.52800	1,103.52800	0.00000	1,101.39000	1,101.39000	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,125.77700	1,125.77700	0.00000	1,123.59300	1,123.59300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,148.06200	1,148.06200	0.00000	1,145.82900	1,145.82900	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,170.43600	1,170.43600	0.00000	1,168.15600	1,168.15600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,192.80500	1,192.80500	0.00000	1,190.47700	1,190.47700	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	134.91243	134.91243	0.00000	135.08431	135.08431	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.25684	136.25684	0.00000	136.43178	136.43178	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.98579	138.98579	0.00000	139.16364	139.16364	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.28898	140.28898	0.00000	140.46997	140.46997	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.99876	142.99876	0.00000	143.18266	143.18266	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	129.40300	129.40300	0.00000	129.60085	129.60085		0.00	0.00	1,035,224.00	8	6,327.00
I2033	On 08/05/2025		Bond Future	0.00	130.53577	130.53577	0.00000	130.73729	130.73729		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.15025	133.15025	0.00000	133.35529	133.35529		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.23852	134.23852	0.00000	134.44711	134.44711		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.83151	136.83151	0.00000	137.04370	137.04370		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	140.15231	140.15231	0.00000	140.46672	140.46672		0.00	0.00	1,121,218.48	8	2,658.00
I2038	On 08/05/2025		Bond Future	0.00	143.01229	143.01229	0.00000	143.33254	143.33254		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.75010	143.75010	0.00000	144.07628	144.07628		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.58201	146.58201	0.00000	146.91415	146.91415		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	147.24728	147.24728	0.00000	147.58519	147.58519		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	123.05474	123.05474	0.00000	122.87808	122.87808		0.00	0.00	69,156,763.88	562	19,048.00
I2046	On 08/05/2025		Bond Future	0.00	123.35209	123.35209	0.00000	123.17165	123.17165		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.82220	125.82220	0.00000	125.63747	125.63747		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	126.04486	126.04486	0.00000	125.85622	125.85622		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	128.47791	128.47791	0.00000	128.28515	128.28515		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	122.36159	122.36159	0.00000	121.95478	121.95478		0.00	0.00	1,101,254.31	9	16,417.00
I2050	On 08/05/2025		Bond Future	0.00	124.85880	124.85880	0.00000	124.44330	124.44330		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.99068	124.99068	0.00000	124.56626	124.56626		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.45302	127.45302	0.00000	127.01989	127.01989		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.50046	127.50046	0.00000	127.05848	127.05848		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	377.47100	377.47100	0.00000	377.37400	377.37400		0.00	0.00	0.00	0	874.00
IGOV	On 08/05/2025		Index Future	0.00	385.17300	385.17300	0.00000	385.07300	385.07300		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.88800	392.88800	0.00000	392.78400	392.78400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	400.63300	400.63300	0.00000	400.52500	400.52500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	408.37600	408.37600	0.00000	408.26500	408.26500		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	8.06328	105.60509	0.00000	8.12301	105.50112		1.39	0.00	155,767,507.75	1,475	177,996.00
R186	On 08/05/2025		Bond Future	0.00	8.04895	107.73462	0.00000	8.11908	107.62823		1.46	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.05567	104.55647	0.00000	8.14002	104.44755		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,634.47000	1.63447	0.00000	1,545.95000	1.54595	1,634.470	1.88	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	43.51000	0.04351	0.00000	50.54000	0.05054	43.510	2.12	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.09250	106.59072	0.00000	8.19750	106.47927		1.25	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.21033	103.31420	0.00000	8.34799	103.20020		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	270.35548	270.35548	0.00000	269.96590	269.96590		0.00	0.00	4,055,332.20	15	1,933.00
R202	On 08/05/2025		Bond Future	0.00	275.87287	275.87287	0.00000	275.47470	275.47470		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	276.16100	276.16100	0.00000	275.75370	275.75370		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.60244	281.60244	0.00000	281.18611	281.18611		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	281.70186	281.70186	0.00000	281.27643	281.27643		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	8.87675	96.77581	0.00000	8.93425	96.55389		5.63	0.00	120,389,107.64	1,244	164,375.00
R2030	On 06/02/2025		Bond Future	8.68 Call	513.53000	0.51353	0.00000	444.11000	0.44411	513.530	5.54	0.36	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,563.21000	1.56321	0.00000	1,416.71000	1.41671	1,563.210	5.72	0.71	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	87.69000	0.08769	0.00000	111.46000	0.11146	87.690	6.02	(0.08)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.92671	98.72676	0.00000	8.98803	98.50000		5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	906.07000	0.90607	0.00000	823.34000	0.82334	906.070	5.24	0.40	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,375.15000	1.37515	0.00000	1,265.49000	1.26549	1,375.150	5.33	0.52	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,869.31000	1.86931	0.00000	1,737.25000	1.73725	1,869.310	5.44	0.62	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,546.26000	2.54626	0.00000	2,390.69000	2.39069	2,546.260	5.59	0.72	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	275.09000	0.27509	0.00000	311.93000	0.31193	275.090	5.94	(0.14)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	5,125.42000	5.12542	0.00000	4,922.68000	4.92268	5,125.420	6.17	0.91	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,356.72000	6.35672	0.00000	6,144.07000	6.14407	6,356.720	6.44	0.95	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	6.43000	0.00643	0.00000	7.84000	0.00784	6.430	6.66	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.93000	0.00193	0.00000	2.41000	0.00241	1.930	6.66	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	8.99227	96.66994	0.00000	9.05792	96.43829		5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,443.93000	5.44393	0.00000	5,248.20000	5.24820	5,443.930	6.33	0.86	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	32.61000	0.03261	0.00000	37.30000	0.03730	32.610	6.68	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.06510	98.55002	0.00000	9.13545	98.31350		5.19	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.16143	96.42057	0.00000	9.23720	96.17911		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	9.54217	96.44220	0.00000	9.56862	96.31334		7.32	0.00	254,125,197.00	2,635	116,728.00
R2032	On 06/02/2025		Bond Future	9.42 Call	814.20000	0.81420	0.00000	770.77000	0.77077	814.200	7.19	0.42	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	2,319.15	0.0000	2.31915	0.00000	2,234.63	2.23463	2,319.150	8.01	0.73	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	97.65	0.0000	0.09765	0.00000	110.34	0.11034	97.650	9.10	(0.06)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.60899	0.0000	94.22228	0.00000	9.63680	94.09058		7.40	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,310.16	0.0000	1.31016	0.00000	1,260.49	1.26049	1,310.160	7.19	0.43	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,607.61	0.0000	2.60761	0.00000	2,530.24	2.53024	2,607.610	7.54	0.64	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	244.58	0.0000	0.24458	0.00000	261.10	0.26110	244.580	8.50	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.68721	0.0000	96.08606	0.00000	9.71652	95.95134		7.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.78007	0.0000	93.79347	0.00000	9.81100	93.65577		7.80	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		9.89103	0.0000	95.57990	0.00000	9.92374	95.43914		7.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.78178	0.0000	104.86280	0.00000	9.81342	104.68687		7.71	0.00	0.00	0	7,079.00
R2033	On 08/05/2025	Bond Future	0.00		9.85633	0.0000	101.92819	0.00000	9.88953	101.74836		7.99	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.94170	0.0000	103.94415	0.00000	9.97657	103.76041		7.88	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.04115	0.0000	100.92117	0.00000	10.07784	100.73342		8.38	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.15770	0.0000	102.84252	0.00000	10.19636	102.65076		8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.21271	0.0000	95.72792	0.00000	10.23923	95.57316		9.04	0.00	0.00	0	87,182.00
R2035	On 06/02/2025	Bond Future	10.10	Call	1,024.24	0.0000	1.02424	0.00000	970.86	0.97086	1,024.240	8.85	0.43	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,494.53	0.0000	1.49453	0.00000	1,424.45	1.42445	1,494.530	9.05	0.54	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,765.70	0.0000	1.76570	0.00000	1,687.29	1.68729	1,765.700	9.16	0.59	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	497.63	0.0000	0.49763	0.00000	544.84	0.54484	497.630	9.56	(0.23)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	152.61	0.0000	0.15261	0.00000	172.04	0.17204	152.610	10.15	(0.09)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	86.72	0.0000	0.08672	0.00000	99.07	0.09907	86.720	10.41	(0.05)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.29064	0.0000	93.14741	0.00000	10.31829	92.98922		9.46	0.00	0.00	0	1,002.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,724.21	0.0000	2.72421	0.00000	2,642.34	2.64234	2,724.210	9.69	0.57	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	982.42	0.0000	0.98242	0.00000	1,030.78	1.03078	982.420	10.31	(0.26)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,876.73	0.0000	6.87673	0.00000	6,747.06	6.74706	6,876.730	10.93	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	357.12	0.0000	0.35712	0.00000	378.97	0.37897	357.120	11.21	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	69.36	0.0000	0.06936	0.00000	74.97	0.07497	69.360	11.86	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	16.74	0.0000	0.01674	0.00000	18.40	0.01840	16.740	11.86	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.37904	0.0000	94.99029	0.00000	10.40792	94.82858		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.48260	0.0000	92.33140	0.00000	10.51278	92.16620		10.16	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.60231	0.0000	94.09054	0.00000	10.63392	93.92176		9.94	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.63944	0.0000	85.95802	0.00000	10.66082	85.82990		10.44	0.00	25,701,447.98	299	163,028.00
R2037	On 08/05/2025	Bond Future	0.00		10.73007	0.0000	87.69078	0.00000	10.75231	87.55981		10.46	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	10,065.28	0.0000	10.06528	0.00000	9,946.50	9.94650	10,065.280	12.88	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,496.05	0.0000	13.49605	0.00000	13,369.16	13.36916	13,496.050	13.14	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,721.00	0.0000	13.72100	0.00000	13,593.78	13.59378	13,721.000	13.14	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.83178	0.0000	85.16476	0.00000	10.85497	85.03081		10.98	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,710.80	0.0000	1.71080	0.00000	1,668.39	1.66839	1,710.800	10.54	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,225.39	0.0000	2.22539	0.00000	2,174.40	2.17440	2,225.390	10.76	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,470.84	0.0000	2.47084	0.00000	2,416.14	2.41614	2,470.840	10.86	0.46	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,456.09	0.0000	2.45609	0.00000	2,518.15	2.51815	2,456.090	11.36	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,786.98	0.0000	1.78698	0.00000	1,836.56	1.83656	1,786.980	11.79	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,232.88	0.0000	1.23288	0.00000	1,270.44	1.27044	1,232.880	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	887.33000	0.88733	0.00000	916.38000	0.91638	887.330	12.71	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.93615	86.82031	0.00000	10.96029	86.68347		11.40	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.05472	84.21580	0.00000	11.07991	84.07595		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		10.72830	104.99650	0.00000	10.77024	104.70301		10.00	0.00	6,929,769.00	66	7,318.00
R2038	On 08/05/2025	Bond Future	0.00		10.82098	101.62281	0.00000	10.86462	101.32302		10.54	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		10.92237	103.63256	0.00000	10.96780	103.32644		10.52	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.03512	100.16166	0.00000	11.08245	99.84921		11.51	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,185.12000	4.18512	0.00000	4,034.63000	4.03463	4,185.120	11.49	0.51	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,727.21000	1.72721	0.00000	1,805.42000	1.80542	1,727.210	12.91	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.16101	102.06780	0.00000	11.21037	101.74897		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		10.95188	86.05654	0.00000	10.98861	85.81843		11.34	0.00	0.00	0	66,623.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,683.00000	1.68300	0.00000	1,570.56000	1.57056	1,683.000	11.34	0.54	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	261.23000	0.26123	0.00000	299.99000	0.29999	261.230	12.50	(0.12)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	66.89000	0.06689	0.00000	79.70000	0.07970	66.890	13.31	(0.04)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.04571	87.79122	0.00000	11.08382	87.54805		11.39	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,227.98000	10.22798	0.00000	10,009.18000	10.00918	10,227.980	13.96	0.92	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,506.52000	13.50652	0.00000	13,273.10000	13.27310	13,506.520	14.32	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,837.90000	13.83790	0.00000	13,603.46000	13.60346	13,837.900	14.32	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.14995	85.01652	0.00000	11.18957	84.76812		12.00	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.25609	86.66895	0.00000	11.29723	86.41536		12.50	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.37542	83.81070	0.00000	11.41822	83.55185		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		11.07011	82.01546	0.00000	11.10678	81.77022		12.32	0.00	0.00	0	71,323.00
R2044	On 06/02/2025	Bond Future	10.65	Call	498.72000	0.49872	0.00000	453.93000	0.45393	498.720	11.73	0.23	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,887.78000	1.88778	0.00000	1,767.04000	1.76704	1,887.780	12.58	0.56	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	625.55000	0.62555	0.00000	699.60000	0.69960	625.550	13.22	(0.24)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,052.51000	6.05251	0.00000	5,836.02000	5.83602	6,052.510	14.12	0.91	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,796.76000	8.79676	0.00000	8,560.97000	8.56097	8,796.760	14.98	0.97	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.57000	0.00057	0.00000	0.77000	0.00077	0.570	15.83	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.16014	83.66871	0.00000	11.19813	83.41824		12.38	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,816.63000	1.81663	0.00000	1,722.93000	1.72293	1,816.630	11.89	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,420.54000	1.42054	0.00000	1,507.45000	1.50745	1,420.540	13.02	(0.31)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	544.68000	0.54468	0.00000	585.64000	0.58564	544.680	14.24	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.25958	80.93772	0.00000	11.29900	80.68194		13.07	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.36029	82.51076	0.00000	11.40115	82.24969		13.63	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.47285	79.69840	0.00000	11.51527	79.43202		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		11.00941	85.16748	0.00000	11.04606	84.91203		12.29	0.00	1,200,861,468.00	14,100	272,105.00
R2048	On 06/02/2025	Bond Future	10.30	Call	156.34000	0.15634	0.00000	139.39000	0.13939	156.340	11.23	0.09	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,603.41000	1.60341	0.00000	1,492.52000	1.49252	1,603.410	12.29	0.50	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	336.19000	0.33619	0.00000	383.73000	0.38373	336.190	13.55	(0.14)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.08925	82.43753	0.00000	11.12717	82.17661		13.03	0.00	0.00	0	30,311.00

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	11.17675	84.06839	0.00000	11.21603	83.80196		13.06	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.27452	81.26020	0.00000	11.31523	80.98826		14.01	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.38364	82.80770	0.00000	11.42590	82.53022		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	11.01820	109.48690	0.00000	11.05484	109.15667		12.43	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.10095	105.82632	0.00000	11.13890	105.48913		13.17	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.19016	107.91915	0.00000	11.22950	107.57484		13.20	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.28776	104.15312	0.00000	11.32858	103.80163		13.76	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.39494	106.13494	0.00000	11.43732	105.77637		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	10.42991	75.13203	0.00000	10.45630	74.99336		10.40	0.00	9,090,975.63	121	12,993.00
R209	On 08/05/2025	Bond Future	0.00	10.50812	73.49203	0.00000	10.53551	73.35035		10.88	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.59447	74.94582	0.00000	10.62294	74.80099		10.87	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.69117	73.25096	0.00000	10.72077	73.10304		11.77	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.80003	74.64626	0.00000	10.83083	74.49526		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	244.80134	244.80134	0.00000	244.81898	244.81898		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.44124	246.44124	0.00000	246.45845	246.45845		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.37664	251.37664	0.00000	251.39316	251.39316		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.90975	252.90975	0.00000	252.92587	252.92587		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.79348	257.79348	0.00000	257.80893	257.80893		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	9.28979	92.74983	0.00000	9.32660	92.59354		6.61	0.00	45,911,165.85	495	100,114.00
R213	On 08/05/2025	Bond Future	0.00	9.34701	91.06224	0.00000	9.38586	90.90250		6.61	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.41697	92.86410	0.00000	9.45808	92.70087		6.49	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.50776	91.11671	0.00000	9.55137	90.94992		6.73	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.62051	92.85384	0.00000	9.66692	92.68349		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	10.80181	70.47443	0.00000	10.83839	70.26777		11.88	0.00	0.00	0	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,199.68000	5.19968	0.00000	5,014.98000	5.01498	5,199.680	13.61	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,543.99000	7.54399	0.00000	7,344.15000	7.34415	7,543.990	14.44	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.17000	0.00017	0.00000	0.23000	0.00023	0.170	15.26	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.87766	68.59176	0.00000	10.91546	68.38072		12.52	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.96111	69.94885	0.00000	11.00022	69.73335		12.55	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.05522	68.00889	0.00000	11.09571	67.78889		13.73	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.16067	69.30464	0.00000	11.20264	69.08015		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 :											1,895,246,431.72		21,037	1,601,086.00
Grand Total:											1,895,246,431.72		21,037	1,601,086.00