

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 06/02/2025		Index Future	0.00	1,080.18200	1,080.18200	0.00000	1,082.27100	1,082.27100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,101.86100	1,101.86100	0.00000	1,104.09200	1,104.09200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,123.62800	1,123.62800	0.00000	1,125.94700	1,125.94700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,145.34100	1,145.34100	0.00000	1,147.89000	1,147.89000	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,167.06700	1,167.06700	0.00000	1,169.82800	1,169.82800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,303.09700	1,303.09700	0.00000	1,304.34300	1,304.34300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,329.24900	1,329.24900	0.00000	1,330.64100	1,330.64100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,355.50800	1,355.50800	0.00000	1,356.98000	1,356.98000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,381.70200	1,381.70200	0.00000	1,383.42600	1,383.42600	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,407.91200	1,407.91200	0.00000	1,409.86600	1,409.86600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,120.08400	1,120.08400	0.00000	1,120.77200	1,120.77200	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,142.56400	1,142.56400	0.00000	1,143.36900	1,143.36900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,165.13400	1,165.13400	0.00000	1,166.00200	1,166.00200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,187.65000	1,187.65000	0.00000	1,188.72500	1,188.72500	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,210.17900	1,210.17900	0.00000	1,211.44400	1,211.44400	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	10.91615	84.33913	0.00000	10.91088	84.36439	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.02914	82.25273	0.00000	11.02202	82.28608	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.15328	83.89588	0.00000	11.14514	83.93307	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.29877	81.73664	0.00000	11.28720	81.78815	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.46593	83.29947	0.00000	11.45109	83.36368	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	11.36631	81.06546	0.00000	11.37145	81.03354	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.46648	78.44513	0.00000	11.47060	78.41994	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.57192	80.01136	0.00000	11.57569	79.98866	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.69003	77.30718	0.00000	11.69172	77.29719	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.81843	78.78279	0.00000	11.81826	78.78378	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	1,102.79600	1,102.79600	0.00000	1,103.52800	1,103.52800	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,124.92800	1,124.92800	0.00000	1,125.77700	1,125.77700	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,147.15000	1,147.15000	0.00000	1,148.06200	1,148.06200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,169.31800	1,169.31800	0.00000	1,170.43600	1,170.43600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,191.49900	1,191.49900	0.00000	1,192.80500	1,192.80500	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	134.91985	134.91985	0.00000	134.91243	134.91243	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.25196	136.25196	0.00000	136.25684	136.25684	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.97538	138.97538	0.00000	138.98579	138.98579	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.25570	140.25570	0.00000	140.28898	140.28898	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.94486	142.94486	0.00000	142.99876	142.99876	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	129.47961	129.47961	0.00000	129.40300	129.40300		0.00	5,049,704.79	39	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.60209	130.60209	0.00000	130.53577	130.53577		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	133.21273	133.21273	0.00000	133.15025	133.15025		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	134.28054	134.28054	0.00000	134.23852	134.23852		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.85519	136.85519	0.00000	136.83151	136.83151		0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	140.13230	140.13230	0.00000	140.15231	140.15231		0.00	5,044,762.80	36	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.97888	142.97888	0.00000	143.01229	143.01229		0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.71044	143.71044	0.00000	143.75010	143.75010		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.51790	146.51790	0.00000	146.58201	146.58201		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	147.16121	147.16121	0.00000	147.24728	147.24728		0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	122.85326	122.85326	0.00000	123.05474	123.05474		0.00	33,170,380.20	270	18,826.00
I2046	On 08/05/2025		Bond Future	0.00	123.13541	123.13541	0.00000	123.35209	123.35209		0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.59634	125.59634	0.00000	125.82220	125.82220		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.79409	125.79409	0.00000	126.04486	126.04486		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	128.20437	128.20437	0.00000	128.47791	128.47791		0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	122.34426	122.34426	0.00000	122.36159	122.36159		0.00	28,383,868.32	232	16,185.00
I2050	On 08/05/2025		Bond Future	0.00	124.82955	124.82955	0.00000	124.85880	124.85880		0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.95609	124.95609	0.00000	124.99068	124.99068		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.39719	127.39719	0.00000	127.45302	127.45302		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.42574	127.42574	0.00000	127.50046	127.50046		0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	377.28800	377.28800	0.00000	377.47100	377.47100		0.00	15,091,520.00	4	870.00
IGOV	On 08/05/2025		Index Future	0.00	384.95200	384.95200	0.00000	385.17300	385.17300		0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	392.64600	392.64600	0.00000	392.88800	392.88800		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	400.32200	400.32200	0.00000	400.63300	400.63300		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	408.00300	408.00300	0.00000	408.37600	408.37600		0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 06/02/2025		Bond Future	0.00	8.14965	105.45480	0.00000	8.06328	105.60509		1.35	0.00	71,287,444.80	676	178,649.00
R186	On 08/05/2025		Bond Future	0.00	8.15652	107.57149	0.00000	8.04895	107.73462		1.46	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.18773	104.38602	0.00000	8.05567	104.55647		1.44	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,497.31000	1.49731	0.00000	1,634.47000	1.63447	1,497.310	1.89	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	55.87000	0.05587	0.00000	43.51000	0.04351	55.870	2.14	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.27266	106.39959	0.00000	8.09250	106.59072		1.26	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.46367	103.10456	0.00000	8.21033	103.31420		1.08	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	269.91132	269.91132	0.00000	270.35548	270.35548		0.00	0.00	5,128,315.08	19	1,914.00
R202	On 08/05/2025		Bond Future	0.00	275.39460	275.39460	0.00000	275.87287	275.87287		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.66269	275.66269	0.00000	276.16100	276.16100		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.04895	281.04895	0.00000	281.60244	281.60244		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	281.09829	281.09829	0.00000	281.70186	281.70186		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	8.93017	96.56962	0.00000	8.87675	96.77581		5.65	0.00	0.00	0	164,375.00
R2030	On 06/02/2025		Bond Future	8.68 Call	437.51000	0.43751	0.00000	513.53000	0.51353	437.510	5.55	0.33	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,416.11000	1.41611	0.00000	1,563.21000	1.56321	1,416.110	5.74	0.68	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	105.03000	0.10503	0.00000	87.69000	0.08769	105.030	6.06	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	8.98601	98.50746	0.00000	8.92671	98.72676		5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	820.05000	0.82005	0.00000	906.07000	0.90607	820.050	5.25	0.37	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	1,260.61000	1.26061	0.00000	1,375.15000	1.37515	1,260.610	5.33	0.49	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,734.60000	1.73460	0.00000	1,869.31000	1.86931	1,734.600	5.44	0.59	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	2,387.96000	2.38796	0.00000	2,546.26000	2.54626	2,387.960	5.59	0.69	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	304.71000	0.30471	0.00000	275.09000	0.27509	304.710	5.94	(0.16)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,924.43000	4.92443	0.00000	5,125.42000	5.12542	4,924.430	6.17	0.90	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,147.41000	6.14741	0.00000	6,356.72000	6.35672	6,147.410	6.43	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	7.25000	0.00725	0.00000	6.43000	0.00643	7.250	6.65	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	2.19000	0.00219	0.00000	1.93000	0.00193	2.190	6.65	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.05674	96.44245	0.00000	8.99227	96.66994		5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,245.10000	5.24510	0.00000	5,443.93000	5.44393	5,245.100	6.32	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	35.85000	0.03585	0.00000	32.61000	0.03261	35.850	6.67	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.13886	98.30205	0.00000	9.06510	98.55002		5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.24515	96.15382	0.00000	9.16143	96.42057		5.02	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	9.58414	96.23784	0.00000	9.54217	96.44220		7.38	0.00	9,238,832.64	96	116,824.00
R2032	On 06/02/2025		Bond Future	9.42 Call	727.76000	0.72776	0.00000	814.20000	0.81420	727.760	7.23	0.39	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	2,183.30000		2.18330	0.00000	2,319.15000	2.31915	2,183.300	8.17	0.71	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	122.05000		0.12205	0.00000	97.65000	0.09765	122.050	9.38	(0.08)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.65488		94.00508	0.00000	9.60899	94.22228		7.53	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,279.85000		1.27985	0.00000	1,310.16000	1.31016	1,279.850	7.48	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,541.19000		2.54119	0.00000	2,607.61000	2.60761	2,541.190	7.87	0.61	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	304.00000		0.30400	0.00000	244.58000	0.24458	304.000	8.86	(0.12)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.73623		95.86087	0.00000	9.68721	96.08606		7.38	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.83518		93.54829	0.00000	9.78007	93.79347		7.79	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		9.95227		95.31660	0.00000	9.89103	95.57990		7.57	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		9.84410		104.51666	0.00000	9.78178	104.86280		7.78	0.00	512,236,150.66	4,901	11,980.00
R2033	On 08/05/2025	Bond Future	0.00		9.92335		101.56561	0.00000	9.85633	101.92819		8.02	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.01270		103.57049	0.00000	9.94170	103.94415		7.93	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.11900		100.52335	0.00000	10.04115	100.92117		8.34	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.24247		102.42266	0.00000	10.15770	102.84252		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		10.21308		95.72576	0.00000	10.21271	95.72792		9.08	0.00	23,931,440.00	250	86,932.00
R2035	On 06/02/2025	Bond Future	10.10	Call	1,017.47000		1.01747	0.00000	1,024.24000	1.02424	1,017.470	8.89	0.43	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,487.18000		1.48718	0.00000	1,494.53000	1.49453	1,487.180	9.09	0.54	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,758.24000		1.75824	0.00000	1,765.70000	1.76570	1,758.240	9.20	0.59	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	492.85000		0.49285	0.00000	497.63000	0.49763	492.850	9.60	(0.23)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	149.79000		0.14979	0.00000	152.61000	0.15261	149.790	10.19	(0.08)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	84.70000		0.08470	0.00000	86.72000	0.08672	84.700	10.45	(0.05)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.29252		93.13665	0.00000	10.29064	93.14741		9.50	0.00	0.00	0	1,002.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,719.65000		2.71965	0.00000	2,724.21000	2.72421	2,719.650	9.73	0.57	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	986.11000		0.98611	0.00000	982.42000	0.98242	986.110	10.35	(0.26)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,868.29000		6.86829	0.00000	6,876.73000	6.87673	6,868.290	10.97	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	358.91000		0.35891	0.00000	357.12000	0.35712	358.910	11.26	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	69.97000		0.06997	0.00000	69.36000	0.06936	69.970	11.91	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	16.92000		0.01692	0.00000	16.74000	0.01674	16.920	11.91	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.38164		94.97571	0.00000	10.37904	94.99029		9.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.48810		92.30126	0.00000	10.48260	92.33140		10.10	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.61054		94.04656	0.00000	10.60231	94.09054		9.95	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		10.63457		85.98725	0.00000	10.63944	85.95802		10.49	0.00	0.00	0	163,028.00
R2037	On 08/05/2025	Bond Future	0.00		10.72636		87.71265	0.00000	10.73007	87.69078		10.53	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	10,088.13000		10.08813	0.00000	10,065.28000	10.06528	10,088.130	12.96	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	13,518.44000		13.51844	0.00000	13,496.05000	13.49605	13,518.440	13.22	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,743.35000		13.74335	0.00000	13,721.00000	13.72100	13,743.350	13.22	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.82851		85.18367	0.00000	10.83178	85.16476		11.05	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,729.97000		1.72997	0.00000	1,710.80000	1.71080	1,729.970	10.61	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,246.28000		2.24628	0.00000	2,225.39000	2.22539	2,246.280	10.83	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,492.35000		2.49235	0.00000	2,470.84000	2.47084	2,492.350	10.93	0.46	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,463.27000		2.46327	0.00000	2,456.09000	2.45609	2,463.270	11.44	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,795.20000		1.79520	0.00000	1,786.98000	1.78698	1,795.200	11.87	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,241.98000		1.24198	0.00000	1,232.88000	1.23288	1,241.980	12.38	(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	895.29000	0.89529	0.00000	887.33000	0.88733	895.290	12.80	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	10.93525	86.82542	0.00000	10.93615	86.82031		11.37	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00	11.05602	84.20857	0.00000	11.05472	84.21580		11.86	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	10.72847	104.99530	0.00000	10.72830	104.99650		10.03	0.00	83,366,268.20	794	8,112.00	
R2038	On 08/05/2025	Bond Future	0.00	10.82254	101.61207	0.00000	10.82098	101.62281		10.59	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00	10.92456	103.61778	0.00000	10.92237	103.63256		10.57	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00	11.03995	100.12971	0.00000	11.03512	100.16166		11.45	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98 Call	4,139.55000	4.13955	0.00000	4,185.12000	4.18512	4,139.550	11.43	0.51	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,715.66000	1.71566	0.00000	1,727.21000	1.72721	1,715.660	12.87	(0.23)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.16826	102.02087	0.00000	11.16101	102.06780		11.37	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	10.94177	86.12225	0.00000	10.95188	86.05654		11.41	0.00	0.00	0	66,623.00	
R2040	On 06/02/2025	Bond Future	11.00 Call	1,714.48000	1.71448	0.00000	1,683.00000	1.68300	1,714.480	11.41	0.55	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	250.40000	0.25040	0.00000	261.23000	0.26123	250.400	12.57	(0.12)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	63.20000	0.06320	0.00000	66.89000	0.06689	63.200	13.38	(0.04)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	11.03647	87.85034	0.00000	11.04571	87.79122		11.46	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75 Call	10,286.51000	10.28651	0.00000	10,227.98000	10.22798	10,286.510	14.06	0.92	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	13,565.79000	13.56579	0.00000	13,506.52000	13.50652	13,565.790	14.42	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	13,897.19000	13.89719	0.00000	13,837.90000	13.83790	13,897.190	14.42	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.14091	85.07335	0.00000	11.14995	85.01652		12.09	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00	11.24902	86.71264	0.00000	11.25609	86.66895		12.47	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00	11.37012	83.84283	0.00000	11.37542	83.81070		13.08	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	11.05996	82.08355	0.00000	11.07011	82.01546		12.37	0.00	0.00	0	71,323.00	
R2044	On 06/02/2025	Bond Future	10.65 Call	509.19000	0.50919	0.00000	498.72000	0.49872	509.190	11.78	0.24	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	1,919.04000	1.91904	0.00000	1,887.78000	1.88778	1,919.040	12.64	0.57	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	602.34000	0.60234	0.00000	625.55000	0.62555	602.340	13.27	(0.24)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	6,111.10000	6.11110	0.00000	6,052.51000	6.05251	6,111.100	14.17	0.92	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	8,861.68000	8.86168	0.00000	8,796.76000	8.79676	8,861.680	15.03	0.98	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	0.50000	0.00050	0.00000	0.57000	0.00057	0.500	15.89	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.15079	83.73054	0.00000	11.16014	83.66871		12.45	0.00	0.00	0	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92 Call	1,846.40000	1.84640	0.00000	1,816.63000	1.81663	1,846.400	11.95	0.42	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,408.23000	1.40823	0.00000	1,420.54000	1.42054	1,408.230	13.10	(0.30)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	540.12000	0.54012	0.00000	544.68000	0.54468	540.120	14.32	(0.14)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.25039	80.99753	0.00000	11.25958	80.93772		13.16	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00	11.35289	82.55819	0.00000	11.36029	82.51076		13.59	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00	11.46704	79.73499	0.00000	11.47285	79.69840		14.29	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	11.00943	85.16734	0.00000	11.00941	85.16748		12.35	0.00	170,334,680.00	2,000	272,105.00	
R2048	On 06/02/2025	Bond Future	10.30 Call	154.08000	0.15408	0.00000	156.34000	0.15634	154.080	11.29	0.09	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	1,596.59000	1.59659	0.00000	1,603.41000	1.60341	1,596.590	12.35	0.50	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	331.57000	0.33157	0.00000	336.19000	0.33619	331.570	13.61	(0.14)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	11.09037	82.42980	0.00000	11.08925	82.43753		13.10	0.00	0.00	0	30,311.00	
R2048	On 07/08/2025	Bond Future	0.00	11.17838	84.05730	0.00000	11.17675	84.06839		13.14	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	11.27822	81.23542	0.00000	11.27452	81.26020		14.04	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.38924	82.77084	0.00000	11.38364	82.80770		13.99	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	11.01314	109.53265	0.00000	11.01820	109.48690		12.47	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.09682	105.86313	0.00000	11.10095	105.82632		13.23	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.18635	107.95261	0.00000	11.19016	107.91915		13.28	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.28585	104.16962	0.00000	11.28776	104.15312		13.88	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.39472	106.13681	0.00000	11.39494	106.13494		13.73	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	10.43528	75.10379	0.00000	10.42991	75.13203		10.46	0.00	0.00	0	12,993.00
R209	On 08/05/2025	Bond Future	0.00	10.51501	73.45635	0.00000	10.50812	73.49203		10.95	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.60218	74.90656	0.00000	10.59447	74.94582		10.95	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.70161	73.19874	0.00000	10.69117	73.25096		11.74	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.81301	74.58258	0.00000	10.80003	74.64626		11.67	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	244.65200	244.65200	0.00000	244.80134	244.80134		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.26634	246.26634	0.00000	246.44124	246.44124		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.18843	251.18843	0.00000	251.37664	251.37664		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.67689	252.67689	0.00000	252.90975	252.90975		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.52013	257.52013	0.00000	257.79348	257.79348		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	9.32692	92.59218	0.00000	9.28979	92.74983		6.66	0.00	30,555,419.40	330	99,784.00
R213	On 08/05/2025	Bond Future	0.00	9.38815	90.89310	0.00000	9.34701	91.06224		6.68	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.46131	92.68806	0.00000	9.41697	92.86410		6.53	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.55861	90.92227	0.00000	9.50776	91.11671		6.72	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.67806	92.64266	0.00000	9.62051	92.85384		6.40	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	10.79681	70.50275	0.00000	10.80181	70.47443		11.95	0.00	0.00	0	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,223.77000	5.22377	0.00000	5,199.68000	5.19968	5,223.770	13.68	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,570.87000	7.57087	0.00000	7,543.99000	7.54399	7,570.870	14.51	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.15000	0.00015	0.00000	0.17000	0.00017	0.150	15.33	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.87361	68.61443	0.00000	10.87766	68.59176		12.60	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	10.95741	69.96929	0.00000	10.96111	69.94885		12.64	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.05346	68.01848	0.00000	11.05522	68.00889		13.69	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.16067	69.30464	0.00000	11.16067	69.30464		13.65	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 :											992,818,786.89		9,647	1,606,398.00
Grand Total:											992,818,786.89		9,647	1,606,398.00