

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2024

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	1,077.85700	1,077.85700	0.00000	1,080.18200	1,080.18200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.50100	1,099.50100	0.00000	1,101.86100	1,101.86100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.23700	1,121.23700	0.00000	1,123.62800	1,123.62800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,142.92200	1,142.92200	0.00000	1,145.34100	1,145.34100	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,164.62000	1,164.62000	0.00000	1,167.06700	1,167.06700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,299.11100	1,299.11100	0.00000	1,303.09700	1,303.09700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,325.19800	1,325.19800	0.00000	1,329.24900	1,329.24900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,351.39600	1,351.39600	0.00000	1,355.50800	1,355.50800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,377.53200	1,377.53200	0.00000	1,381.70200	1,381.70200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,403.68400	1,403.68400	0.00000	1,407.91200	1,407.91200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,116.57300	1,116.57300	0.00000	1,120.08400	1,120.08400	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,138.99500	1,138.99500	0.00000	1,142.56400	1,142.56400	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,161.51200	1,161.51200	0.00000	1,165.13400	1,165.13400	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,183.97500	1,183.97500	0.00000	1,187.65000	1,187.65000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,206.45300	1,206.45300	0.00000	1,210.17900	1,210.17900	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	10.97132	84.07532	0.00000	10.91615	84.33913	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.08670	81.98381	0.00000	11.02914	82.25273	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.21337	83.62195	0.00000	11.15328	83.89588	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.36160	81.45769	0.00000	11.29877	81.73664	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.53174	83.01554	0.00000	11.46593	83.29947	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	11.43159	80.66156	0.00000	11.36631	81.06546	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.53411	78.03324	0.00000	11.46648	78.44513	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.64194	79.59157	0.00000	11.57192	80.01136	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.76264	76.87950	0.00000	11.69003	77.30718	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.89373	78.34727	0.00000	11.81843	78.78279	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	1,099.39100	1,099.39100	0.00000	1,102.79600	1,102.79600	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,121.46800	1,121.46800	0.00000	1,124.92800	1,124.92800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,143.63800	1,143.63800	0.00000	1,147.15000	1,147.15000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,165.75600	1,165.75600	0.00000	1,169.31800	1,169.31800	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,187.88800	1,187.88800	0.00000	1,191.49900	1,191.49900	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	134.91081	134.91081	0.00000	134.91985	134.91985	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.24316	136.24316	0.00000	136.25196	136.25196	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.96688	138.96688	0.00000	138.97538	138.97538	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.24764	140.24764	0.00000	140.25570	140.25570	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.93718	142.93718	0.00000	142.94486	142.94486	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	129.09319	129.09319	0.00000	129.47961	129.47961		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.20814	130.20814	0.00000	130.60209	130.60209		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.81139	132.81139	0.00000	133.21273	133.21273		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.87190	133.87190	0.00000	134.28054	134.28054		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.43935	136.43935	0.00000	136.85519	136.85519		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	139.44024	139.44024	0.00000	140.13230	140.13230		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.27306	142.27306	0.00000	142.97888	142.97888		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.99099	142.99099	0.00000	143.71044	143.71044		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.78508	145.78508	0.00000	146.51790	146.51790		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.41478	146.41478	0.00000	147.16121	147.16121		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	121.93059	121.93059	0.00000	122.85326	122.85326		0.00	0.00	0.00	0	18,826.00
I2046	On 08/05/2025		Bond Future	0.00	122.19425	122.19425	0.00000	123.13541	123.13541		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.63670	124.63670	0.00000	125.59634	125.59634		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.81620	124.81620	0.00000	125.79409	125.79409		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.20828	127.20828	0.00000	128.20437	128.20437		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	123.85102	123.85102	0.00000	122.34426	122.34426		0.00	0.00	0.00	0	16,185.00
I2050	On 08/05/2025		Bond Future	0.00	126.36744	126.36744	0.00000	124.82955	124.82955		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	126.52509	126.52509	0.00000	124.95609	124.95609		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	128.99764	128.99764	0.00000	127.39719	127.39719		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	129.05760	129.05760	0.00000	127.42574	127.42574		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	375.74500	375.74500	0.00000	377.28800	377.28800		0.00	0.00	11,272,350.00	3	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.38200	383.38200	0.00000	384.95200	384.95200		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.05100	391.05100	0.00000	392.64600	392.64600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.70200	398.70200	0.00000	400.32200	400.32200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.35700	406.35700	0.00000	408.00300	408.00300		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	ContractsTraded	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	8.18220	105.39823	0.00000	8.14965	105.45480			1.35	0.00	47,956,194.65	455	179,104.00
R186	On 08/05/2025	Bond Future	0.00	8.19441	107.51411	0.00000	8.15652	107.57149			1.46	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.23284	104.32789	0.00000	8.18773	104.38602			1.44	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,447.22000	1.44722	0.00000	1,497.31000	1.49731	1,447.220	1.89	0.79	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	57.93000	0.05793	0.00000	55.87000	0.05587	57.930	2.14	(0.07)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.32821	106.34077	0.00000	8.27266	106.39959			1.26	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.53575	103.04504	0.00000	8.46367	103.10456			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	269.28725	269.28725	0.00000	269.91132	269.91132			0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025	Bond Future	0.00	274.75875	274.75875	0.00000	275.39460	275.39460			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.01505	275.01505	0.00000	275.66269	275.66269			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.38961	280.38961	0.00000	281.04895	281.04895			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.42754	280.42754	0.00000	281.09829	281.09829			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	8.98667	96.35213	0.00000	8.93017	96.56962			5.65	0.00	95,870,369.35	995	164,370.00
R2030	On 06/02/2025	Bond Future	8.68 Call	344.69000	0.34469	0.00000	437.51000	0.43751	344.690	5.55	0.28	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	1,243.26000	1.24326	0.00000	1,416.11000	1.41611	1,243.260	5.74	0.64	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	112.21000	0.11221	0.00000	105.03000	0.10503	112.210	6.06	(0.11)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.04609	98.28590	0.00000	8.98601	98.50746			5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	724.15000	0.72415	0.00000	820.05000	0.82005	724.150	5.25	0.34	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	1,136.65000	1.13665	0.00000	1,260.61000	1.26061	1,136.650	5.33	0.46	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,588.27000	1.58827	0.00000	1,734.60000	1.73460	1,588.270	5.44	0.57	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	2,219.29000	2.21929	0.00000	2,387.96000	2.38796	2,219.290	5.59	0.67	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	327.86000	0.32786	0.00000	304.71000	0.30471	327.860	5.94	(0.17)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,716.24000	4.71624	0.00000	4,924.43000	4.92443	4,716.240	6.17	0.89	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,932.47000	5.93247	0.00000	6,147.41000	6.14741	5,932.470	6.43	0.94	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	7.58000	0.00758	0.00000	7.25000	0.00725	7.580	6.65	(0.01)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	2.26000	0.00226	0.00000	2.19000	0.00219	2.260	6.65	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.12085	96.21688	0.00000	9.05674	96.44245			5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,044.30000	5.04430	0.00000	5,245.10000	5.24510	5,044.300	6.32	0.84	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	38.14000	0.03814	0.00000	35.85000	0.03585	38.140	6.67	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.20734	98.07253	0.00000	9.13886	98.30205			5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.31865	95.92037	0.00000	9.24515	96.15382			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	9.63480	95.99191	0.00000	9.58414	96.23784			7.38	0.00	0.00	0	116,824.00
R2032	On 06/02/2025	Bond Future	9.42 Call	599.30000	0.59930	0.00000	727.76000	0.72776	599.300	7.23	0.35	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	1,972.31000	1.97231	0.00000	2,183.30000	2.18330	1,972.310	8.17	0.69	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	122.30000	0.12230	0.00000	122.05000	0.12205	122.300	9.38	(0.08)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.70799	93.75449	0.00000	9.65488	94.00508	7.53	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,156.32000	1.15632	0.00000	1,279.85000	1.27985	1,156.320	7.48	0.39	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,364.72000	2.36472	0.00000	2,541.19000	2.54119	2,364.720	7.87	0.60	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	319.34000	0.31934	0.00000	304.00000	0.30400	319.340	8.86	(0.12)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.79195	95.60574	0.00000	9.73623	95.86087	7.38	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	9.89376	93.28856	0.00000	9.83518	93.54829	7.79	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.01395	95.05235	0.00000	9.95227	95.31660	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	9.89461	104.23725	0.00000	9.84410	104.51666	7.78	0.00	1,667,796.00	16	11,996.00		
R2033	On 08/05/2025	Bond Future	0.00	9.97620	101.28090	0.00000	9.92335	101.56561	8.02	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.06803	103.28056	0.00000	10.01270	103.57049	7.93	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.17702	100.22820	0.00000	10.11900	100.52335	8.34	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.30339	102.12235	0.00000	10.24247	102.42266	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	10.27362	95.37300	0.00000	10.21308	95.72576	9.08	0.00	12,016,998.00	126	87,058.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	827.45000	0.82745	0.00000	1,017.47000	1.01747	827.450	8.89	0.38	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,254.51000	1.25451	0.00000	1,487.18000	1.48718	1,254.510	9.09	0.50	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,506.41000	1.50641	0.00000	1,758.24000	1.75824	1,506.410	9.20	0.55	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	537.63000	0.53763	0.00000	492.85000	0.49285	537.630	9.60	(0.26)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	158.54000	0.15854	0.00000	149.79000	0.14979	158.540	10.19	(0.09)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	87.88000	0.08788	0.00000	84.70000	0.08470	87.880	10.45	(0.05)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.35546	92.77715	0.00000	10.29252	93.13665	9.50	0.00	0.00	0	1,002.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,487.77000	2.48777	0.00000	2,719.65000	2.71965	2,487.770	9.73	0.55	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,054.70000	1.05470	0.00000	986.11000	0.98611	1,054.700	10.35	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	6,542.11000	6.54211	0.00000	6,868.29000	6.86829	6,542.110	10.97	0.84	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	381.95000	0.38195	0.00000	358.91000	0.35891	381.950	11.26	(0.12)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	73.55000	0.07355	0.00000	69.97000	0.06997	73.550	11.91	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	17.61000	0.01761	0.00000	16.92000	0.01692	17.610	11.91	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.44717	94.60942	0.00000	10.38164	94.97571	9.43	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.55637	91.92830	0.00000	10.48810	92.30126	10.10	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.68180	93.66691	0.00000	10.61054	94.04656	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	10.69495	85.62592	0.00000	10.63457	85.98725	10.49	0.00	0.00	0	163,028.00		
R2037	On 08/05/2025	Bond Future	0.00	10.78901	87.34430	0.00000	10.72636	87.71265	10.53	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	9,732.11000	9.73211	0.00000	10,088.13000	10.08813	9,732.110	12.96	0.93	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	13,152.82000	13.15282	0.00000	13,518.44000	13.51844	13,152.820	13.22	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	13,377.44000	13.37744	0.00000	13,743.35000	13.74335	13,377.440	13.22	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	10.89359	84.80837	0.00000	10.82851	85.18367	11.05	0.00	0.00	0	15.00		
R2037	On 07/08/2025	Bond Future	10.34 Call	1,574.36000	1.57436	0.00000	1,729.97000	1.72997	1,574.360	10.61	0.34	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55 Call	2,063.89000	2.06389	0.00000	2,246.28000	2.24628	2,063.890	10.83	0.41	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64 Call	2,298.68000	2.29868	0.00000	2,492.35000	2.49235	2,298.680	10.93	0.44	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07 Put	2,595.23000	2.59523	0.00000	2,463.27000	2.46327	2,595.230	11.44	(0.43)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42 Put	1,893.75000	1.89375	0.00000	1,795.20000	1.79520	1,893.750	11.87	(0.34)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82 Put	1,310.73000	1.31073	0.00000	1,241.98000	1.24198	1,310.730	12.38	(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	944.54000	0.94454	0.00000	895.29000	0.89529	944.540	12.80	(0.19)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	11.00280	86.44324	0.00000	10.93525	86.82542		11.37	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00	11.12625	83.81954	0.00000	11.05602	84.20857		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	10.78881	104.57347	0.00000	10.72847	104.99530		10.03	0.00	4,914,953.09	47	8,131.00	
R2038	On 08/05/2025	Bond Future	0.00	10.88520	101.18210	0.00000	10.82254	101.61207		10.59	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00	10.98966	103.17963	0.00000	10.92456	103.61778		10.57	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00	11.10763	99.68357	0.00000	11.03995	100.12971		11.45	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98 Call	3,890.64000	3.89064	0.00000	4,139.55000	4.13955	3,890.640	11.43	0.49	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,796.79000	1.79679	0.00000	1,715.66000	1.71566	1,796.790	12.87	(0.24)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.23870	101.56665	0.00000	11.16826	102.02087		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	11.00206	85.73149	0.00000	10.94177	86.12225		11.41	0.00	0.00	0	66,623.00	
R2040	On 06/02/2025	Bond Future	11.00 Call	1,452.09000	1.45209	0.00000	1,714.48000	1.71448	1,452.090	11.41	0.51	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	267.08000	0.26708	0.00000	250.40000	0.25040	267.080	12.57	(0.13)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	64.18000	0.06418	0.00000	63.20000	0.06320	64.180	13.38	(0.04)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	11.09892	87.45199	0.00000	11.03647	87.85034		11.46	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75 Call	9,904.77000	9.90477	0.00000	10,286.51000	10.28651	9,904.770	14.06	0.91	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	13,172.20000	13.17220	0.00000	13,565.79000	13.56579	13,172.200	14.42	0.97	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	13,502.94000	13.50294	0.00000	13,897.19000	13.89719	13,502.940	14.42	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.20567	84.66749	0.00000	11.14091	85.07335		12.09	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00	11.31612	86.29930	0.00000	11.24902	86.71264		12.47	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00	11.43976	83.42203	0.00000	11.37012	83.84283		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	11.12533	81.64662	0.00000	11.05996	82.08355		12.37	0.00	4,898,797.20	60	71,263.00	
R2044	On 06/02/2025	Bond Future	10.65 Call	375.04000	0.37504	0.00000	509.19000	0.50919	375.040	11.78	0.19	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	1,620.65000	1.62065	0.00000	1,919.04000	1.91904	1,620.650	12.64	0.53	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	661.76000	0.66176	0.00000	602.34000	0.60234	661.760	13.27	(0.26)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	5,685.47000	5.68547	0.00000	6,111.10000	6.11110	5,685.470	14.17	0.91	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	8,425.30000	8.42530	0.00000	8,861.68000	8.86168	8,425.300	15.03	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	0.42000	0.00042	0.00000	0.50000	0.00050	0.420	15.89	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.21840	83.28511	0.00000	11.15079	83.73054		12.45	0.00	0.00	0	7,734.00	
R2044	On 08/05/2025	Bond Future	10.92 Call	1,632.65000	1.63265	0.00000	1,846.40000	1.84640	1,632.650	11.95	0.39	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,514.59000	1.51459	0.00000	1,408.23000	1.40823	1,514.590	13.10	(0.33)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	579.39000	0.57939	0.00000	540.12000	0.54012	579.390	14.32	(0.15)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.32040	80.54363	0.00000	11.25039	80.99753		13.16	0.00	0.00	0	0.00	
R2044	On 06/11/2025	Bond Future	0.00	11.42533	82.09583	0.00000	11.35289	82.55819		13.59	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00	11.54211	79.26422	0.00000	11.46704	79.73499		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	11.06971	84.74791	0.00000	11.00943	85.16734		12.35	0.00	0.00	0	272,105.00	
R2048	On 06/02/2025	Bond Future	10.30 Call	101.35000	0.10135	0.00000	154.08000	0.15408	101.350	11.29	0.07	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	1,334.39000	1.33439	0.00000	1,596.59000	1.59659	1,334.390	12.35	0.46	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	355.10000	0.35510	0.00000	331.57000	0.33157	355.100	13.61	(0.15)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	11.15263	82.00223	0.00000	11.09037	82.42980		13.10	0.00	0.00	0	30,311.00	
R2048	On 07/08/2025	Bond Future	0.00	11.24274	83.62165	0.00000	11.17838	84.05730		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	11.34481	80.79166	0.00000	11.27822	81.23542		14.04	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.45824	82.31899	0.00000	11.38924	82.77084		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	11.07344	108.98974	0.00000	11.01314	109.53265		12.47	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.15919	105.30964	0.00000	11.09682	105.86313		13.23	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.25088	107.38858	0.00000	11.18635	107.95261		13.28	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.35268	103.59512	0.00000	11.28585	104.16962		13.88	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.46399	105.55187	0.00000	11.39472	106.13681		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	10.49058	74.81375	0.00000	10.43528	75.10379		10.46	0.00	748,137.50	10	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.57227	73.16079	0.00000	10.51501	73.45635		10.95	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.66151	74.60540	0.00000	10.60218	74.90656		10.95	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.76313	72.89206	0.00000	10.70161	73.19874		11.74	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.87685	74.27040	0.00000	10.81301	74.58258		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	244.70998	244.70998	0.00000	244.65200	244.65200		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.32622	246.32622	0.00000	246.26634	246.26634		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.25041	251.25041	0.00000	251.18843	251.18843		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.74115	252.74115	0.00000	252.67689	252.67689		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.58666	257.58666	0.00000	257.52013	257.52013		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	9.37776	92.37687	0.00000	9.32692	92.59218		6.66	0.00	554,261.22	6	99,784.00
R213	On 08/05/2025	Bond Future	0.00	9.44165	90.67373	0.00000	9.38815	90.89310		6.68	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.51772	92.46472	0.00000	9.46131	92.68806		6.53	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.61822	90.69499	0.00000	9.55861	90.92227		6.72	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.74127	92.41142	0.00000	9.67806	92.64266		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	10.86218	70.13386	0.00000	10.79681	70.50275		11.95	0.00	0.00	0	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,863.58000	4.86358	0.00000	5,223.77000	5.22377	4,863.580	13.68	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,202.35000	7.20235	0.00000	7,570.87000	7.57087	7,202.350	14.51	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.12000	0.00012	0.00000	0.15000	0.00015	0.120	15.33	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.94107	68.23830	0.00000	10.87361	68.61443		12.60	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.02707	69.58599	0.00000	10.95741	69.96929		12.64	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.12544	67.62803	0.00000	11.05346	68.01848		13.69	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.23513	68.90712	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 :											179,899,857.01		1,718	1,606,939.00
Grand Total:											179,899,857.01		1,718	1,606,939.00