

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2024

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	1,075.28200	1,075.28200	0.00000	1,077.85700	1,077.85700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.87700	1,096.87700	0.00000	1,099.50100	1,099.50100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.56500	1,118.56500	0.00000	1,121.23700	1,121.23700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.20300	1,140.20300	0.00000	1,142.92200	1,142.92200	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.85300	1,161.85300	0.00000	1,164.62000	1,164.62000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,293.68100	1,293.68100	0.00000	1,299.11100	1,299.11100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,319.66300	1,319.66300	0.00000	1,325.19800	1,325.19800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,345.75600	1,345.75600	0.00000	1,351.39600	1,351.39600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,371.78800	1,371.78800	0.00000	1,377.53200	1,377.53200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,397.83600	1,397.83600	0.00000	1,403.68400	1,403.68400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,111.04500	1,111.04500	0.00000	1,116.57300	1,116.57300	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,133.35900	1,133.35900	0.00000	1,138.99500	1,138.99500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,155.76900	1,155.76900	0.00000	1,161.51200	1,161.51200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,178.12600	1,178.12600	0.00000	1,183.97500	1,183.97500	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,200.49600	1,200.49600	0.00000	1,206.45300	1,206.45300	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	11.04944	83.70366	0.00000	10.97132	84.07532	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.16813	81.60533	0.00000	11.08670	81.98381	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.29830	83.23682	0.00000	11.21337	83.62195	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.45028	81.06608	0.00000	11.36160	81.45769	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.62451	82.61747	0.00000	11.53174	83.01554	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	11.53030	80.05697	0.00000	11.43159	80.66156	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.63632	77.41715	0.00000	11.53411	78.03324	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.74773	78.96402	0.00000	11.64194	79.59157	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.87228	76.24068	0.00000	11.76264	76.87950	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.00738	77.69721	0.00000	11.89373	78.34727	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	1,094.04600	1,094.04600	0.00000	1,099.39100	1,099.39100	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,116.01800	1,116.01800	0.00000	1,121.46800	1,121.46800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,138.08500	1,138.08500	0.00000	1,143.63800	1,143.63800	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,160.10000	1,160.10000	0.00000	1,165.75600	1,165.75600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,182.12800	1,182.12800	0.00000	1,187.88800	1,187.88800	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	134.80275	134.80275	0.00000	134.91081	134.91081	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.13411	136.13411	0.00000	136.24316	136.24316	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.85721	138.85721	0.00000	138.96688	138.96688	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.13749	140.13749	0.00000	140.24764	140.24764	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.82664	142.82664	0.00000	142.93718	142.93718	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	128.88125	128.88125	0.00000	129.09319	129.09319		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	129.99305	129.99305	0.00000	130.20814	130.20814		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.59340	132.59340	0.00000	132.81139	132.81139		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.65131	133.65131	0.00000	133.87190	133.87190		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.21609	136.21609	0.00000	136.43935	136.43935		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	139.71709	139.71709	0.00000	139.44024	139.44024		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.55691	142.55691	0.00000	142.27306	142.27306		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.28214	143.28214	0.00000	142.99099	142.99099		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.08369	146.08369	0.00000	145.78508	145.78508		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.72093	146.72093	0.00000	146.41478	146.41478		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	122.27349	122.27349	0.00000	121.93059	121.93059		0.00	0.00	0.00	0	18,826.00
I2046	On 08/05/2025		Bond Future	0.00	122.54525	122.54525	0.00000	122.19425	122.19425		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.99618	124.99618	0.00000	124.63670	124.63670		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.18430	125.18430	0.00000	124.81620	124.81620		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.58490	127.58490	0.00000	127.20828	127.20828		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	121.69139	121.69139	0.00000	123.85102	123.85102		0.00	0.00	0.00	0	16,185.00
I2050	On 08/05/2025		Bond Future	0.00	124.16498	124.16498	0.00000	126.36744	126.36744		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.28019	124.28019	0.00000	126.52509	126.52509		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.71024	126.71024	0.00000	128.99764	128.99764		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.72781	126.72781	0.00000	129.05760	129.05760		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	376.03600	376.03600	0.00000	375.74500	375.74500		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.68000	383.68000	0.00000	383.38200	383.38200		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.35600	391.35600	0.00000	391.05100	391.05100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	399.01500	399.01500	0.00000	398.70200	398.70200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.67800	406.67800	0.00000	406.35700	406.35700		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	8.24673	105.28621	0.00000	8.18220	105.39823			1.35	0.00	0.00	0	179,104.00
R186	On 08/05/2025	Bond Future	0.00	8.26935	107.40075	0.00000	8.19441	107.51411			1.46	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.32175	104.21345	0.00000	8.23284	104.32789			1.44	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,356.80000	1.35680	0.00000	1,447.22000	1.44722	1,356.800	1.89	0.77	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	66.17000	0.06617	0.00000	57.93000	0.05793	66.170	2.14	(0.08)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.43728	106.22541	0.00000	8.32821	106.34077			1.26	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.67673	102.92878	0.00000	8.53575	103.04504			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	269.23839	269.23839	0.00000	269.28725	269.28725			0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025	Bond Future	0.00	274.71136	274.71136	0.00000	274.75875	274.75875			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	274.96971	274.96971	0.00000	275.01505	275.01505			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.34694	280.34694	0.00000	280.38961	280.38961			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.38717	280.38717	0.00000	280.42754	280.42754			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	9.04199	96.13978	0.00000	8.98667	96.35213			5.65	0.00	294,764,565.48	3,066	161,304.00
R2030	On 06/02/2025	Bond Future	8.68 Call	282.57000	0.28257	0.00000	344.69000	0.34469	282.570	5.55	0.24	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	1,102.73000	1.10273	0.00000	1,243.26000	1.24326	1,102.730	5.74	0.61	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	132.36000	0.13236	0.00000	112.21000	0.11221	132.360	6.06	(0.12)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.10476	98.07014	0.00000	9.04609	98.28590			5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	648.68000	0.64868	0.00000	724.15000	0.72415	648.680	5.25	0.32	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	1,034.94000	1.03494	0.00000	1,136.65000	1.13665	1,034.940	5.33	0.44	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,464.38000	1.46438	0.00000	1,588.27000	1.58827	1,464.380	5.44	0.54	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	2,071.92000	2.07192	0.00000	2,219.29000	2.21929	2,071.920	5.59	0.65	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	362.02000	0.36202	0.00000	327.86000	0.32786	362.020	5.94	(0.18)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,522.09000	4.52209	0.00000	4,716.24000	4.71624	4,522.090	6.17	0.88	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,728.88000	5.72888	0.00000	5,932.47000	5.93247	5,728.880	6.43	0.93	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	8.65000	0.00865	0.00000	7.58000	0.00758	8.650	6.65	(0.01)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	2.60000	0.00260	0.00000	2.26000	0.00226	2.600	6.65	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.18325	95.99795	0.00000	9.12085	96.21688			5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,858.54000	4.85854	0.00000	5,044.30000	5.04430	4,858.540	6.32	0.83	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	42.15000	0.04215	0.00000	38.14000	0.03814	42.150	6.67	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.27374	97.85062	0.00000	9.20734	98.07253			5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.38967	95.69547	0.00000	9.31865	95.92037			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	9.69920	95.68046	0.00000	9.63480	95.99191			7.38	0.00	467,112,005.72	4,882	121,706.00
R2032	On 06/02/2025	Bond Future	9.42 Call	488.55000	0.48855	0.00000	599.30000	0.59930	488.550	7.23	0.30	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	1,753.82	0.0000	1.75382	0.00000	1,972.31	1.97231	1,753.820	8.17	0.65	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	143.69	0.0000	0.14369	0.00000	122.30	0.12230	143.690	9.38	(0.09)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.77541	0.0000	93.43762	0.00000	9.70799	93.75449		7.53	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,032.37	0.0000	1.03237	0.00000	1,156.32	1.15632	1,032.370	7.48	0.36	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,173.98	0.0000	2.17398	0.00000	2,364.72	2.36472	2,173.980	7.87	0.57	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	356.05	0.0000	0.35605	0.00000	319.34	0.31934	356.050	8.86	(0.13)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.86257	0.0000	95.28364	0.00000	9.79195	95.60574		7.38	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.96783	0.0000	92.96146	0.00000	9.89376	93.28856		7.79	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.09180	0.0000	94.72019	0.00000	10.01395	95.05235		7.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	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		9.95868	0.0000	103.88430	0.00000	9.89461	104.23725		7.78	0.00	0.00	0	11,996.00
R2033	On 08/05/2025	Bond Future	0.00		10.04314	0.0000	100.92180	0.00000	9.97620	101.28090		8.02	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.13800	0.0000	102.91548	0.00000	10.06803	103.28056		7.93	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.25024	0.0000	99.85735	0.00000	10.17702	100.22820		8.34	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.38013	0.0000	101.74574	0.00000	10.30339	102.12235		8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	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		10.34751	0.0000	94.94492	0.00000	10.27362	95.37300		9.08	0.00	213,531,125.08	2,249	87,058.00
R2035	On 06/02/2025	Bond Future	10.10	Call	663.86	0.0000	0.66386	0.00000	827.45	0.82745	663.860	8.89	0.33	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,040.45	0.0000	1.04045	0.00000	1,254.51	1.25451	1,040.450	9.09	0.44	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,267.72	0.0000	1.26772	0.00000	1,506.41	1.50641	1,267.720	9.20	0.50	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	644.67	0.0000	0.64467	0.00000	537.63	0.53763	644.670	9.60	(0.30)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	195.62	0.0000	0.19562	0.00000	158.54	0.15854	195.620	10.19	(0.11)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	109.44	0.0000	0.10944	0.00000	87.88	0.08788	109.440	10.45	(0.07)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.43222	0.0000	92.34128	0.00000	10.35546	92.77715		9.50	0.00	184,682.56	2	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,248.59	0.0000	2.24859	0.00000	2,487.77	2.48777	2,248.590	9.73	0.52	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,173.17	0.0000	1.17317	0.00000	1,054.70	1.05470	1,173.170	10.35	(0.30)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,172.01	0.0000	6.17201	0.00000	6,542.11	6.54211	6,172.010	10.97	0.83	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	430.79	0.0000	0.43079	0.00000	381.95	0.38195	430.790	11.26	(0.13)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	84.61	0.0000	0.08461	0.00000	73.55	0.07355	84.610	11.91	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	20.63	0.0000	0.02063	0.00000	17.61	0.01761	20.630	11.91	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.52697	0.0000	94.16601	0.00000	10.44717	94.60942		9.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.63939	0.0000	91.47751	0.00000	10.55637	91.92830		10.10	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.76834	0.0000	93.20871	0.00000	10.68180	93.66691		9.95	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	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		10.77374	0.0000	85.15762	0.00000	10.69495	85.62592		10.49	0.00	24,695,709.80	290	162,738.00
R2037	On 08/05/2025	Bond Future	0.00		10.87069	0.0000	86.86739	0.00000	10.78901	87.34430		10.53	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,287.82	0.0000	9.28782	0.00000	9,732.11	9.73211	9,287.820	12.96	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,685.85	0.0000	12.68585	0.00000	13,152.82	13.15282	12,685.850	13.22	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,909.60	0.0000	12.90960	0.00000	13,377.44	13.37744	12,909.600	13.22	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.97836	0.0000	84.32298	0.00000	10.89359	84.80837		11.05	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,408.25	0.0000	1.40825	0.00000	1,574.36	1.57436	1,408.250	10.61	0.32	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,865.07	0.0000	1.86507	0.00000	2,063.89	2.06389	1,865.070	10.83	0.38	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,085.78	0.0000	2.08578	0.00000	2,298.68	2.29868	2,085.780	10.93	0.41	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,803.42	0.0000	2.80342	0.00000	2,595.23	2.59523	2,803.420	11.44	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,056.26	0.0000	2.05626	0.00000	1,893.75	1.89375	2,056.260	11.87	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,430.37	0.0000	1.43037	0.00000	1,310.73	1.31073	1,430.370	12.38	(0.27)	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	1,034.64000	1.03464	0.00000	944.54000	0.94454	1,034.640	12.80	(0.20)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	11.09069	85.94955	0.00000	11.00280	86.44324	11.37	0.00	0.00	0	0.00		
R2037	On 05/02/2026	Bond Future	0.00	11.21754	83.31755	0.00000	11.12625	83.81954	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	10.86742	104.02776	0.00000	10.78881	104.57347	10.03	0.00	63,664,989.12	612	8,743.00		
R2038	On 08/05/2025	Bond Future	0.00	10.96678	100.62631	0.00000	10.88520	101.18210	10.59	0.00	0.00	0	2,395.00		
R2038	On 07/08/2025	Bond Future	0.00	11.07432	102.61401	0.00000	10.98966	103.17963	10.57	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	0.00	11.19556	99.10831	0.00000	11.10763	99.68357	11.45	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	10.98 Call	3,608.20000	3.60820	0.00000	3,890.64000	3.89064	3,608.200	11.43	0.47	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,932.08000	1.93208	0.00000	1,796.79000	1.79679	1,932.080	12.87	(0.25)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.33010	100.98180	0.00000	11.23870	101.56665	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	11.09596	85.12819	0.00000	11.00206	85.73149	11.41	0.00	0.00	0	66,623.00		
R2040	On 06/02/2025	Bond Future	11.00 Call	1,151.94000	1.15194	0.00000	1,452.09000	1.45209	1,151.940	11.41	0.44	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	345.74000	0.34574	0.00000	267.08000	0.26708	345.740	12.57	(0.16)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	85.89000	0.08589	0.00000	64.18000	0.06418	85.890	13.38	(0.05)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	11.19614	86.83737	0.00000	11.09892	87.45199	11.46	0.00	0.00	0	3,900.00		
R2040	On 08/05/2025	Bond Future	12.75 Call	9,342.05000	9.34205	0.00000	9,904.77000	9.90477	9,342.050	14.06	0.90	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	12,577.13000	12.57713	0.00000	13,172.20000	13.17220	12,577.130	14.42	0.96	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	12,905.71000	12.90571	0.00000	13,502.94000	13.50294	12,905.710	14.42	0.97	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.30645	84.04162	0.00000	11.20567	84.66749	12.09	0.00	0.00	0	16.00		
R2040	On 06/11/2025	Bond Future	0.00	11.42047	85.66246	0.00000	11.31612	86.29930	12.47	0.00	0.00	0	0.00		
R2040	On 05/02/2026	Bond Future	0.00	11.54799	82.77424	0.00000	11.43976	83.42203	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	11.22945	80.95836	0.00000	11.12533	81.64662	12.37	0.00	0.00	0	71,263.00		
R2044	On 06/02/2025	Bond Future	10.65 Call	251.54000	0.25154	0.00000	375.04000	0.37504	251.540	11.78	0.14	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	1,267.97000	1.26797	0.00000	1,620.65000	1.62065	1,267.970	12.64	0.45	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	848.24000	0.84824	0.00000	661.76000	0.66176	848.240	13.27	(0.32)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	5,060.06000	5.06006	0.00000	5,685.47000	5.68547	5,060.060	14.17	0.88	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	7,754.33000	7.75433	0.00000	8,425.30000	8.42530	7,754.330	15.03	0.97	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	0.63000	0.00063	0.00000	0.42000	0.00042	0.630	15.89	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.32606	82.58383	0.00000	11.21840	83.28511	12.45	0.00	0.00	0	7,734.00		
R2044	On 08/05/2025	Bond Future	10.92 Call	1,366.53000	1.36653	0.00000	1,632.65000	1.63265	1,366.530	11.95	0.35	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,747.16000	1.74716	0.00000	1,514.59000	1.51459	1,747.160	13.10	(0.36)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	682.74000	0.68274	0.00000	579.39000	0.57939	682.740	14.32	(0.17)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.43186	79.82936	0.00000	11.32040	80.54363	13.16	0.00	0.00	0	0.00		
R2044	On 06/11/2025	Bond Future	0.00	11.54059	81.36888	0.00000	11.42533	82.09583	13.59	0.00	0.00	0	0.00		
R2044	On 05/02/2026	Bond Future	0.00	11.66151	78.52455	0.00000	11.54211	79.26422	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	11.16875	84.06673	0.00000	11.06971	84.74791	12.35	0.00	21,016,682.50	250	271,855.00		
R2048	On 06/02/2025	Bond Future	10.30 Call	60.82000	0.06082	0.00000	101.35000	0.10135	60.820	11.29	0.04	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	1,029.83000	1.02983	0.00000	1,334.39000	1.33439	1,029.830	12.35	0.39	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	462.15000	0.46215	0.00000	355.10000	0.35510	462.150	13.61	(0.19)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	11.25491	81.30811	0.00000	11.15263	82.00223	13.10	0.00	0.00	0	30,311.00		
R2048	On 07/08/2025	Bond Future	0.00	11.34846	82.91469	0.00000	11.24274	83.62165	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	11.45415	80.07202	0.00000	11.34481	80.79166		14.04	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.57150	81.58674	0.00000	11.45824	82.31899		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	11.17767	108.06302	0.00000	11.07344	108.98974		12.47	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.26698	104.36533	0.00000	11.15919	105.30964		13.23	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.36239	106.42672	0.00000	11.25088	107.38858		13.28	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.46812	102.61615	0.00000	11.35268	103.59512		13.88	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.58363	104.55559	0.00000	11.46399	105.55187		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	10.56953	74.40233	0.00000	10.49058	74.81375		10.46	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.65399	72.74172	0.00000	10.57227	73.16079		10.95	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.74609	74.17891	0.00000	10.66151	74.60540		10.95	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.85074	72.45826	0.00000	10.76313	72.89206		11.74	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.96769	73.82923	0.00000	10.87685	74.27040		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	244.65817	244.65817	0.00000	244.70998	244.70998		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.27560	246.27560	0.00000	246.32622	246.32622		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.20154	251.20154	0.00000	251.25041	251.25041		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.69441	252.69441	0.00000	252.74115	252.74115		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.54201	257.54201	0.00000	257.58666	257.58666		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	9.43730	92.12553	0.00000	9.37776	92.37687		6.66	0.00	8,383,423.23	91	99,784.00
R213	On 08/05/2025	Bond Future	0.00	9.50419	90.41814	0.00000	9.44165	90.67373		6.68	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.58352	92.20507	0.00000	9.51772	92.46472		6.53	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.68757	90.43147	0.00000	9.61822	90.69499		6.72	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.81461	92.14404	0.00000	9.74127	92.41142		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	10.96130	69.58019	0.00000	10.86218	70.13386		11.95	0.00	0.00	0	18,356.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,355.97000	4.35597	0.00000	4,863.58000	4.86358	4,355.970	13.68	0.89	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,660.59000	6.66059	0.00000	7,202.35000	7.20235	6,660.590	14.51	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.18000	0.00018	0.00000	0.12000	0.00012	0.180	15.33	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.04331	67.67414	0.00000	10.94107	68.23830		12.60	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.13260	69.01145	0.00000	11.02707	69.58599		12.64	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.23442	67.04323	0.00000	11.12544	67.62803		13.69	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.34783	68.31204	0.00000	11.23513	68.90712		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 :											1,093,353,183.49		11,442	1,608,829.00
Grand Total:											1,093,353,183.49		11,442	1,608,829.00