

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2024

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	1,070.34000	1,070.34000	0.00000	1,071.44600	1,071.44600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,091.82700	1,091.82700	0.00000	1,092.96800	1,092.96800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,113.44300	1,113.44300	0.00000	1,114.58200	1,114.58200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,134.98300	1,134.98300	0.00000	1,136.14700	1,136.14700	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,156.55100	1,156.55100	0.00000	1,157.72500	1,157.72500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,286.30700	1,286.30700	0.00000	1,287.86100	1,287.86100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,312.13000	1,312.13000	0.00000	1,313.73000	1,313.73000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,338.10800	1,338.10800	0.00000	1,339.71000	1,339.71000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,363.99400	1,363.99400	0.00000	1,365.63100	1,365.63100	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,389.91300	1,389.91300	0.00000	1,391.56700	1,391.56700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,105.72500	1,105.72500	0.00000	1,106.86400	1,106.86400	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,127.92200	1,127.92200	0.00000	1,129.09800	1,129.09800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.25400	1,150.25400	0.00000	1,151.42700	1,151.42700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,172.50500	1,172.50500	0.00000	1,173.70400	1,173.70400	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,194.78600	1,194.78600	0.00000	1,195.99600	1,195.99600	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	11.12096	83.36535	0.00000	11.11981	83.37078	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24286	81.26001	0.00000	11.24157	81.26596	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.37582	82.88737	0.00000	11.37502	82.89096	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.53125	80.71065	0.00000	11.53053	80.71381	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.70899	82.25718	0.00000	11.70861	82.25880	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	11.63277	79.43708	0.00000	11.60563	79.60050	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.74263	76.78442	0.00000	11.71440	76.95164	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.85748	78.32136	0.00000	11.82863	78.48948	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.98610	75.58626	0.00000	11.95621	75.75726	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.12525	77.03212	0.00000	12.09449	77.20480	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	1,088.87900	1,088.87900	0.00000	1,089.96600	1,089.96600	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,110.73800	1,110.73800	0.00000	1,111.86000	1,111.86000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.72900	1,132.72900	0.00000	1,133.84800	1,133.84800	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,154.64200	1,154.64200	0.00000	1,155.78600	1,155.78600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,176.58300	1,176.58300	0.00000	1,177.73700	1,177.73700	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	134.71246	134.71246	0.00000	134.68604	134.68604	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.04165	136.04165	0.00000	136.01550	136.01550	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.76746	138.76746	0.00000	138.73672	138.73672	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.04679	140.04679	0.00000	140.01485	140.01485	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.73734	142.73734	0.00000	142.70218	142.70218	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	128.84970	128.84970	0.00000	129.06188	129.06188		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	129.96052	129.96052	0.00000	130.17780	130.17780		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.56460	132.56460	0.00000	132.78232	132.78232		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.62247	133.62247	0.00000	133.84378	133.84378		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.18974	136.18974	0.00000	136.41281	136.41281		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	139.37878	139.37878	0.00000	139.48107	139.48107		0.00	0.00	3,484,469.50	25	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.21149	142.21149	0.00000	142.31652	142.31652		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.93365	142.93365	0.00000	143.03666	143.03666		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.72977	145.72977	0.00000	145.83413	145.83413		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.36448	146.36448	0.00000	146.46848	146.46848		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	122.24358	122.24358	0.00000	121.90133	121.90133		0.00	0.00	3,178,333.08	26	18,871.00
I2046	On 08/05/2025		Bond Future	0.00	122.51438	122.51438	0.00000	122.16610	122.16610		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.96884	124.96884	0.00000	124.60990	124.60990		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.15672	125.15672	0.00000	124.79034	124.79034		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.55961	127.55961	0.00000	127.18389	127.18389		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	121.66087	121.66087	0.00000	122.09703	122.09703		0.00	0.00	1,459,930.44	12	16,252.00
I2050	On 08/05/2025		Bond Future	0.00	124.13350	124.13350	0.00000	124.57923	124.57923		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.25181	124.25181	0.00000	124.70276	124.70276		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.68248	126.68248	0.00000	127.14164	127.14164		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.70306	126.70306	0.00000	127.16899	127.16899		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	375.85200	375.85200	0.00000	376.06400	376.06400		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.48900	383.48900	0.00000	383.71000	383.71000		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.17100	391.17100	0.00000	391.38800	391.38800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.82700	398.82700	0.00000	399.04900	399.04900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.49200	406.49200	0.00000	406.71400	406.71400		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	8.35700		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	8.33205	105.13834	0.00000	8.28966	105.21177		1.30	0.00	50,045,849.84	476	178,628.00
R186	On 08/05/2025		Bond Future	0.00	8.36946	107.24958	0.00000	8.31942	107.32510		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.43898	104.06283	0.00000	8.38145	104.13670		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,199.84000	1.19984	0.00000	1,297.15000	1.29715	1,199.840	1.73	0.76	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	72.01000	0.07201	0.00000	72.05000	0.07205	72.010	2.10	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.58175	106.07290	0.00000	8.51094	106.14761		1.27	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.86262	102.77582	0.00000	8.77249	102.84994		1.11	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	269.17208	269.17208	0.00000	269.62631	269.62631		0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025		Bond Future	0.00	274.64286	274.64286	0.00000	275.10779	275.10779		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.90867	274.90867	0.00000	275.37499	275.37499		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.28746	280.28746	0.00000	280.76126	280.76126		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.33422	280.33422	0.00000	280.81272	280.81272		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	9.15333	95.71412	0.00000	9.12928	95.80587		5.58	0.00	453,876,357.04	4,742	159,642.00
R2030	On 06/02/2025		Bond Future	8.68 Call	173.12000	0.17312	0.00000	204.17000	0.20417	173.120	5.45	0.17	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	820.66000	0.82066	0.00000	902.83000	0.90283	820.660	5.56	0.53	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	164.17000	0.16417	0.00000	173.84000	0.17384	164.170	5.83	(0.15)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.22339	97.63570	0.00000	9.19763	97.72983		5.27	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	491.80000	0.49180	0.00000	542.91000	0.54291	491.800	5.14	0.27	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	810.40000	0.81040	0.00000	888.76000	0.88876	810.400	5.17	0.38	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,183.99000	1.18399	0.00000	1,282.92000	1.28292	1,183.990	5.25	0.49	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,737.67000	1.73767	0.00000	1,852.04000	1.85204	1,737.670	5.37	0.61	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	398.79000	0.39879	0.00000	424.25000	0.42425	398.790	5.70	(0.20)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,105.80000	4.10580	0.00000	4,221.87000	4.22187	4,105.800	5.92	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,302.16000	5.30216	0.00000	5,411.57000	5.41157	5,302.160	6.20	0.93	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	10.60000	0.01060	0.00000	10.82000	0.01082	10.600	6.60	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	3.21000	0.00321	0.00000	3.32000	0.00332	3.210	6.60	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.30912	95.55820	0.00000	9.28242	95.65127		5.29	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,446.30000	4.44630	0.00000	4,570.72000	4.57072	4,446.300	6.09	0.82	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	49.63000	0.04963	0.00000	49.71000	0.04971	49.630	6.63	(0.03)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.40816	97.40332	0.00000	9.37975	97.49765		5.10	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.53350	95.24199	0.00000	9.50355	95.33620		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	9.80875	95.15370	0.00000	9.78561	95.26465		7.24	0.00	289,743,016.50	3,045	120,632.00
R2032	On 06/02/2025		Bond Future	9.42 Call	255.25000	0.25525	0.00000	365.66000	0.36566	255.250	6.48	0.21	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	1,333.06000		1.33306	0.00000	1,484.00000	1.48400	1,333.060	7.62	0.59	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	163.73000		0.16373	0.00000	179.95000	0.17995	163.730	9.04	(0.11)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.89046		92.90003	0.00000	9.86605	93.01376		7.39	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	780.73000		0.78073	0.00000	882.42000	0.88242	780.730	7.18	0.30	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,789.42000		1.78942	0.00000	1,934.35000	1.93435	1,789.420	7.53	0.52	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	379.69000		0.37969	0.00000	412.44000	0.41244	379.690	8.52	(0.15)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.98278		94.73860	0.00000	9.95776	94.85171		7.23	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.09419		92.40680	0.00000	10.06797	92.52155		7.57	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.22456		94.15719	0.00000	10.19732	94.27235		7.42	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		10.07288		103.25922	0.00000	10.04492	103.41179		7.60	0.00	19,722,511.02	191	12,187.00
R2033	On 08/05/2025	Bond Future	0.00		10.16284		100.28386	0.00000	10.13343	100.44010		7.87	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.26285		102.26838	0.00000	10.23260	102.42466		7.76	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.38116		99.19876	0.00000	10.34951	99.35745		8.14	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.51734		101.07700	0.00000	10.48445	101.23676		8.05	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		10.44580		94.37968	0.00000	10.42322	94.50911		8.86	0.00	97,777,348.48	1,036	87,258.00
R2035	On 06/02/2025	Bond Future	10.10	Call	417.22000		0.41722	0.00000	520.68000	0.52068	417.220	8.37	0.25	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	715.24000		0.71524	0.00000	846.46000	0.84646	715.240	8.55	0.36	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	905.98000		0.90598	0.00000	1,048.12000	1.04812	905.980	8.66	0.43	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	735.51000		0.73551	0.00000	771.57000	0.77157	735.510	9.06	(0.35)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	212.42000		0.21242	0.00000	241.53000	0.24153	212.420	9.66	(0.13)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	115.29000		0.11529	0.00000	136.56000	0.13656	115.290	9.93	(0.07)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.53457		91.76447	0.00000	10.51097	91.89703		9.22	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,817.33000		1.81733	0.00000	2,018.89000	2.01889	1,817.330	9.15	0.47	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,225.84000		1.22584	0.00000	1,305.00000	1.30500	1,225.840	9.79	(0.33)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,606.18000		5.60618	0.00000	5,802.11000	5.80211	5,606.180	10.43	0.82	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	432.81000		0.43281	0.00000	486.35000	0.48635	432.810	10.72	(0.14)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	91.15000		0.09115	0.00000	97.54000	0.09754	91.150	11.70	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	21.78000		0.02178	0.00000	24.25000	0.02425	21.780	11.70	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.63308		93.58092	0.00000	10.60899	93.71330		9.18	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.74992		90.88201	0.00000	10.72489	91.01640		9.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.88345		92.60406	0.00000	10.85762	92.73927		9.70	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		10.85648		84.66972	0.00000	10.84419	84.74194		10.20	0.00	339,186,898.32	4,006	160,018.00
R2037	On 08/05/2025	Bond Future	0.00		10.95666		86.36946	0.00000	10.94381	86.44362		10.18	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,771.95000		8.77195	0.00000	8,896.10000	8.89610	8,771.950	12.32	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,188.45000		12.18845	0.00000	12,272.01000	12.27201	12,188.450	12.93	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,411.99000		12.41199	0.00000	12,494.90000	12.49490	12,411.990	12.93	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.06725		83.81815	0.00000	11.05434	83.89121		10.72	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,115.41000		1.11541	0.00000	1,270.15000	1.27015	1,115.410	10.05	0.28	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,516.89000		1.51689	0.00000	1,698.20000	1.69820	1,516.890	10.22	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,717.09000		1.71709	0.00000	1,906.42000	1.90642	1,717.090	10.32	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,859.70000		2.85970	0.00000	2,998.06000	2.99806	2,859.700	10.81	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,069.78000		2.06978	0.00000	2,209.16000	2.20916	2,069.780	11.24	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,418.79000		1.41879	0.00000	1,543.63000	1.54363	1,418.790	11.76	(0.28)	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	1,014.13000	1.01413	0.00000	1,120.32000	1.12032	1,014.130	12.20	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.18291	85.43586	0.00000	11.16959	85.50979		10.95	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.31317	82.79617	0.00000	11.29961	82.86982		11.52	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		10.94989	103.45991	0.00000	10.93783	103.54266		9.74	0.00	10,656,370.73	103	8,865.00
R2038	On 08/05/2025	Bond Future	0.00		11.05256	100.04678	0.00000	11.03993	100.13180		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.16302	102.02644	0.00000	11.15034	102.11012		10.23	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.28775	98.51041	0.00000	11.27465	98.59505		11.01	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,073.92000	3.07392	0.00000	3,366.03000	3.36603	3,073.920	10.75	0.44	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,868.08000	1.86808	0.00000	2,059.29000	2.05929	1,868.080	12.18	(0.26)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.42580	100.37486	0.00000	11.41245	100.45919		11.01	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		11.17845	84.60345	0.00000	11.17140	84.64810		11.05	0.00	108,546,226.35	1,283	66,569.00
R2040	On 06/02/2025	Bond Future	11.00	Call	819.77000	0.81977	0.00000	939.28000	0.93928	819.770	10.65	0.37	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	355.08000	0.35508	0.00000	420.07000	0.42007	355.080	11.81	(0.18)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	79.92000	0.07992	0.00000	106.91000	0.10691	79.920	12.65	(0.05)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.28171	86.30188	0.00000	11.27433	86.34786		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,779.72000	8.77972	0.00000	8,898.34000	8.89834	8,779.720	13.30	0.90	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,040.70000	12.04070	0.00000	12,105.11000	12.10511	12,040.700	14.04	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,368.98000	12.36898	0.00000	12,431.79000	12.43179	12,368.980	14.04	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.39482	83.49850	0.00000	11.38758	83.54280		11.68	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.51201	85.10971	0.00000	11.50458	85.15437		11.96	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.64278	82.21303	0.00000	11.63534	82.25688		12.65	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		11.29673	80.51858	0.00000	11.28958	80.56514		11.95	0.00	65,139,531.22	809	70,449.00
R2044	On 06/02/2025	Bond Future	10.65	Call	140.04000	0.14004	0.00000	193.47000	0.19347	140.040	10.99	0.09	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	951.28000	0.95128	0.00000	1,082.61000	1.08261	951.280	11.78	0.40	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	873.49000	0.87349	0.00000	966.24000	0.96624	873.490	12.40	(0.35)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,605.75000	4.60575	0.00000	4,706.98000	4.70698	4,605.750	13.32	0.88	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,304.55000	7.30455	0.00000	7,372.00000	7.37200	7,304.550	14.20	0.97	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.49000	0.00049	0.00000	0.75000	0.00075	0.490	15.50	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.39576	82.13499	0.00000	11.38828	82.18297		11.94	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,051.95000	1.05195	0.00000	1,224.78000	1.22478	1,051.950	11.11	0.30	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,721.10000	1.72110	0.00000	1,888.19000	1.88819	1,721.100	12.19	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	632.22000	0.63222	0.00000	745.82000	0.74582	632.220	13.43	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.50368	79.37449	0.00000	11.49632	79.42091		12.66	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.61486	80.90605	0.00000	11.60732	80.95284		12.98	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.73827	78.05484	0.00000	11.73071	78.10090		13.76	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		11.24117	83.57479	0.00000	11.22890	83.65778		11.89	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	23.95000	0.02395	0.00000	42.68000	0.04268	23.950	10.50	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	722.47000	0.72247	0.00000	864.28000	0.86428	722.470	11.45	0.33	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	459.24000	0.45924	0.00000	534.05000	0.53405	459.240	12.70	(0.21)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.32983	80.80610	0.00000	11.31707	80.89121		12.54	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.42561	82.40546	0.00000	11.41277	82.48982		12.60	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	11.53394	79.55385	0.00000	11.52071	79.63936		13.47	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.65400	81.06061	0.00000	11.64052	81.14616		13.47	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	11.25527	107.38255	0.00000	11.23784	107.53469		12.01	0.00	859,060.40	8	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.34739	103.67083	0.00000	11.32926	103.82669		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.44527	105.72216	0.00000	11.42686	105.87791		12.74	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.55397	101.89892	0.00000	11.53495	102.05703		13.42	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.67245	103.82723	0.00000	11.65295	103.98632		13.29	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	10.64233	74.02572	0.00000	10.63999	74.03778		10.19	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.72950	72.35736	0.00000	10.72699	72.37009		10.61	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.82392	73.78939	0.00000	10.82176	73.80016		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.93140	72.06190	0.00000	10.92924	72.07248		11.34	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.05114	73.42707	0.00000	11.04919	73.43643		11.36	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	244.66268	244.66268	0.00000	244.64088	244.64088		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.27954	246.27954	0.00000	246.25880	246.25880		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.21388	251.21388	0.00000	251.18534	251.18534		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.70817	252.70817	0.00000	252.67810	252.67810		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.56181	257.56181	0.00000	257.52642	257.52642		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	9.54727	91.66360	0.00000	9.52397	91.76122		6.54	0.00	56,373,114.00	615	100,891.00
R213	On 08/05/2025	Bond Future	0.00	9.62012	89.94671	0.00000	9.59544	90.04682		6.56	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.70520	91.72733	0.00000	9.67982	91.82672		6.39	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.81615	89.94538	0.00000	9.78942	90.04617		6.55	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.95059	91.65087	0.00000	9.92269	91.75178		6.28	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	11.06438	69.01156	0.00000	11.03672	69.16344		11.57	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,800.02000	3.80002	0.00000	3,980.87000	3.98087	3,800.020	12.89	0.88	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,090.96000	6.09096	0.00000	6,254.78000	6.25478	6,090.960	13.75	0.97	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.17000	0.00017	0.00000	0.24000	0.00024	0.170	15.00	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.14981	67.09392	0.00000	11.12117	67.24921		12.13	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.24228	68.42203	0.00000	11.21305	68.57835		12.20	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.34774	66.44316	0.00000	11.31758	66.60208		13.13	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.46492	67.70210	0.00000	11.43392	67.86277		13.19	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 :										1,500,049,016.92		16,377 1,603,735.00		
Grand Total:										1,500,049,016.92		16,377 1,603,735.00		