

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2024

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	1,074.76800	1,074.76800	0.00000	1,071.79200	1,071.79200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.35600	1,096.35600	0.00000	1,093.31700	1,093.31700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.07800	1,118.07800	0.00000	1,114.97500	1,114.97500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.72500	1,139.72500	0.00000	1,136.55700	1,136.55700		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.40000	1,161.40000	0.00000	1,158.16800	1,158.16800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,293.80400	1,293.80400	0.00000	1,288.72700	1,288.72700		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,319.79200	1,319.79200	0.00000	1,314.60900	1,314.60900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,345.94000	1,345.94000	0.00000	1,340.65000	1,340.65000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,371.99900	1,371.99900	0.00000	1,366.60100	1,366.60100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,398.09200	1,398.09200	0.00000	1,392.58600	1,392.58600		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,111.87600	1,111.87600	0.00000	1,107.48200	1,107.48200		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,134.21000	1,134.21000	0.00000	1,129.72400	1,129.72400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,156.68100	1,156.68100	0.00000	1,152.10300	1,152.10300		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,179.07600	1,179.07600	0.00000	1,174.40400	1,174.40400		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,201.50000	1,201.50000	0.00000	1,196.73500	1,196.73500		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	11.03904	83.75301	0.00000	11.11182	83.40848		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.15708	81.65656	0.00000	11.23315	81.30477		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.28586	83.29308	0.00000	11.36546	82.93396		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.43673	81.12576	0.00000	11.52016	80.75921		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.60952	82.68162	0.00000	11.69711	82.30772		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	11.52138	80.11131	0.00000	11.59877	79.64190		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62694	77.47337	0.00000	11.70724	76.99415		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.73735	79.02524	0.00000	11.82064	78.53614		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.86112	76.30532	0.00000	11.94766	75.80628		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.99523	77.76629	0.00000	12.08515	77.25735		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	1,094.86200	1,094.86200	0.00000	1,090.58500	1,090.58500		0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,116.85400	1,116.85400	0.00000	1,112.48800	1,112.48800		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,138.98200	1,138.98200	0.00000	1,134.52500	1,134.52500		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,161.03400	1,161.03400	0.00000	1,156.48600	1,156.48600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,183.11400	1,183.11400	0.00000	1,178.47600	1,178.47600		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	134.67651	134.67651	0.00000	134.68552	134.68552		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.00661	136.00661	0.00000	136.01540	136.01540		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.73372	138.73372	0.00000	138.74217	138.74217		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.01464	140.01464	0.00000	140.02278	140.02278		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.70680	142.70680	0.00000	142.71460	142.71460		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	129.10052	129.10052	0.00000	129.10840	129.10840		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.21813	130.21813	0.00000	130.22578	130.22578		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.82923	132.82923	0.00000	132.83656	132.83656		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.89441	133.89441	0.00000	133.90142	133.90142		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.46909	136.46909	0.00000	136.47569	136.47569		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	139.87325	139.87325	0.00000	139.73073	139.73073		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.71770	142.71770	0.00000	142.57177	142.57177		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.45214	143.45214	0.00000	143.30274	143.30274		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.26092	146.26092	0.00000	146.10792	146.10792		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.90761	146.90761	0.00000	146.75182	146.75182		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	122.57942	122.57942	0.00000	121.67559	121.67559		0.00	0.00	0.00	0	18,871.00
I2046	On 08/05/2025		Bond Future	0.00	122.85867	122.85867	0.00000	121.93592	121.93592		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.32182	125.32182	0.00000	124.38015	124.38015		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.51852	125.51852	0.00000	124.55826	124.55826		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.93064	127.93064	0.00000	126.95122	126.95122		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	122.04315	122.04315	0.00000	121.02277	121.02277		0.00	0.00	0.00	0	16,252.00
I2050	On 08/05/2025		Bond Future	0.00	124.52510	124.52510	0.00000	123.48375	123.48375		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.65304	124.65304	0.00000	123.59020	123.59020		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.09374	127.09374	0.00000	126.00947	126.00947		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.12356	127.12356	0.00000	126.01882	126.01882		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	377.62200	377.62200	0.00000	375.53500	375.53500		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	385.30000	385.30000	0.00000	383.16800	383.16800		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	393.02400	393.02400	0.00000	390.84900	390.84900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	400.72200	400.72200	0.00000	398.50200	398.50200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	408.43000	408.43000	0.00000	406.16600	406.16600		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	8.26138	105.26080	0.00000	8.30435	105.18631		1.30	0.00	0.00	0	177,864.00
R186	On 08/05/2025		Bond Future	0.00	8.28589	107.37575	0.00000	8.33641	107.29945		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.33766	104.19299	0.00000	8.39851	104.11479		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,296.89000	1.29689	0.00000	1,236.77000	1.23677	1,296.890	1.73	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	58.97000	0.05897	0.00000	65.75000	0.06575	58.970	2.10	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.45440	106.20732	0.00000	8.53030	106.12718		1.27	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.69407	102.91450	0.00000	8.79380	102.83241		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	269.71126	269.71126	0.00000	269.52610	269.52610		0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025		Bond Future	0.00	275.19652	275.19652	0.00000	275.00670	275.00670		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.47740	275.47740	0.00000	275.28270	275.28270		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.87187	280.87187	0.00000	280.67219	280.67219		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.93338	280.93338	0.00000	280.73002	280.73002		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	9.05312	96.09712	0.00000	9.12058	95.83908		5.58	0.00	22,102,337.60	230	159,872.00
R2030	On 06/02/2025		Bond Future	8.68 Call	225.38000	0.22538	0.00000	179.61000	0.17961	225.380	5.45	0.22	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,005.03000	1.00503	0.00000	863.62000	0.86362	1,005.030	5.56	0.61	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	97.07000	0.09707	0.00000	131.76000	0.13176	97.070	5.83	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.11635	98.02759	0.00000	9.18827	97.76406		5.27	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	588.30000	0.58830	0.00000	515.46000	0.51546	588.300	5.14	0.31	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	951.08000	0.95108	0.00000	847.18000	0.84718	951.080	5.17	0.43	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,366.02000	1.36602	0.00000	1,233.77000	1.23377	1,366.020	5.25	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,967.31000	1.96731	0.00000	1,803.25000	1.80325	1,967.310	5.37	0.65	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	312.47000	0.31247	0.00000	363.16000	0.36316	312.470	5.70	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,441.38000	4.44138	0.00000	4,210.07000	4.21007	4,441.380	5.92	0.89	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,661.19000	5.66119	0.00000	5,415.90000	5.41590	5,661.190	6.20	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	6.92000	0.00692	0.00000	8.78000	0.00878	6.920	6.60	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.97000	0.00197	0.00000	2.57000	0.00257	1.970	6.60	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.19429	95.95928	0.00000	9.27127	95.69017		5.29	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,768.46000	4.76846	0.00000	4,546.76000	4.54676	4,768.460	6.09	0.84	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	38.07000	0.03807	0.00000	44.52000	0.04452	38.070	6.63	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.28477	97.81382	0.00000	9.36727	97.53912		5.10	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.40029	95.66190	0.00000	9.48914	95.38157		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	9.70306	95.66184	0.00000	9.76524	95.36246		7.24	0.00	6,218,019.60	65	120,697.00
R2032	On 06/02/2025		Bond Future	9.42 Call	345.17000	0.34517	0.00000	279.35000	0.27935	345.170	6.48	0.27	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	1,608.27	0.0000	1.60827	0.00000	1,426.60	0.0000	1.42660	7.62	0.67	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	97.04	0.0000	0.09704	0.00000	126.08	0.0000	0.12608	9.04	(0.07)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.77927	0.0000	93.41952	0.00000	9.84460	0.0000	93.11384	7.39	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	928.36	0.0000	0.92836	0.00000	831.73	0.0000	0.83173	7.18	0.35	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,048.26	0.0000	2.04826	0.00000	1,884.51	0.0000	1.88451	2,048.260	7.53	0.57	0.00	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	294.84	0.0000	0.29484	0.00000	337.66	0.0000	0.33766	294.840	8.52	(0.12)	0.00	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.86563	0.0000	95.26972	0.00000	9.93437	0.0000	94.95761	7.23	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.97049	0.0000	92.94974	0.00000	10.04294	0.0000	92.63126	7.57	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.09371	0.0000	94.71206	0.00000	10.17022	0.0000	94.38710	7.42	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.96692	0.0000	103.83903	0.00000	10.03425	0.0000	103.47009	7.60	0.00	0.00	0	12,187.00
R2033	On 08/05/2025	Bond Future	0.00		10.05160	0.0000	100.87653	0.00000	10.12220	0.0000	100.49985	7.87	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.14592	0.0000	102.87426	0.00000	10.22002	0.0000	102.48974	7.76	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.25801	0.0000	99.81811	0.00000	10.33592	0.0000	99.42569	8.14	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.38747	0.0000	101.70981	0.00000	10.46949	0.0000	101.30954	8.05	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.33983	0.0000	94.98929	0.00000	10.41217	0.0000	94.57254	8.86	0.00	0.00	0	87,258.00
R2035	On 06/02/2025	Bond Future	10.10	Call	546.46	0.0000	0.54646	0.00000	437.28	0.0000	0.43728	546.460	8.37	0.31	0.00	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	911.66	0.0000	0.91166	0.00000	752.12	0.0000	0.75212	911.660	8.55	0.44	0.00	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,139.21	0.0000	1.13921	0.00000	953.11	0.0000	0.95311	1,139.210	8.66	0.51	0.00	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	501.02	0.0000	0.50102	0.00000	635.35	0.0000	0.63535	501.020	9.06	(0.27)	0.00	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	123.25	0.0000	0.12325	0.00000	169.08	0.0000	0.16908	123.250	9.66	(0.08)	0.00	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	62.03	0.0000	0.06203	0.00000	88.08	0.0000	0.08808	62.030	9.93	(0.05)	0.00	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.42407	0.0000	92.38743	0.00000	10.49942	0.0000	91.96200	9.22	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,095.14	0.0000	2.09514	0.00000	1,889.29	0.0000	1.88929	2,095.140	9.15	0.52	0.00	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,007.15	0.0000	1.00715	0.00000	1,141.20	0.0000	1.14120	1,007.150	9.79	(0.28)	0.00	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,102.70	0.0000	6.10270	0.00000	5,751.86	0.0000	5.75186	6,102.700	10.43	0.85	0.00	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	337.35	0.0000	0.33735	0.00000	392.67	0.0000	0.39267	337.350	10.72	(0.11)	0.00	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	66.08	0.0000	0.06608	0.00000	79.59	0.0000	0.07959	66.080	11.70	(0.03)	0.00	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	14.64	0.0000	0.01464	0.00000	18.30	0.0000	0.01830	14.640	11.70	(0.01)	0.00	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.51767	0.0000	94.21754	0.00000	10.59626	0.0000	93.78337	9.18	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.62922	0.0000	91.53257	0.00000	10.71128	0.0000	91.08959	9.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.75701	0.0000	93.26852	0.00000	10.84284	0.0000	92.81675	9.70	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.77100	0.0000	85.17385	0.00000	10.84833	0.0000	84.71760	10.20	0.00	757,025,178.80	8,888	155,404.00
R2037	On 08/05/2025	Bond Future	0.00		10.86769	0.0000	86.88484	0.00000	10.94805	0.0000	86.41914	10.18	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,236.45	0.0000	9.23645	0.00000	8,807.30	0.0000	8.80730	9,236.450	12.32	0.93	0.00	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,686.10	0.0000	12.68610	0.00000	12,232.38	0.0000	12.23238	12,686.100	12.93	0.98	0.00	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,911.14	0.0000	12.91114	0.00000	12,456.36	0.0000	12.45636	12,911.140	12.93	0.98	0.00	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.97450	0.0000	84.34500	0.00000	11.05813	0.0000	83.86975	10.72	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,249.62	0.0000	1.24962	0.00000	1,115.15	0.0000	1.11515	1,249.620	10.05	0.31	0.00	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,684.80	0.0000	1.68480	0.00000	1,518.40	0.0000	1.51840	1,684.800	10.22	0.37	0.00	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,900.09	0.0000	1.90009	0.00000	1,719.52	0.0000	1.71952	1,900.090	10.32	0.41	0.00	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,588.36	0.0000	2.58836	0.00000	2,816.15	0.0000	2.81615	2,588.360	10.81	(0.45)	0.00	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,853.11	0.0000	1.85311	0.00000	2,031.75	0.0000	2.03175	1,853.110	11.24	(0.35)	0.00	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,255.46	0.0000	1.25546	0.00000	1,387.31	0.0000	1.38731	1,255.460	11.76	(0.26)	0.00	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	888.69000	0.88869	0.00000	988.10000	0.98810	888.690	12.20	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.08626	85.97434	0.00000	11.17324	85.48952		10.95	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.21228	83.34636	0.00000	11.30290	82.85194		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		10.85386	104.12158	0.00000	10.93131	103.58743		9.74	0.00	624,729.48	6	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		10.95255	100.72293	0.00000	11.03310	100.17782		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.05878	102.71748	0.00000	11.14261	102.16119		10.23	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.17896	99.21654	0.00000	11.26631	98.64898		11.01	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,369.77000	3.36977	0.00000	3,116.88000	3.11688	3,369.770	10.75	0.47	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,670.09000	1.67009	0.00000	1,815.48000	1.81548	1,670.090	12.18	(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.31217	101.09613	0.00000	11.40325	100.51738		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		11.06743	85.31081	0.00000	11.14982	84.78502		11.05	0.00	0.00	0	66,566.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,056.46000	1.05646	0.00000	849.23000	0.84923	1,056.460	10.65	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	213.89000	0.21389	0.00000	295.78000	0.29578	213.890	11.81	(0.12)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	39.99000	0.03999	0.00000	60.50000	0.06050	39.990	12.65	(0.03)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.16642	87.02455	0.00000	11.25190	86.48785		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,422.56000	9.42256	0.00000	8,935.24000	8.93524	9,422.560	13.30	0.92	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,730.14000	12.73014	0.00000	12,213.05000	12.21305	12,730.140	14.04	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,062.02000	13.06202	0.00000	12,542.72000	12.54272	13,062.020	14.04	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.27491	84.23674	0.00000	11.36370	83.68916		11.68	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.38736	85.86375	0.00000	11.47954	85.30515		11.96	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.51300	82.98285	0.00000	11.60885	82.41326		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		11.19608	81.17792	0.00000	11.26823	80.70440		11.95	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65	Call	185.97000	0.18597	0.00000	140.49000	0.14049	185.970	10.99	0.12	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,179.91000	1.17991	0.00000	984.53000	0.98453	1,179.910	11.78	0.47	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	612.06000	0.61206	0.00000	768.59000	0.76859	612.060	12.40	(0.28)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,171.35000	5.17135	0.00000	4,747.69000	4.74769	5,171.350	13.32	0.92	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,937.94000	7.93794	0.00000	7,476.67000	7.47667	7,937.940	14.20	0.98	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.14000	0.00014	0.00000	0.26000	0.00026	0.140	15.50	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.29139	82.80859	0.00000	11.36613	82.32530		11.94	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,240.49000	1.24049	0.00000	1,089.13000	1.08913	1,240.490	11.11	0.34	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,444.38000	1.44438	0.00000	1,624.12000	1.62412	1,444.380	12.19	(0.34)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	504.87000	0.50487	0.00000	582.97000	0.58297	504.870	13.43	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.39529	80.06258	0.00000	11.47281	79.56949		12.66	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.50235	81.60888	0.00000	11.58271	81.10587		12.98	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.62130	78.77241	0.00000	11.70474	78.25946		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		11.14564	84.22480	0.00000	11.21270	83.76757		11.89	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	31.82000	0.03182	0.00000	22.89000	0.02289	31.820	10.50	0.03	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	899.22000	0.89922	0.00000	746.55000	0.74655	899.220	11.45	0.39	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	299.86000	0.29986	0.00000	387.52000	0.38752	299.860	12.70	(0.15)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.23090	81.47013	0.00000	11.30028	81.00345		12.54	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.32301	83.08390	0.00000	11.39487	82.60769		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	11.42744	80.24679	0.00000	11.50194	79.76096		13.47	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.54328	81.76810	0.00000	11.62062	81.27275		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	11.14965	108.31071	0.00000	11.22177	107.67533		12.01	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.23786	104.61893	0.00000	11.31258	103.97045		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.33162	106.69053	0.00000	11.40907	106.02882		12.74	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.43588	102.88787	0.00000	11.51626	102.21284		13.42	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.54966	104.83668	0.00000	11.63313	104.14849		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	10.56234	74.43967	0.00000	10.63444	74.06641		10.19	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.64640	72.78051	0.00000	10.72119	72.39953		10.61	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.73752	74.22197	0.00000	10.81514	73.83319		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.84145	72.50409	0.00000	10.92210	72.10745		11.34	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.95742	73.87893	0.00000	11.04128	73.47443		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	244.55585	244.55585	0.00000	244.57327	244.57327		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.17362	246.17362	0.00000	246.19063	246.19063		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.10939	251.10939	0.00000	251.12586	251.12586		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.60562	252.60562	0.00000	252.62168	252.62168		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.46146	257.46146	0.00000	257.47674	257.47674		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	9.44660	92.08635	0.00000	9.51401	91.80300		6.54	0.00	0.00	0	100,765.00
R213	On 08/05/2025	Bond Future	0.00	9.51377	90.37907	0.00000	9.58488	90.08969		6.56	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.59254	92.16954	0.00000	9.66772	91.87415		6.39	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.69648	90.39768	0.00000	9.77617	90.09617		6.55	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.82307	92.11326	0.00000	9.90782	91.80562		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	10.95383	69.62168	0.00000	11.03096	69.19513		11.57	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,326.04000	4.32604	0.00000	3,943.60000	3.94360	4,326.040	12.89	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,678.78000	6.67878	0.00000	6,262.60000	6.26260	6,678.780	13.75	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.04000	0.00004	0.00000	0.08000	0.00008	0.040	15.00	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.03547	67.71715	0.00000	11.11518	67.28176		12.13	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.12390	69.05854	0.00000	11.20634	68.61431		12.20	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.22507	67.09311	0.00000	11.31040	66.63999		13.13	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.33763	68.36558	0.00000	11.42606	67.90360		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 :											785,970,265.48		9,189	1,598,529.00
Grand Total:											785,970,265.48		9,189	1,598,529.00