

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2025

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	1,063.58200	1,063.58200	0.00000	1,062.66200	1,062.66200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,084.92500	1,084.92500	0.00000	1,083.98300	1,083.98300		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.42700	1,106.42700	0.00000	1,105.46300	1,105.46300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.02800	1,128.02800	0.00000	1,127.04200	1,127.04200		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,149.68400	1,149.68400	0.00000	1,148.67400	1,148.67400		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,270.42100	1,270.42100	0.00000	1,267.60000	1,267.60000		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,295.91500	1,295.91500	0.00000	1,293.03300	1,293.03300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,321.59800	1,321.59800	0.00000	1,318.65500	1,318.65500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,347.40100	1,347.40100	0.00000	1,344.39600	1,344.39600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,373.26700	1,373.26700	0.00000	1,370.20000	1,370.20000		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,093.21800	1,093.21800	0.00000	1,090.65900	1,090.65900		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,115.15600	1,115.15600	0.00000	1,112.54300	1,112.54300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,137.25700	1,137.25700	0.00000	1,134.58800	1,134.58800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,159.46000	1,159.46000	0.00000	1,156.73600	1,156.73600		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,181.71900	1,181.71900	0.00000	1,178.93800	1,178.93800		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	11.37687	82.16984	0.00000	11.41887	81.97585		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.51048	80.03903	0.00000	11.55442	79.84087		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.65547	81.64297	0.00000	11.70150	81.44055		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.82085	79.45597	0.00000	11.86915	79.24920		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	12.00917	80.99379	0.00000	12.05993	80.78272		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	11.85130	78.14082	0.00000	11.89804	77.86804		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.96960	75.46058	0.00000	12.01815	75.18209		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.09273	76.97200	0.00000	12.14317	76.68759		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.22809	74.22391	0.00000	12.28056	73.93362		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.37400	75.65828	0.00000	12.42859	75.36209		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	1,076.63500	1,076.63500	0.00000	1,074.15000	1,074.15000		0.00	0.00	32,299,050.00	3	653.00
GOVI	On 08/05/2025		GOVI	0.00	1,098.24000	1,098.24000	0.00000	1,095.70200	1,095.70200		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,120.00600	1,120.00600	0.00000	1,117.41300	1,117.41300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,141.87300	1,141.87300	0.00000	1,139.22600	1,139.22600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,163.79400	1,163.79400	0.00000	1,161.09200	1,161.09200		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	134.29338	134.29338	0.00000	134.25684	134.25684		0.00	0.00	9,266,243.22	69	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.61201	135.61201	0.00000	135.57441	135.57441		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.33050	138.33050	0.00000	138.29167	138.29167		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.62566	139.62566	0.00000	139.58546	139.58546		0.00	0.00	9,634,170.54	69	69.00
I2029	On 05/02/2026		Bond Future	0.00	142.33388	142.33388	0.00000	142.29239	142.29239		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	128.19531	128.19531	0.00000	128.67512	128.67512	0.00	0.00	6,537,960.81	51	6,237.00
I2033	On 08/05/2025		Bond Future	0.00	129.29095	129.29095	0.00000	129.78006	129.78006	0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	131.88279	131.88279	0.00000	132.38131	132.38131	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.95063	132.95063	0.00000	133.45837	133.45837	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.52958	135.52958	0.00000	136.04664	136.04664	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	138.54116	138.54116	0.00000	139.30660	139.30660	0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	141.35458	141.35458	0.00000	142.13520	142.13520	0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.06261	142.06261	0.00000	142.85815	142.85815	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.86589	144.86589	0.00000	145.67666	145.67666	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.51198	145.51198	0.00000	146.33767	146.33767	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	120.89207	120.89207	0.00000	120.72668	120.72668	0.00	0.00	0.00	0	20,045.00
I2046	On 08/05/2025		Bond Future	0.00	121.13382	121.13382	0.00000	120.96461	120.96461	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	123.56181	123.56181	0.00000	123.38878	123.38878	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.74484	123.74484	0.00000	123.56793	123.56793	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.14388	126.14388	0.00000	125.96306	125.96306	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	120.17350	120.17350	0.00000	120.38952	120.38952	0.00	0.00	0.00	0	16,824.00
I2050	On 08/05/2025		Bond Future	0.00	122.61413	122.61413	0.00000	122.83418	122.83418	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	122.70437	122.70437	0.00000	122.92844	122.92844	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.12565	125.12565	0.00000	125.35371	125.35371	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.14068	125.14068	0.00000	125.37277	125.37277	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	373.04100	373.04100	0.00000	374.00100	374.00100	0.00	0.00	2,506,835,520.00	672	206.00
IGOV	On 08/05/2025		Index Future	0.00	380.61900	380.61900	0.00000	381.59800	381.59800	0.00	0.00	2,557,759,680.00	672	680.00
IGOV	On 07/08/2025		Index Future	0.00	388.25300	388.25300	0.00000	389.24900	389.24900	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.92100	395.92100	0.00000	396.93600	396.93600	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.60900	403.60900	0.00000	404.64200	404.64200	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

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
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
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 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	8.39524	105.02900	0.00000	8.43214	104.96522		1.15	0.00	0.00	0	178,879.00
R186	On 08/05/2025	Bond Future	0.00	8.44476	107.13607	0.00000	8.48816	107.07073		1.34	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	0.00	8.52852	103.94799	0.00000	8.58083	103.88099		1.35	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,094.11000	1.09411	0.00000	1,045.98000	1.04598	1,094.110	1.76	0.74	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	69.80000	0.06980	0.00000	76.78000	0.07678	69.800	2.12	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.67584	105.97376	0.00000	8.74111	105.90507		1.21	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00	8.96155	102.69456	0.00000	9.04736	102.62416		1.07	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	267.38393	267.38393	0.00000	269.61141	269.61141		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025	Bond Future	0.00	272.81408	272.81408	0.00000	275.08612	275.08612		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	273.04812	273.04812	0.00000	275.36502	275.36502		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	278.43648	278.43648	0.00000	280.79811	280.79811		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	278.50211	278.50211	0.00000	280.90909	280.90909		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	9.31921	95.08426	0.00000	9.34032	95.00448		5.48	0.00	183,892,958.84	1,934	162,774.00
R2030	On 06/02/2025	Bond Future	8.68 Call	14.00000	0.01400	0.00000	13.52000	0.01352	14.000	5.33	0.03	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	298.28000	0.29828	0.00000	281.69000	0.28169	298.280	5.45	0.35	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	109.21000	0.10921	0.00000	129.33000	0.12933	109.210	5.75	(0.15)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.40048	96.99166	0.00000	9.42304	96.91000		5.12	0.00	0.00	0	34,710.00
R2030	On 08/05/2025	Bond Future	8.68 Call	245.53000	0.24553	0.00000	234.81000	0.23481	245.530	5.01	0.17	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	464.37000	0.46437	0.00000	445.92000	0.44592	464.370	5.03	0.28	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	751.61000	0.75161	0.00000	724.69000	0.72469	751.610	5.10	0.39	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	1,218.70000	1.21870	0.00000	1,180.73000	1.18073	1,218.700	5.22	0.53	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	420.11000	0.42011	0.00000	443.76000	0.44376	420.110	5.55	(0.23)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,458.55000	3.45855	0.00000	3,392.06000	3.39206	3,458.550	5.77	0.86	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,645.47000	4.64547	0.00000	4,572.30000	4.57230	4,645.470	6.05	0.92	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	6.43000	0.00643	0.00000	7.17000	0.00717	6.430	6.46	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1.58000	0.00158	0.00000	1.80000	0.00180	1.580	6.46	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.49817	94.90237	0.00000	9.52238	94.81878		5.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,789.84000	3.78984	0.00000	3,726.11000	3.72611	3,789.840	5.80	0.80	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	38.26000	0.03826	0.00000	40.78000	0.04078	38.260	6.35	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.60543	96.75152	0.00000	9.63146	96.66593		4.78	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.73981	94.59612	0.00000	9.76793	94.50851		4.71	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	9.99915	94.24718	0.00000	10.01534	94.17062		7.13	0.00	998,360,377.74	10,593	113,592.00

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	9.42 Call	16.35000	0.01635	0.00000	16.20000	0.01620	16.350	6.13	0.03	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	546.55000	0.54655	0.00000	529.92000	0.52992	546.550	7.60	0.42	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	96.94000	0.09694	0.00000	112.72000	0.11272	96.940	9.30	(0.09)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.09071	91.97372	0.00000	10.10777	91.89536		7.23	0.00	0.00	0	62,925.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	382.72000	0.38272	0.00000	371.75000	0.37175	382.720	6.92	0.20	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,116.64000	1.11664	0.00000	1,090.07000	1.09007	1,116.640	7.18	0.42	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	365.39000	0.36539	0.00000	382.87000	0.38287	365.390	8.12	(0.16)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.19308	93.79482	0.00000	10.21108	93.71461		7.00	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	10.31196	91.46071	0.00000	10.33099	91.37862		7.16	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00	10.45007	93.21075	0.00000	10.47024	93.12670		7.08	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	10.22583	102.43005	0.00000	10.24207	102.34255		7.52	0.00	0.00	0	12,221.00	
R2033	On 08/05/2025	Bond Future	0.00	10.32344	99.43632	0.00000	10.34052	99.34675		7.68	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00	10.43109	101.40508	0.00000	10.44907	101.31340		7.52	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.55439	98.33609	0.00000	10.57336	98.24222		7.77	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.69560	100.21699	0.00000	10.71563	100.12098		7.73	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	10.67805	93.06282	0.00000	10.73485	92.74472		8.78	0.00	55,837,692.00	600	91,602.00	
R2035	On 06/02/2025	Bond Future	10.10 Call	36.67000	0.03667	0.00000	27.37000	0.02737	36.670	8.27	0.05	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	113.88000	0.11388	0.00000	87.94000	0.08794	113.880	8.46	0.12	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	184.45000	0.18445	0.00000	144.95000	0.14495	184.450	8.57	0.17	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	919.17000	0.91917	0.00000	1,113.41000	1.11341	919.170	8.98	(0.53)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	167.16000	0.16716	0.00000	230.96000	0.23096	167.160	9.60	(0.14)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	65.90000	0.06590	0.00000	97.30000	0.09730	65.900	9.87	(0.06)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.77666	90.41967	0.00000	10.83586	90.09495		9.08	0.00	271,259,010.00	3,000	18,874.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,046.60000	1.04660	0.00000	944.08000	0.94408	1,046.600	9.01	0.35	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,501.28000	1.50128	0.00000	1,647.76000	1.64776	1,501.280	9.66	(0.41)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,365.04000	4.36504	0.00000	4,124.90000	4.12490	4,365.040	10.33	0.77	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	491.55000	0.49155	0.00000	554.60000	0.55460	491.550	10.63	(0.17)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	87.53000	0.08753	0.00000	102.41000	0.10241	87.530	11.63	(0.04)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	17.88000	0.01788	0.00000	21.71000	0.02171	17.880	11.63	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.88531	92.21041	0.00000	10.94711	91.87893		9.04	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	11.01015	89.50068	0.00000	11.07471	89.16243		9.48	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	10.95 Call	2,958.67000	2.95867	0.00000	2,797.28000	2.79728	2,958.670	9.67	0.50	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.45 Put	2,219.64000	2.21964	0.00000	2,353.45000	2.35345	2,219.640	10.17	(0.37)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.95 Put	1,488.56000	1.48856	0.00000	1,586.68000	1.58668	1,488.560	10.68	(0.27)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00	11.15215	91.21375	0.00000	11.21973	90.86867		9.53	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	11.11350	83.17902	0.00000	11.17530	82.82612		10.13	0.00	0.00	0	156,074.00	
R2037	On 08/05/2025	Bond Future	0.00	11.22390	84.84760	0.00000	11.28817	84.48738		10.05	0.00	0.00	0	12,907.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	7,281.42000	7.28142	0.00000	6,963.33000	6.96333	7,281.420	12.26	0.90	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	10,666.23000	10.66623	0.00000	10,319.36000	10.31936	10,666.230	12.88	0.97	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	10,889.18000	10.88918	0.00000	10,541.10000	10.54110	10,889.180	12.88	0.97	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.34513	82.26705	0.00000	11.41208	81.89937		10.58	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34 Call	572.60000	0.57260	0.00000	512.07000	0.51207	572.600	9.66	0.18	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55 Call	845.18000	0.84518	0.00000	763.32000	0.76332	845.180	9.84	0.24	0.00	0	2,341.00	

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	10.64	Call	984.97	0.0000	0.98497	0.00000	893.09	0.89309	984.970	9.91	0.27	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,412.59	0.0000	3.41259	0.00000	3,635.58	3.63558	3,412.590	10.36	(0.58)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,448.09	0.0000	2.44809	0.00000	2,627.43	2.62743	2,448.090	10.80	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,649.25	0.0000	1.64925	0.00000	1,783.85	1.78385	1,649.250	11.32	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,156.33	0.0000	1.15633	0.00000	1,258.49	1.25849	1,156.330	11.78	(0.25)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.46910	83.86937	0.00000	11.53877	83.49426			10.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.60818	81.21605	0.00000	11.68084	80.83333			11.44	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,126.51	0.0000	2.12651	0.00000	1,995.55	1.99555	2,126.510	10.98	0.36	8,181,521.87	1,970	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,515.75	0.0000	2.51575	0.00000	2,654.83	2.65483	2,515.750	12.21	(0.34)	(15,565,951.11)	3,940	1,970.00
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		11.19020	101.83200	0.00000	11.25210	101.41903			9.65	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		11.30275	98.38449	0.00000	11.36719	97.96299			10.07	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.42317	100.33232	0.00000	11.49030	99.90212			10.08	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.55599	96.80069	0.00000	11.62600	96.36168			10.74	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,140.73	0.0000	2.14073	0.00000	1,991.45	1.99145	2,140.730	10.47	0.36	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,130.83	0.0000	2.13083	0.00000	2,273.37	2.27337	2,130.830	11.95	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.70236	98.65157	0.00000	11.77543	98.20375			10.91	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		11.40409	83.19277	0.00000	11.43558	82.99873			10.92	0.00	3,244,518.03	39	66,644.00
R2040	On 06/02/2025	Bond Future	11.00	Call	139.70000	0.13970	0.00000	125.52000	0.12552	139.700	10.51	0.13	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	319.70000	0.31970	0.00000	382.17000	0.38217	319.700	11.69	(0.22)	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	32.23000	0.03223	0.00000	43.50000	0.04350	32.230	12.54	(0.03)	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.51599	84.86158	0.00000	11.54870	84.66345			10.84	0.00	0.00	0	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,358.50	0.0000	7.35850	0.00000	7,188.97	7.18897	7,358.500	13.17	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,592.81	0.0000	10.59281	0.00000	10,405.89	10.40589	10,592.810	13.92	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,920.63	0.0000	10.92063	0.00000	10,732.43	10.73243	10,920.630	13.92	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.63803	82.03065	0.00000	11.67208	81.82825			11.47	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.76193	83.62819	0.00000	11.79733	83.42156			11.62	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.89983	80.71943	0.00000	11.93671	80.50847			12.50	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		11.50283	79.19517	0.00000	11.55446	78.86916			11.80	0.00	44,349,295.20	560	71,827.00
R2044	On 06/02/2025	Bond Future	10.65	Call	3.64000	0.00364	0.00000	2.75000	0.00275	3.640	10.82	0.01	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	204.41000	0.20441	0.00000	166.00000	0.16600	204.410	11.62	0.17	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	981.41000	0.98141	0.00000	1,172.73000	1.17273	981.410	12.26	(0.50)	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,199.26000	3.19926	0.00000	2,927.41000	2.92741	3,199.260	13.20	0.89	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	5,942.37000	5.94237	0.00000	5,624.17000	5.62417	5,942.370	14.10	0.99	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.40	0.00	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.60945	80.78383	0.00000	11.66300	80.45102			11.73	0.00	0.00	0	8,204.00
R2044	On 08/05/2025	Bond Future	10.92	Call	512.56000	0.51256	0.00000	456.50000	0.45650	512.560	10.86	0.19	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,030.56000	2.03056	0.00000	2,199.82000	2.19982	2,030.560	11.98	(0.47)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	689.37000	0.68937	0.00000	765.96000	0.76596	689.370	13.26	(0.20)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.72521	77.99743	0.00000	11.78083	77.65774			12.43	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.84215	79.51633	0.00000	11.89987	79.16971			12.60	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.97166	76.65407	0.00000	12.03166	76.30049			13.59	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

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 06/02/2025	Bond Future	0.00	11.45760	82.13487	0.00000	11.50924	81.79787		11.73	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.06000	0.00006	0.00000	0.04000	0.00004	0.060	10.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	106.45000	0.10645	0.00000	84.60000	0.08460	106.450	11.29	0.10	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	426.64000	0.42664	0.00000	543.40000	0.54340	426.640	12.56	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.55396	79.33601	0.00000	11.60745	78.99205		12.31	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00	11.65763	80.90718	0.00000	11.71311	80.55613		12.37	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.77225	78.04036	0.00000	11.82983	77.68219		13.15	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.89897	79.53353	0.00000	11.95883	79.16820		13.28	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	11.44182	105.77899	0.00000	11.49848	105.30079		11.86	0.00	0.00	0	2,213.00
R2053	On 08/05/2025	Bond Future	0.00	11.54092	102.03326	0.00000	11.59969	101.54526		12.44	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.64576	104.05331	0.00000	11.70677	103.55522		12.50	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.75983	100.21565	0.00000	11.82322	99.70749		13.18	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.88381	102.13159	0.00000	11.94974	101.61325		13.06	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	10.90607	72.68309	0.00000	10.94754	72.47505		10.11	0.00	7,995,139.90	110	14,668.00
R209	On 08/05/2025	Bond Future	0.00	11.00325	70.98656	0.00000	11.04631	70.77413		10.47	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	11.10779	72.39215	0.00000	11.15253	72.17525		10.49	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.22362	70.64992	0.00000	11.27014	70.42856		11.07	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.35196	72.00181	0.00000	11.40038	71.77592		11.26	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	243.45014	243.45014	0.00000	243.40743	243.40743		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.03885	245.03885	0.00000	244.99461	244.99461		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	249.95070	249.95070	0.00000	249.90476	249.90476		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.46496	251.46496	0.00000	251.41710	251.41710		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.34141	256.34141	0.00000	256.29166	256.29166		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	9.69300	91.05599	0.00000	9.71424	90.96786		6.42	0.00	80,948,775.11	889	100,715.00
R213	On 08/05/2025	Bond Future	0.00	9.77406	89.32544	0.00000	9.79651	89.23529		6.42	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.86759	91.09464	0.00000	9.89139	91.00238		6.13	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.98397	89.31582	0.00000	10.00925	89.22146		6.14	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	10.12414	91.02627	0.00000	10.15109	90.92977		5.89	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	11.29668	67.75632	0.00000	11.33310	67.56276		11.44	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,495.57000	2.49557	0.00000	2,340.65000	2.34065	2,495.570	12.79	0.87	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,806.25000	4.80625	0.00000	4,618.43000	4.61843	4,806.250	13.65	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.92	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.39005	65.81243	0.00000	11.42774	65.61476		11.93	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.49063	67.11584	0.00000	11.52967	66.91403		11.99	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.60254	65.12306	0.00000	11.64300	64.91709		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.72648	66.36949	0.00000	11.76847	66.15933		13.05	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

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Total for Derivatives :	6,760,835,962.16	25,171	1,891,418.00
Grand Total:	6,760,835,962.16	25,171	1,891,418.00

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