

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2024

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	1,071.44600	1,071.44600	0.00000	1,075.28200	1,075.28200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,092.96800	1,092.96800	0.00000	1,096.87700	1,096.87700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,114.58200	1,114.58200	0.00000	1,118.56500	1,118.56500	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,136.14700	1,136.14700	0.00000	1,140.20300	1,140.20300	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,157.72500	1,157.72500	0.00000	1,161.85300	1,161.85300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,287.86100	1,287.86100	0.00000	1,293.68100	1,293.68100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,313.73000	1,313.73000	0.00000	1,319.66300	1,319.66300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,339.71000	1,339.71000	0.00000	1,345.75600	1,345.75600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,365.63100	1,365.63100	0.00000	1,371.78800	1,371.78800	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,391.56700	1,391.56700	0.00000	1,397.83600	1,397.83600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,106.86400	1,106.86400	0.00000	1,111.04500	1,111.04500	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.09800	1,129.09800	0.00000	1,133.35900	1,133.35900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,151.42700	1,151.42700	0.00000	1,155.76900	1,155.76900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,173.70400	1,173.70400	0.00000	1,178.12600	1,178.12600	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,195.99600	1,195.99600	0.00000	1,200.49600	1,200.49600	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	11.11981	83.37078	0.00000	11.04944	83.70366	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24157	81.26596	0.00000	11.16813	81.60533	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.37502	82.89096	0.00000	11.29830	83.23682	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.53053	80.71381	0.00000	11.45028	81.06608	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.70861	82.25880	0.00000	11.62451	82.61747	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	11.60563	79.60050	0.00000	11.53030	80.05697	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.71440	76.95164	0.00000	11.63632	77.41715	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.82863	78.48948	0.00000	11.74773	78.96402	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.95621	75.75726	0.00000	11.87228	76.24068	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.09449	77.20480	0.00000	12.00738	77.69721	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	1,089.96600	1,089.96600	0.00000	1,094.04600	1,094.04600	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,111.86000	1,111.86000	0.00000	1,116.01800	1,116.01800	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,133.84800	1,133.84800	0.00000	1,138.08500	1,138.08500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,155.78600	1,155.78600	0.00000	1,160.10000	1,160.10000	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,177.73700	1,177.73700	0.00000	1,182.12800	1,182.12800	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	134.68604	134.68604	0.00000	134.80275	134.80275	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.01550	136.01550	0.00000	136.13411	136.13411	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.73672	138.73672	0.00000	138.85721	138.85721	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.01485	140.01485	0.00000	140.13749	140.13749	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.70218	142.70218	0.00000	142.82664	142.82664	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	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	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	0.00
I2033	On 06/02/2025		Bond Future	0.00	129.06188	129.06188	0.00000	128.88125	128.88125		0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.17780	130.17780	0.00000	129.99305	129.99305		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.78232	132.78232	0.00000	132.59340	132.59340		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.84378	133.84378	0.00000	133.65131	133.65131		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.41281	136.41281	0.00000	136.21609	136.21609		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	0.00
I2038	On 06/02/2025		Bond Future	0.00	139.48107	139.48107	0.00000	139.71709	139.71709		0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.31652	142.31652	0.00000	142.55691	142.55691		0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.03666	143.03666	0.00000	143.28214	143.28214		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.83413	145.83413	0.00000	146.08369	146.08369		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.46848	146.46848	0.00000	146.72093	146.72093		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	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	0.00
I2046	On 06/02/2025		Bond Future	0.00	121.90133	121.90133	0.00000	122.27349	122.27349		0.00	0.00	71	18,897.00
I2046	On 08/05/2025		Bond Future	0.00	122.16610	122.16610	0.00000	122.54525	122.54525		0.00	8,654,994.43	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.60990	124.60990	0.00000	124.99618	124.99618		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.79034	124.79034	0.00000	125.18430	125.18430		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.18389	127.18389	0.00000	127.58490	127.58490		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	0.00
I2050	On 06/02/2025		Bond Future	0.00	122.09703	122.09703	0.00000	121.69139	121.69139		0.00	0.00	79	16,264.00
I2050	On 08/05/2025		Bond Future	0.00	124.57923	124.57923	0.00000	124.16498	124.16498		0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.70276	124.70276	0.00000	124.28019	124.28019		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	127.14164	127.14164	0.00000	126.71024	126.71024		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.16899	127.16899	0.00000	126.72781	126.72781		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	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	0.00
IGOV	On 06/02/2025		Index Future	0.00	376.06400	376.06400	0.00000	376.03600	376.03600		0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.71000	383.71000	0.00000	383.68000	383.68000		0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.38800	391.38800	0.00000	391.35600	391.35600		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	399.04900	399.04900	0.00000	399.01500	399.01500		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.71400	406.71400	0.00000	406.67800	406.67800		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.28966	105.21177	0.00000	8.24673	105.28621			1.35	0.00	0.00	0	179,104.00
R186	On 08/05/2025	Bond Future	0.00	8.31942	107.32510	0.00000	8.26935	107.40075			1.46	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.38145	104.13670	0.00000	8.32175	104.21345			1.44	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,297.15000	1.29715	0.00000	1,356.80000	1.35680	1,297.150	1.89	0.76	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	72.05000	0.07205	0.00000	66.17000	0.06617	72.050	2.14	(0.09)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.51094	106.14761	0.00000	8.43728	106.22541			1.26	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.77249	102.84994	0.00000	8.67673	102.92878			1.08	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	269.62631	269.62631	0.00000	269.23839	269.23839			0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025	Bond Future	0.00	275.10779	275.10779	0.00000	274.71136	274.71136			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.37499	275.37499	0.00000	274.96971	274.96971			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.76126	280.76126	0.00000	280.34694	280.34694			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.81272	280.81272	0.00000	280.38717	280.38717			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	9.12928	95.80587	0.00000	9.04199	96.13978			5.65	0.00	38,322,348.00	400	161,704.00
R2030	On 06/02/2025	Bond Future	8.68 Call	204.17000	0.20417	0.00000	282.57000	0.28257	204.170	5.55	0.19	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	902.83000	0.90283	0.00000	1,102.73000	1.10273	902.830	5.74	0.54	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	173.84000	0.17384	0.00000	132.36000	0.13236	173.840	6.06	(0.16)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.19763	97.72983	0.00000	9.10476	98.07014			5.35	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	542.91000	0.54291	0.00000	648.68000	0.64868	542.910	5.25	0.28	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	888.76000	0.88876	0.00000	1,034.94000	1.03494	888.760	5.33	0.40	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,282.92000	1.28292	0.00000	1,464.38000	1.46438	1,282.920	5.44	0.50	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	1,852.04000	1.85204	0.00000	2,071.92000	2.07192	1,852.040	5.59	0.61	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	424.25000	0.42425	0.00000	362.02000	0.36202	424.250	5.94	(0.21)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,221.87000	4.22187	0.00000	4,522.09000	4.52209	4,221.870	6.17	0.87	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,411.57000	5.41157	0.00000	5,728.88000	5.72888	5,411.570	6.43	0.92	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	10.82000	0.01082	0.00000	8.65000	0.00865	10.820	6.65	(0.01)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	3.32000	0.00332	0.00000	2.60000	0.00260	3.320	6.65	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.28242	95.65127	0.00000	9.18325	95.99795			5.37	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,570.72000	4.57072	0.00000	4,858.54000	4.85854	4,570.720	6.32	0.81	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	49.71000	0.04971	0.00000	42.15000	0.04215	49.710	6.67	(0.03)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.37975	97.49765	0.00000	9.27374	97.85062			5.15	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.50355	95.33620	0.00000	9.38967	95.69547			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	9.78561	95.26465	0.00000	9.69920	95.68046			7.38	0.00	10,574,376.15	111	121,685.00
R2032	On 06/02/2025	Bond Future	9.42 Call	365.66000	0.36566	0.00000	488.55000	0.48855	365.660	7.23	0.25	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	1,484.00000		1.48400	0.00000	1,753.82000	1.75382	1,484.000	8.17	0.60	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	179.95000		0.17995	0.00000	143.69000	0.14369	179.950	9.38	(0.11)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.86605		93.01376	0.00000	9.77541	93.43762		7.53	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	882.42000		0.88242	0.00000	1,032.37000	1.03237	882.420	7.48	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,934.35000		1.93435	0.00000	2,173.98000	2.17398	1,934.350	7.87	0.53	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	412.44000		0.41244	0.00000	356.05000	0.35605	412.440	8.86	(0.15)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.95776		94.85171	0.00000	9.86257	95.28364		7.38	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.06797		92.52155	0.00000	9.96783	92.96146		7.79	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.19732		94.27235	0.00000	10.09180	94.72019		7.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		10.04492		103.41179	0.00000	9.95868	103.88430		7.78	0.00	0.00	0	11,996.00
R2033	On 08/05/2025	Bond Future	0.00		10.13343		100.44010	0.00000	10.04314	100.92180		8.02	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.23260		102.42466	0.00000	10.13800	102.91548		7.93	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.34951		99.35745	0.00000	10.25024	99.85735		8.34	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.48445		101.23676	0.00000	10.38013	101.74574		8.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.42322		94.50911	0.00000	10.34751	94.94492		9.08	0.00	33,834,261.38	358	87,258.00
R2035	On 06/02/2025	Bond Future	10.10	Call	520.68000		0.52068	0.00000	663.86000	0.66386	520.680	8.89	0.28	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	846.46000		0.84646	0.00000	1,040.45000	1.04045	846.460	9.09	0.39	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,048.12000		1.04812	0.00000	1,267.72000	1.26772	1,048.120	9.20	0.45	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	771.57000		0.77157	0.00000	644.67000	0.64467	771.570	9.60	(0.34)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	241.53000		0.24153	0.00000	195.62000	0.19562	241.530	10.19	(0.13)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	136.56000		0.13656	0.00000	109.44000	0.10944	136.560	10.45	(0.08)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.51097		91.89703	0.00000	10.43222	92.34128		9.50	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,018.89000		2.01889	0.00000	2,248.59000	2.24859	2,018.890	9.73	0.48	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,305.00000		1.30500	0.00000	1,173.17000	1.17317	1,305.000	10.35	(0.33)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,802.11000		5.80211	0.00000	6,172.01000	6.17201	5,802.110	10.97	0.81	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	486.35000		0.48635	0.00000	430.79000	0.43079	486.350	11.26	(0.14)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	97.54000		0.09754	0.00000	84.61000	0.08461	97.540	11.91	(0.04)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	24.25000		0.02425	0.00000	20.63000	0.02063	24.250	11.91	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.60899		93.71330	0.00000	10.52697	94.16601		9.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.72489		91.01640	0.00000	10.63939	91.47751		10.10	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.85762		92.73927	0.00000	10.76834	93.20871		9.95	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.84419		84.74194	0.00000	10.77374	85.15762		10.49	0.00	10,508,000.56	124	162,738.00
R2037	On 08/05/2025	Bond Future	0.00		10.94381		86.44362	0.00000	10.87069	86.86739		10.53	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,896.10000		8.89610	0.00000	9,287.82000	9.28782	8,896.100	12.96	0.91	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,272.01000		12.27201	0.00000	12,685.85000	12.68585	12,272.010	13.22	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,494.90000		12.49490	0.00000	12,909.60000	12.90960	12,494.900	13.22	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.05434		83.89121	0.00000	10.97836	84.32298		11.05	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,270.15000		1.27015	0.00000	1,408.25000	1.40825	1,270.150	10.61	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,698.20000		1.69820	0.00000	1,865.07000	1.86507	1,698.200	10.83	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,906.42000		1.90642	0.00000	2,085.78000	2.08578	1,906.420	10.93	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,998.06000		2.99806	0.00000	2,803.42000	2.80342	2,998.060	11.44	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,209.16000		2.20916	0.00000	2,056.26000	2.05626	2,209.160	11.87	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,543.63000		1.54363	0.00000	1,430.37000	1.43037	1,543.630	12.38	(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	1,120.32000	1.12032	0.00000	1,034.64000	1.03464	1,120.320	12.80	(0.22)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	11.16959	85.50979	0.00000	11.09069	85.94955	11.37	0.00	0.00	0	0.00		
R2037	On 05/02/2026	Bond Future	0.00	11.29961	82.86982	0.00000	11.21754	83.31755	11.86	0.00	0.00	0	0.00		
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2038	On 06/02/2025	Bond Future	0.00	10.93783	103.54266	0.00000	10.86742	104.02776	10.03	0.00	1,967,310.54	19	8,762.00		
R2038	On 08/05/2025	Bond Future	0.00	11.03993	100.13180	0.00000	10.96678	100.62631	10.59	0.00	0.00	0	2,395.00		
R2038	On 07/08/2025	Bond Future	0.00	11.15034	102.11012	0.00000	11.07432	102.61401	10.57	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	0.00	11.27465	98.59505	0.00000	11.19556	99.10831	11.45	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	10.98 Call	3,366.03000	3.36603	0.00000	3,608.20000	3.60820	3,366.030	11.43	0.45	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	2,059.29000	2.05929	0.00000	1,932.08000	1.93208	2,059.290	12.87	(0.27)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.41245	100.45919	0.00000	11.33010	100.98180	11.37	0.00	0.00	0	0.00		
R2038	On 31/03/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00		
R2040	On 06/02/2025	Bond Future	0.00	11.17140	84.64810	0.00000	11.09596	85.12819	11.41	0.00	13,966,936.50	165	66,551.00		
R2040	On 06/02/2025	Bond Future	11.00 Call	939.28000	0.93928	0.00000	1,151.94000	1.15194	939.280	11.41	0.39	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70 Put	420.07000	0.42007	0.00000	345.74000	0.34574	420.070	12.57	(0.19)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20 Put	106.91000	0.10691	0.00000	85.89000	0.08589	106.910	13.38	(0.06)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00	11.27433	86.34786	0.00000	11.19614	86.83737	11.46	0.00	0.00	0	3,900.00		
R2040	On 08/05/2025	Bond Future	12.75 Call	8,898.34000	8.89834	0.00000	9,342.05000	9.34205	8,898.340	14.06	0.89	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	12,105.11000	12.10511	0.00000	12,577.13000	12.57713	12,105.110	14.42	0.96	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	12,431.79000	12.43179	0.00000	12,905.71000	12.90571	12,431.790	14.42	0.96	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.38758	83.54280	0.00000	11.30645	84.04162	12.09	0.00	0.00	0	16.00		
R2040	On 06/11/2025	Bond Future	0.00	11.50458	85.15437	0.00000	11.42047	85.66246	12.47	0.00	0.00	0	0.00		
R2040	On 05/02/2026	Bond Future	0.00	11.63534	82.25688	0.00000	11.54799	82.77424	13.08	0.00	0.00	0	0.00		
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2044	On 06/02/2025	Bond Future	0.00	11.28958	80.56514	0.00000	11.22945	80.95836	12.37	0.00	805,651.40	10	71,258.00		
R2044	On 06/02/2025	Bond Future	10.65 Call	193.47000	0.19347	0.00000	251.54000	0.25154	193.470	11.78	0.12	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15 Call	1,082.61000	1.08261	0.00000	1,267.97000	1.26797	1,082.610	12.64	0.41	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50 Put	966.24000	0.96624	0.00000	848.24000	0.84824	966.240	13.27	(0.35)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00 Call	4,706.98000	4.70698	0.00000	5,060.06000	5.06006	4,706.980	14.17	0.87	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50 Call	7,372.00000	7.37200	0.00000	7,754.33000	7.75433	7,372.000	15.03	0.96	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75 Put	0.75000	0.00075	0.00000	0.63000	0.00063	0.750	15.89	0.00	0.00	0	422.00	
R2044	On 08/05/2025	Bond Future	0.00	11.38828	82.18297	0.00000	11.32606	82.58383	12.45	0.00	0.00	0	7,734.00		
R2044	On 08/05/2025	Bond Future	10.92 Call	1,224.78000	1.22478	0.00000	1,366.53000	1.36653	1,224.780	11.95	0.32	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,888.19000	1.88819	0.00000	1,747.16000	1.74716	1,888.190	13.10	(0.39)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	745.82000	0.74582	0.00000	682.74000	0.68274	745.820	14.32	(0.18)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.49632	79.42091	0.00000	11.43186	79.82936	13.16	0.00	0.00	0	0.00		
R2044	On 06/11/2025	Bond Future	0.00	11.60732	80.95284	0.00000	11.54059	81.36888	13.59	0.00	0.00	0	0.00		
R2044	On 05/02/2026	Bond Future	0.00	11.73071	78.10090	0.00000	11.66151	78.52455	14.29	0.00	0.00	0	0.00		
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2048	On 06/02/2025	Bond Future	0.00	11.22890	83.65778	0.00000	11.16875	84.06673	12.35	0.00	4,684,835.68	56	271,827.00		
R2048	On 06/02/2025	Bond Future	10.30 Call	42.68000	0.04268	0.00000	60.82000	0.06082	42.680	11.29	0.03	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00 Call	864.28000	0.86428	0.00000	1,029.83000	1.02983	864.280	12.35	0.35	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70 Put	534.05000	0.53405	0.00000	462.15000	0.46215	534.050	13.61	(0.22)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00	11.31707	80.89121	0.00000	11.25491	81.30811	13.10	0.00	0.00	0	30,311.00		
R2048	On 07/08/2025	Bond Future	0.00	11.41277	82.48982	0.00000	11.34846	82.91469	13.14	0.00	0.00	0	0.00		

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 06/11/2025	Bond Future	0.00	11.52071	79.63936	0.00000	11.45415	80.07202		14.04	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.64052	81.14616	0.00000	11.57150	81.58674		13.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	11.23784	107.53469	0.00000	11.17767	108.06302		12.47	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00	11.32926	103.82669	0.00000	11.26698	104.36533		13.23	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.42686	105.87791	0.00000	11.36239	106.42672		13.28	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.53495	102.05703	0.00000	11.46812	102.61615		13.88	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.65295	103.98632	0.00000	11.58363	104.55559		13.73	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025	Bond Future	0.00	10.63999	74.03778	0.00000	10.56953	74.40233		10.46	0.00	6,367,249.08	86	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.72699	72.37009	0.00000	10.65399	72.74172		10.95	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.82176	73.80016	0.00000	10.74609	74.17891		10.95	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.92924	72.07248	0.00000	10.85074	72.45826		11.74	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.04919	73.43643	0.00000	10.96769	73.82923		11.67	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.64088	244.64088	0.00000	244.65817	244.65817		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.25880	246.25880	0.00000	246.27560	246.27560		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.18534	251.18534	0.00000	251.20154	251.20154		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.67810	252.67810	0.00000	252.69441	252.69441		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.52642	257.52642	0.00000	257.54201	257.54201		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	9.52397	91.76122	0.00000	9.43730	92.12553		6.66	0.00	140,578,189.04	1,532	101,282.00
R213	On 08/05/2025	Bond Future	0.00	9.59544	90.04682	0.00000	9.50419	90.41814		6.68	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.67982	91.82672	0.00000	9.58352	92.20507		6.53	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.78942	90.04617	0.00000	9.68757	90.43147		6.72	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.92269	91.75178	0.00000	9.81461	92.14404		6.40	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	11.03672	69.16344	0.00000	10.96130	69.58019		11.95	0.00	829,961.28	12	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,980.87000	3.98087	0.00000	4,355.97000	4.35597	3,980.870	13.68	0.87	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,254.78000	6.25478	0.00000	6,660.59000	6.66059	6,254.780	14.51	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.24000	0.00024	0.00000	0.18000	0.00018	0.240	15.33	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.12117	67.24921	0.00000	11.04331	67.67414		12.60	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.21305	68.57835	0.00000	11.13260	69.01145		12.64	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.31758	66.60208	0.00000	11.23442	67.04323		13.69	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.43392	67.86277	0.00000	11.34783	68.31204		13.65	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											280,739,779.41		3,023	1,610,964.00
Grand Total:											280,739,779.41		3,023	1,610,964.00