

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2024

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	1,071.79200	1,071.79200	0.00000	1,070.34000	1,070.34000		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,093.31700	1,093.31700	0.00000	1,091.82700	1,091.82700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,114.97500	1,114.97500	0.00000	1,113.44300	1,113.44300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,136.55700	1,136.55700	0.00000	1,134.98300	1,134.98300		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,158.16800	1,158.16800	0.00000	1,156.55100	1,156.55100		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,288.72700	1,288.72700	0.00000	1,286.30700	1,286.30700		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,314.60900	1,314.60900	0.00000	1,312.13000	1,312.13000		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,340.65000	1,340.65000	0.00000	1,338.10800	1,338.10800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,366.60100	1,366.60100	0.00000	1,363.99400	1,363.99400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,392.58600	1,392.58600	0.00000	1,389.91300	1,389.91300		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,107.48200	1,107.48200	0.00000	1,105.72500	1,105.72500		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.72400	1,129.72400	0.00000	1,127.92200	1,127.92200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,152.10300	1,152.10300	0.00000	1,150.25400	1,150.25400		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,174.40400	1,174.40400	0.00000	1,172.50500	1,172.50500		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,196.73500	1,196.73500	0.00000	1,194.78600	1,194.78600		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	11.11182	83.40848	0.00000	11.12096	83.36535		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.23315	81.30477	0.00000	11.24286	81.26001		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.36546	82.93396	0.00000	11.37582	82.88737		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.52016	80.75921	0.00000	11.53125	80.71065		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.69711	82.30772	0.00000	11.70899	82.25718		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	11.59877	79.64190	0.00000	11.63277	79.43708		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.70724	76.99415	0.00000	11.74263	76.78442		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.82064	78.53614	0.00000	11.85748	78.32136		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.94766	75.80628	0.00000	11.98610	75.58626		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.08515	77.25735	0.00000	12.12525	77.03212		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	1,090.58500	1,090.58500	0.00000	1,088.87900	1,088.87900		0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,112.48800	1,112.48800	0.00000	1,110.73800	1,110.73800		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,134.52500	1,134.52500	0.00000	1,132.72900	1,132.72900		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.48600	1,156.48600	0.00000	1,154.64200	1,154.64200		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,178.47600	1,178.47600	0.00000	1,176.58300	1,176.58300		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	134.68552	134.68552	0.00000	134.71246	134.71246		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.01540	136.01540	0.00000	136.04165	136.04165		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.74217	138.74217	0.00000	138.76746	138.76746		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.02278	140.02278	0.00000	140.04679	140.04679		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.71460	142.71460	0.00000	142.73734	142.73734		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	129.10840	129.10840	0.00000	128.84970	128.84970		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.22578	130.22578	0.00000	129.96052	129.96052		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.83656	132.83656	0.00000	132.56460	132.56460		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.90142	133.90142	0.00000	133.62247	133.62247		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.47569	136.47569	0.00000	136.18974	136.18974		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	139.73073	139.73073	0.00000	139.37878	139.37878		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.57177	142.57177	0.00000	142.21149	142.21149		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.30274	143.30274	0.00000	142.93365	142.93365		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.10792	146.10792	0.00000	145.72977	145.72977		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.75182	146.75182	0.00000	146.36448	146.36448		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	121.67559	121.67559	0.00000	122.24358	122.24358		0.00	0.00	0.00	0	18,871.00
I2046	On 08/05/2025		Bond Future	0.00	121.93592	121.93592	0.00000	122.51438	122.51438		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.38015	124.38015	0.00000	124.96884	124.96884		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.55826	124.55826	0.00000	125.15672	125.15672		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.95122	126.95122	0.00000	127.55961	127.55961		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	121.02277	121.02277	0.00000	121.66087	121.66087		0.00	0.00	0.00	0	16,252.00
I2050	On 08/05/2025		Bond Future	0.00	123.48375	123.48375	0.00000	124.13350	124.13350		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.59020	123.59020	0.00000	124.25181	124.25181		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.00947	126.00947	0.00000	126.68248	126.68248		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.01882	126.01882	0.00000	126.70306	126.70306		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	375.53500	375.53500	0.00000	375.85200	375.85200		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.16800	383.16800	0.00000	383.48900	383.48900		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.84900	390.84900	0.00000	391.17100	391.17100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.50200	398.50200	0.00000	398.82700	398.82700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.16600	406.16600	0.00000	406.49200	406.49200		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	8.30435	105.18631	0.00000	8.33205	105.13834		1.30	0.00	80,362,340.84	764	177,864.00
R186	On 08/05/2025		Bond Future	0.00	8.33641	107.29945	0.00000	8.36946	107.24958		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.39851	104.11479	0.00000	8.43898	104.06283		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,236.77000	1.23677	0.00000	1,199.84000	1.19984	1,236.770	1.73	0.77	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	65.75000	0.06575	0.00000	72.01000	0.07201	65.750	2.10	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.53030	106.12718	0.00000	8.58175	106.07290		1.27	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.79380	102.83241	0.00000	8.86262	102.77582		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	269.52610	269.52610	0.00000	269.17208	269.17208		0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025		Bond Future	0.00	275.00670	275.00670	0.00000	274.64286	274.64286		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.28270	275.28270	0.00000	274.90867	274.90867		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.67219	280.67219	0.00000	280.28746	280.28746		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.73002	280.73002	0.00000	280.33422	280.33422		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	9.12058	95.83908	0.00000	9.15333	95.71412		5.58	0.00	37,089,723.96	387	159,642.00
R2030	On 06/02/2025		Bond Future	8.68 Call	179.61000	0.17961	0.00000	173.12000	0.17312	179.610	5.45	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	863.62000	0.86362	0.00000	820.66000	0.82066	863.620	5.56	0.55	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	131.76000	0.13176	0.00000	164.17000	0.16417	131.760	5.83	(0.13)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.18827	97.76406	0.00000	9.22339	97.63570		5.27	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	515.46000	0.51546	0.00000	491.80000	0.49180	515.460	5.14	0.28	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	847.18000	0.84718	0.00000	810.40000	0.81040	847.180	5.17	0.39	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,233.77000	1.23377	0.00000	1,183.99000	1.18399	1,233.770	5.25	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,803.25000	1.80325	0.00000	1,737.67000	1.73767	1,803.250	5.37	0.62	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	363.16000	0.36316	0.00000	398.79000	0.39879	363.160	5.70	(0.19)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,210.07000	4.21007	0.00000	4,105.80000	4.10580	4,210.070	5.92	0.88	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,415.90000	5.41590	0.00000	5,302.16000	5.30216	5,415.900	6.20	0.93	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	8.78000	0.00878	0.00000	10.60000	0.01060	8.780	6.60	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	2.57000	0.00257	0.00000	3.21000	0.00321	2.570	6.60	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.27127	95.69017	0.00000	9.30912	95.55820		5.29	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,546.76000	4.54676	0.00000	4,446.30000	4.44630	4,546.760	6.09	0.83	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	44.52000	0.04452	0.00000	49.63000	0.04963	44.520	6.63	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.36727	97.53912	0.00000	9.40816	97.40332		5.10	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.48914	95.38157	0.00000	9.53350	95.24199		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	9.76524	95.36246	0.00000	9.80875	95.15370		7.24	0.00	0.00	0	120,632.00
R2032	On 06/02/2025		Bond Future	9.42 Call	279.35000	0.27935	0.00000	255.25000	0.25525	279.350	6.48	0.23	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	1,426.60000	1.42660	0.00000	1,333.06000	1.33306	1,426.600	7.62	0.62	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	126.08000	0.12608	0.00000	163.73000	0.16373	126.080	9.04	(0.09)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.84460	93.11384	0.00000	9.89046	92.90003		7.39	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	831.73000	0.83173	0.00000	780.73000	0.78073	831.730	7.18	0.32	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,884.51000	1.88451	0.00000	1,789.42000	1.78942	1,884.510	7.53	0.54	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	337.66000	0.33766	0.00000	379.69000	0.37969	337.660	8.52	(0.14)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.93437	94.95761	0.00000	9.98278	94.73860		7.23	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.04294	92.63126	0.00000	10.09419	92.40680		7.57	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.17022	94.38710	0.00000	10.22456	94.15719		7.42	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00		10.03425	103.47009	0.00000	10.07288	103.25922		7.60	0.00	0.00	0	12,187.00	
R2033	On 08/05/2025	Bond Future	0.00		10.12220	100.49985	0.00000	10.16284	100.28386		7.87	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.22002	102.48974	0.00000	10.26285	102.26838		7.76	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.33592	99.42569	0.00000	10.38116	99.19876		8.14	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.46949	101.30954	0.00000	10.51734	101.07700		8.05	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	0.00		10.41217	94.57254	0.00000	10.44580	94.37968		8.86	0.00	0.00	0	87,258.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	437.28000	0.43728	0.00000	417.22000	0.41722	437.280	8.37	0.26	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	752.12000	0.75212	0.00000	715.24000	0.71524	752.120	8.55	0.38	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	953.11000	0.95311	0.00000	905.98000	0.90598	953.110	8.66	0.45	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	635.35000	0.63535	0.00000	735.51000	0.73551	635.350	9.06	(0.32)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	169.08000	0.16908	0.00000	212.42000	0.21242	169.080	9.66	(0.11)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	88.08000	0.08808	0.00000	115.29000	0.11529	88.080	9.93	(0.06)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.49942	91.96200	0.00000	10.53457	91.76447		9.22	0.00	0.00	0	1,004.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,889.29000	1.88929	0.00000	1,817.33000	1.81733	1,889.290	9.15	0.49	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,141.20000	1.14120	0.00000	1,225.84000	1.22584	1,141.200	9.79	(0.31)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,751.86000	5.75186	0.00000	5,606.18000	5.60618	5,751.860	10.43	0.83	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	392.67000	0.39267	0.00000	432.81000	0.43281	392.670	10.72	(0.13)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	79.59000	0.07959	0.00000	91.15000	0.09115	79.590	11.70	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	18.30000	0.01830	0.00000	21.78000	0.02178	18.300	11.70	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.59626	93.78337	0.00000	10.63308	93.58092		9.18	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.71128	91.08959	0.00000	10.74992	90.88201		9.77	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.84284	92.81675	0.00000	10.88345	92.60406		9.70	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.84833	84.71760	0.00000	10.85648	84.66972		10.20	0.00	14,401,992.00	170	159,848.00	
R2037	On 08/05/2025	Bond Future	0.00		10.94805	86.41914	0.00000	10.95666	86.36946		10.18	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,807.30000	8.80730	0.00000	8,771.95000	8.77195	8,807.300	12.32	0.92	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,232.38000	12.23238	0.00000	12,188.45000	12.18845	12,232.380	12.93	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,456.36000	12.45636	0.00000	12,411.99000	12.41199	12,456.360	12.93	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.05813	83.86975	0.00000	11.06725	83.81815		10.72	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,115.15000	1.11515	0.00000	1,115.41000	1.11541	1,115.150	10.05	0.28	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,518.40000	1.51840	0.00000	1,516.89000	1.51689	1,518.400	10.22	0.35	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,719.52000	1.71952	0.00000	1,717.09000	1.71709	1,719.520	10.32	0.38	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,816.15000	2.81615	0.00000	2,859.70000	2.85970	2,816.150	10.81	(0.48)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,031.75000	2.03175	0.00000	2,069.78000	2.06978	2,031.750	11.24	(0.38)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,387.31000	1.38731	0.00000	1,418.79000	1.41879	1,387.310	11.76	(0.28)	0.00	0	2,541.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	12.17 Put	988.10000	0.98810	0.00000	1,014.13000	1.01413	988.100	12.20	(0.21)	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	11.17324	85.48952	0.00000	11.18291	85.43586		10.95	0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.30290	82.85194	0.00000	11.31317	82.79617		11.52	0.00	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	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00	10.93131	103.58743	0.00000	10.94989	103.45991		9.74	0.00	0.00	0.00	0	8,865.00
R2038	On 08/05/2025	Bond Future	0.00	11.03310	100.17782	0.00000	11.05256	100.04678		10.22	0.00	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.14261	102.16119	0.00000	11.16302	102.02644		10.23	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.26631	98.64898	0.00000	11.28775	98.51041		11.01	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,116.88000	3.11688	0.00000	3,073.92000	3.07392	3,116.880	10.75	0.45	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,815.48000	1.81548	0.00000	1,868.08000	1.86808	1,815.480	12.18	(0.25)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.40325	100.51738	0.00000	11.42580	100.37486		11.01	0.00	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	0.00	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	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00	11.14982	84.78502	0.00000	11.17845	84.60345		11.05	0.00	508,710.12	0.00	6	66,566.00
R2040	On 06/02/2025	Bond Future	11.00 Call	849.23000	0.84923	0.00000	819.77000	0.81977	849.230	10.65	0.39	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	295.78000	0.29578	0.00000	355.08000	0.35508	295.780	11.81	(0.16)	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	60.50000	0.06050	0.00000	79.92000	0.07992	60.500	12.65	(0.04)	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.25190	86.48785	0.00000	11.28171	86.30188		11.03	0.00	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,935.24000	8.93524	0.00000	8,779.72000	8.77972	8,935.240	13.30	0.91	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,213.05000	12.21305	0.00000	12,040.70000	12.04070	12,213.050	14.04	0.96	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,542.72000	12.54272	0.00000	12,368.98000	12.36898	12,542.720	14.04	0.97	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.36370	83.68916	0.00000	11.39482	83.49850		11.68	0.00	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.47954	85.30515	0.00000	11.51201	85.10971		11.96	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.60885	82.41326	0.00000	11.64278	82.21303		12.65	0.00	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	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	11.26823	80.70440	0.00000	11.29673	80.51858		11.95	0.00	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	140.49000	0.14049	0.00000	140.04000	0.14004	140.490	10.99	0.10	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	984.53000	0.98453	0.00000	951.28000	0.95128	984.530	11.78	0.42	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	768.59000	0.76859	0.00000	873.49000	0.87349	768.590	12.40	(0.33)	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,747.69000	4.74769	0.00000	4,605.75000	4.60575	4,747.690	13.32	0.90	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,476.67000	7.47667	0.00000	7,304.55000	7.30455	7,476.670	14.20	0.98	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.26000	0.00026	0.00000	0.49000	0.00049	0.260	15.50	0.00	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.36613	82.32530	0.00000	11.39576	82.13499		11.94	0.00	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,089.13000	1.08913	0.00000	1,051.95000	1.05195	1,089.130	11.11	0.31	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,624.12000	1.62412	0.00000	1,721.10000	1.72110	1,624.120	12.19	(0.37)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	582.97000	0.58297	0.00000	632.22000	0.63222	582.970	13.43	(0.16)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.47281	79.56949	0.00000	11.50368	79.37449		12.66	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.58271	81.10587	0.00000	11.61486	80.90605		12.98	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.70474	78.25946	0.00000	11.73827	78.05484		13.76	0.00	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	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	11.21270	83.76757	0.00000	11.24117	83.57479		11.89	0.00	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	22.89000	0.02289	0.00000	23.95000	0.02395	22.890	10.50	0.02	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	746.55000	0.74655	0.00000	722.47000	0.72247	746.550	11.45	0.34	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	387.52000	0.38752	0.00000	459.24000	0.45924	387.520	12.70	(0.19)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.30028	81.00345	0.00000	11.32983	80.80610		12.54	0.00	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.39487	82.60769	0.00000	11.42561	82.40546		12.60	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 06/11/2025	Bond Future	0.00	11.50194	79.76096	0.00000	11.53394	79.55385		13.47	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.62062	81.27275	0.00000	11.65400	81.06061		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	11.22177	107.67533	0.00000	11.25527	107.38255		12.01	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.31258	103.97045	0.00000	11.34739	103.67083		12.67	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.40907	106.02882	0.00000	11.44527	105.72216		12.74	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.51626	102.21284	0.00000	11.55397	101.89892		13.42	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.63313	104.14849	0.00000	11.67245	103.82723		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	10.63444	74.06641	0.00000	10.64233	74.02572		10.19	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.72119	72.39953	0.00000	10.72950	72.35736		10.61	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.81514	73.83319	0.00000	10.82392	73.78939		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.92210	72.10745	0.00000	10.93140	72.06190		11.34	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.04128	73.47443	0.00000	11.05114	73.42707		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	244.57327	244.57327	0.00000	244.66268	244.66268		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.19063	246.19063	0.00000	246.27954	246.27954		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.12586	251.12586	0.00000	251.21388	251.21388		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.62168	252.62168	0.00000	252.70817	252.70817		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.47674	257.47674	0.00000	257.56181	257.56181		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	9.51401	91.80300	0.00000	9.54727	91.66360		6.54	0.00	11,567,178.00	126	100,765.00
R213	On 08/05/2025	Bond Future	0.00	9.58488	90.08969	0.00000	9.62012	89.94671		6.56	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.66772	91.87415	0.00000	9.70520	91.72733		6.39	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.77617	90.09617	0.00000	9.81615	89.94538		6.55	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.90782	91.80562	0.00000	9.95059	91.65087		6.28	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	11.03096	69.19513	0.00000	11.06438	69.01156		11.57	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,943.60000	3.94360	0.00000	3,800.02000	3.80002	3,943.600	12.89	0.90	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,262.60000	6.26260	0.00000	6,090.96000	6.09096	6,262.600	13.75	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.08000	0.00008	0.00000	0.17000	0.00017	0.080	15.00	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.11518	67.28176	0.00000	11.14981	67.09392		12.13	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.20634	68.61431	0.00000	11.24228	68.42203		12.20	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.31040	66.63999	0.00000	11.34774	66.44316		13.13	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.42606	67.90360	0.00000	11.46492	67.70210		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 :											143,929,944.92		1,453	1,602,672.00
Grand Total:											143,929,944.92		1,453	1,602,672.00