

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 06/02/2025		Index Future	0.00	1,074.48300	1,074.48300	0.00000	1,075.30200	1,075.30200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.02000	1,096.02000	0.00000	1,096.84500	1,096.84500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,117.76100	1,117.76100	0.00000	1,118.59200	1,118.59200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.46600	1,139.46600	0.00000	1,140.29900	1,140.29900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.19600	1,161.19600	0.00000	1,162.03200	1,162.03200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,292.31700	1,292.31700	0.00000	1,294.28000	1,294.28000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,318.22100	1,318.22100	0.00000	1,320.21100	1,320.21100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,344.37000	1,344.37000	0.00000	1,346.38600	1,346.38600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,370.47400	1,370.47400	0.00000	1,372.51400	1,372.51400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,396.61000	1,396.61000	0.00000	1,398.67300	1,398.67300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,111.04600	1,111.04600	0.00000	1,112.35200	1,112.35200	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,133.31700	1,133.31700	0.00000	1,134.63800	1,134.63800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,155.79700	1,155.79700	0.00000	1,157.13400	1,157.13400	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,178.24000	1,178.24000	0.00000	1,179.58900	1,179.58900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,200.71000	1,200.71000	0.00000	1,202.07100	1,202.07100	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	11.06070	83.65028	0.00000	11.03653	83.76493	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.18060	81.54758	0.00000	11.15542	81.66426	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.31017	83.18318	0.00000	11.28390	83.30195	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.46130	81.01759	0.00000	11.43388	81.13832	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.63446	82.57493	0.00000	11.60578	82.69764	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	11.53332	80.03859	0.00000	11.51413	80.15551	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.64000	77.39511	0.00000	11.62015	77.51410	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.75068	78.94663	0.00000	11.73015	79.06775	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.87431	76.22893	0.00000	11.85306	76.35206	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.00833	77.69181	0.00000	11.98632	77.81701	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,094.04600	1,094.04600	0.00000	1,095.34000	1,095.34000	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,115.97500	1,115.97500	0.00000	1,117.28500	1,117.28500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,138.11200	1,138.11200	0.00000	1,139.43700	1,139.43700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,160.21200	1,160.21200	0.00000	1,161.54900	1,161.54900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,182.33700	1,182.33700	0.00000	1,183.68700	1,183.68700	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	134.63379	134.63379	0.00000	134.70381	134.70381	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.95625	135.95625	0.00000	136.02720	136.02720	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.68427	138.68427	0.00000	138.75616	138.75616	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.97062	139.97062	0.00000	140.04333	140.04333	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.66778	142.66778	0.00000	142.74139	142.74139	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	129.06169	129.06169	0.00000	129.07680	129.07680		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.17202	130.17202	0.00000	130.18694	130.18694		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.78407	132.78407	0.00000	132.79884	132.79884		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.85453	133.85453	0.00000	133.86905	133.86905		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.43402	136.43402	0.00000	136.44828	136.44828		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	139.67873	139.67873	0.00000	139.84684	139.84684		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.51212	142.51212	0.00000	142.68322	142.68322		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.24462	143.24462	0.00000	143.41850	143.41850		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.05598	146.05598	0.00000	146.23258	146.23258		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.70504	146.70504	0.00000	146.88424	146.88424		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	122.35987	122.35987	0.00000	122.00943	122.00943		0.00	0.00	29,855,808.28	244	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.62846	122.62846	0.00000	122.27050	122.27050		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	125.08879	125.08879	0.00000	124.72317	124.72317		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.28683	125.28683	0.00000	124.91364	124.91364		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.69973	127.69973	0.00000	127.31880	127.31880		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	120.97989	120.97989	0.00000	121.40322	121.40322		0.00	0.00	43,915,700.07	363	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	123.43397	123.43397	0.00000	123.86570	123.86570		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.54188	123.54188	0.00000	123.98169	123.98169		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.96667	125.96667	0.00000	126.41441	126.41441		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.98018	125.98018	0.00000	126.43602	126.43602		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	375.70100	375.70100	0.00000	375.89800	375.89800		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.32400	383.32400	0.00000	383.52100	383.52100		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.01800	391.01800	0.00000	391.21600	391.21600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.69900	398.69900	0.00000	398.89600	398.89600		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.38900	406.38900	0.00000	406.58500	406.58500		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	8.28233	105.22447	0.00000	8.26129	105.26095			1.25	0.00	5,787,345.85	55	177,809.00
R186	On 08/05/2025	Bond Future	0.00	8.31400	107.33329	0.00000	8.28959	107.37016			1.41	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.37014	104.15124	0.00000	8.34116	104.18849			1.41	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,274.12000	1.27412	0.00000	1,306.05000	1.30605	1,274.120	1.80	0.78	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	65.44000	0.06544	0.00000	64.19000	0.06419	65.440	2.15	(0.08)	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.49003	106.16968	0.00000	8.45448	106.20723			1.24	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.73520	102.88063	0.00000	8.68924	102.91848			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	269.32776	269.32776	0.00000	269.35916	269.35916			0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025	Bond Future	0.00	274.79134	274.79134	0.00000	274.82262	274.82262			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.06855	275.06855	0.00000	275.09914	275.09914			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.46756	280.46756	0.00000	280.49779	280.49779			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.53331	280.53331	0.00000	280.56267	280.56267			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	9.06186	96.06364	0.00000	9.04188	96.14020			5.54	0.00	36,023,865.00	375	159,572.00
R2030	On 06/02/2025	Bond Future	8.68 Call	179.40000	0.17940	0.00000	213.63000	0.21363	179.400	5.43	0.19	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	943.77000	0.94377	0.00000	1,016.54000	1.01654	943.770	5.63	0.61	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	84.08000	0.08408	0.00000	88.96000	0.08896	84.080	5.97	(0.10)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.12700	97.98851	0.00000	9.10582	98.06625			5.22	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	548.73000	0.54873	0.00000	584.20000	0.58420	548.730	5.12	0.30	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	914.67000	0.91467	0.00000	961.58000	0.96158	914.670	5.20	0.42	0.00	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,331.36000	1.33136	0.00000	1,387.25000	1.38725	1,331.360	5.31	0.53	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	1,935.47000	1.93547	0.00000	1,999.93000	1.99993	1,935.470	5.46	0.65	0.00	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	316.01000	0.31601	0.00000	312.71000	0.31271	316.010	5.81	(0.17)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,405.04000	4.40504	0.00000	4,481.99000	4.48199	4,405.040	6.05	0.89	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,623.35000	5.62335	0.00000	5,701.51000	5.70151	5,623.350	6.32	0.94	0.00	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	5.43000	0.00543	0.00000	5.66000	0.00566	5.430	6.55	0.00	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1.45000	0.00145	0.00000	1.54000	0.00154	1.450	6.55	0.00	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.20527	95.92084	0.00000	9.18272	95.99980			5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,706.96000	4.70696	0.00000	4,780.99000	4.78099	4,706.960	6.01	0.84	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	32.88000	0.03288	0.00000	32.93000	0.03293	32.880	6.55	(0.02)	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.29514	97.77924	0.00000	9.27112	97.85937			5.02	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.41012	95.63083	0.00000	9.38442	95.71207			4.95	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	9.72627	95.54994	0.00000	9.69134	95.71840			7.19	0.00	9,172,794.24	96	120,601.00
R2032	On 06/02/2025	Bond Future	9.42 Call	255.90000	0.25590	0.00000	321.08000	0.32108	255.900	6.35	0.23	0.00	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	1,466.34	0.0000	1.46634	0.00000	1,611.98	0.0000	1,466.34	7.60	0.66	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	80.05	0.0000	0.08005	0.00000	82.92	0.0000	80.05	9.12	(0.06)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.80466	0.0000	93.30057	0.00000	9.76807	0.0000	93.47205	7.30	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	836.21	0.0000	0.83621	0.00000	911.10	0.0000	836.21	7.09	0.33	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,923.54	0.0000	1.92354	0.00000	2,039.80	0.0000	1,923.54	7.44	0.56	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	276.31	0.0000	0.27631	0.00000	266.98	0.0000	276.31	8.42	(0.12)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.89200	0.0000	95.14983	0.00000	9.85362	0.0000	95.32438	7.15	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.99725	0.0000	92.83195	0.00000	9.95692	0.0000	93.00955	7.45	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.12099	0.0000	94.59603	0.00000	10.07855	0.0000	94.77662	7.32	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.98065	0.0000	103.76365	0.00000	9.95503	0.0000	103.90437	7.55	0.00	415,054.60	4	12,183.00
R2033	On 08/05/2025	Bond Future	0.00		10.06696	0.0000	100.79442	0.00000	10.04018	0.0000	100.93764	7.78	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.16173	0.0000	102.79206	0.00000	10.13372	0.0000	102.93776	7.69	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.27367	0.0000	99.73907	0.00000	10.24433	0.0000	99.88722	8.04	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.40304	0.0000	101.63366	0.00000	10.37228	0.0000	101.78418	7.95	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.36247	0.0000	94.85858	0.00000	10.33799	0.0000	94.99992	8.79	0.00	6,545,242.02	69	87,258.00
R2035	On 06/02/2025	Bond Future	10.10	Call	464.29	0.0000	0.46429	0.00000	542.04	0.0000	464.29	8.60	0.29	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	807.30	0.0000	0.80730	0.00000	909.14	0.0000	807.30	8.80	0.42	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,024.90	0.0000	1.02490	0.00000	1,137.35	0.0000	1,024.90	8.91	0.49	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	493.03	0.0000	0.49303	0.00000	491.29	0.0000	493.03	9.32	(0.28)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	111.71	0.0000	0.11171	0.00000	117.91	0.0000	111.71	9.92	(0.08)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	53.46	0.0000	0.05346	0.00000	58.40	0.0000	53.46	10.18	(0.04)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.44847	0.0000	92.24937	0.00000	10.42304	0.0000	92.39326	9.08	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,947.71	0.0000	1.94771	0.00000	2,044.27	0.0000	1,947.71	9.01	0.51	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	978.52	0.0000	0.97852	0.00000	958.44	0.0000	978.52	9.65	(0.29)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,937.73	0.0000	5.93773	0.00000	6,075.30	0.0000	5,937.73	10.30	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	313.40	0.0000	0.31340	0.00000	310.33	0.0000	313.40	10.59	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	56.55	0.0000	0.05655	0.00000	57.24	0.0000	56.55	11.56	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	11.59	0.0000	0.01159	0.00000	11.96	0.0000	11.59	11.56	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.54285	0.0000	94.07813	0.00000	10.51641	0.0000	94.22452	9.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.65468	0.0000	91.39482	0.00000	10.62717	0.0000	91.54368	9.43	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.78286	0.0000	93.13214	0.00000	10.75418	0.0000	93.28347	9.25	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.79861	0.0000	85.01055	0.00000	10.77419	0.0000	85.15496	10.14	0.00	85,010,550.00	1,000	154,404.00
R2037	On 08/05/2025	Bond Future	0.00		10.89712	0.0000	86.71387	0.00000	10.87181	0.0000	86.86087	10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,071.94	0.0000	9.07194	0.00000	9,218.75	0.0000	9,071.94	12.53	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,507.91	0.0000	12.50791	0.00000	12,655.66	0.0000	12,507.91	12.80	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,733.49	0.0000	12.73349	0.00000	12,881.21	0.0000	12,733.49	12.80	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.00488	0.0000	84.17192	0.00000	10.97861	0.0000	84.32155	10.57	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,130.89	0.0000	1.13089	0.00000	1,190.20	0.0000	1,130.89	9.89	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,548.06	0.0000	1.54806	0.00000	1,619.55	0.0000	1,548.06	10.06	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,756.68	0.0000	1.75668	0.00000	1,833.42	0.0000	1,756.68	10.16	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,590.66	0.0000	2.59066	0.00000	2,540.89	0.0000	2,590.66	10.66	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,842.53	0.0000	1.84253	0.00000	1,807.99	0.0000	1,842.53	11.10	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,235.34	0.0000	1.23534	0.00000	1,213.71	0.0000	1,235.34	11.61	(0.26)	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	865.78000	0.86578	0.00000	852.00000	0.85200	865.780	12.05	(0.19)	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	11.11710	85.80199	0.00000	11.08987	85.95414		10.70	0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.24371	83.17442	0.00000	11.21542	83.32916		11.17	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	10.87313	103.98829	0.00000	10.85183	104.13564		9.68	0.00	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00	10.97335	100.58175	0.00000	10.95125	100.73177		10.09	0.00	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.08018	102.57504	0.00000	11.05725	102.72768		10.09	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.20050	99.07614	0.00000	11.17670	99.23129		10.82	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,198.02000	3.19802	0.00000	3,288.39000	3.28839	3,198.020	10.56	0.46	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,619.42000	1.61942	0.00000	1,599.09000	1.59909	1,619.420	12.00	(0.24)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.33393	100.95740	0.00000	11.30919	101.11515		10.89	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	11.07459	85.26493	0.00000	11.05530	85.38864		10.99	0.00	7,759,108.63	0.00	91	66,475.00
R2040	On 06/02/2025	Bond Future	11.00 Call	984.72000	0.98472	0.00000	1,087.22000	1.08722	984.720	10.99	0.44	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	189.96000	0.18996	0.00000	200.92000	0.20092	189.960	12.17	(0.11)	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	31.14000	0.03114	0.00000	36.01000	0.03601	31.140	12.99	(0.02)	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.17455	86.97328	0.00000	11.15459	87.09923		10.90	0.00	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,343.04000	9.34304	0.00000	9,470.72000	9.47072	9,343.040	13.17	0.93	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,665.13000	12.66513	0.00000	12,792.86000	12.79286	12,665.130	13.91	0.97	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,998.38000	12.99838	0.00000	13,125.99000	13.12599	12,998.380	13.91	0.98	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.28313	84.18582	0.00000	11.26247	84.31389		11.52	0.00	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.39522	85.81590	0.00000	11.37384	85.94615		11.58	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.52054	82.93783	0.00000	11.49839	83.07018		12.18	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	11.19826	81.16355	0.00000	11.18402	81.25751		11.91	0.00	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	139.72000	0.13972	0.00000	171.21000	0.17121	139.720	10.94	0.10	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	1,075.28000	1.07528	0.00000	1,167.12000	1.16712	1,075.280	11.73	0.47	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	530.66000	0.53066	0.00000	546.86000	0.54686	530.660	12.36	(0.26)	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,120.03000	5.12003	0.00000	5,225.20000	5.22520	5,120.030	13.28	0.93	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,912.90000	7.91290	0.00000	8,010.40000	8.01040	7,912.900	14.16	0.99	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.04000	0.00004	0.00000	0.07000	0.00007	0.040	15.46	0.00	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.29429	82.78975	0.00000	11.27959	82.88532		11.81	0.00	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,222.55000	1.22255	0.00000	1,279.34000	1.27934	1,222.550	11.30	0.34	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,453.83000	1.45383	0.00000	1,447.45000	1.44745	1,453.830	12.48	(0.34)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	506.22000	0.50622	0.00000	510.23000	0.51023	506.220	13.73	(0.14)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.39810	80.04462	0.00000	11.38291	80.14179		12.52	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.50464	81.59448	0.00000	11.48896	81.69320		12.52	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.62310	78.76128	0.00000	11.60689	78.86154		13.09	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	11.16307	84.10553	0.00000	11.13868	84.27251		11.86	0.00	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	17.25000	0.01725	0.00000	26.03000	0.02603	17.250	10.46	0.02	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	762.16000	0.76216	0.00000	871.09000	0.87109	762.160	11.43	0.37	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	255.73000	0.25573	0.00000	262.00000	0.26200	255.730	12.68	(0.14)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.24953	81.34436	0.00000	11.22435	81.51443		12.42	0.00	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.34211	82.95685	0.00000	11.31609	83.13002		12.48	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	11.44664	80.12109	0.00000	11.41974	80.29730		13.18	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.56265	81.64354	0.00000	11.53480	81.82274		13.05	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	11.16714	108.15598	0.00000	11.14780	108.32710		11.98	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.25660	104.45560	0.00000	11.23661	104.62984		12.55	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.35084	106.52560	0.00000	11.33018	106.70291		12.61	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.45522	102.72471	0.00000	11.43385	102.90502		13.32	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.56918	104.67499	0.00000	11.54705	104.85834		13.19	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	10.58509	74.32162	0.00000	10.56061	74.44866		10.12	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.67072	72.65633	0.00000	10.64539	72.78567		10.45	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.76253	74.09639	0.00000	10.73630	74.22810		10.48	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.86671	72.37955	0.00000	10.83955	72.51347		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.98303	73.75508	0.00000	10.95486	73.89132		10.80	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	244.47520	244.47520	0.00000	244.50616	244.50616		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	246.07894	246.07894	0.00000	246.10971	246.10971		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	251.01634	251.01634	0.00000	251.04688	251.04688		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.52243	252.52243	0.00000	252.55251	252.55251		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.38726	257.38726	0.00000	257.41686	257.41686		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	9.45463	92.05254	0.00000	9.43494	92.13548		6.50	0.00	6,167,520.18	67	100,832.00
R213	On 08/05/2025	Bond Future	0.00	9.52336	90.33997	0.00000	9.50269	90.42426		6.52	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.60232	92.13105	0.00000	9.58057	92.21669		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.70571	90.36269	0.00000	9.68279	90.44960		6.40	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.83182	92.08144	0.00000	9.80757	92.16966		6.11	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	10.96630	69.55244	0.00000	10.94695	69.65993		11.52	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,230.27000	4.23027	0.00000	4,345.11000	4.34511	4,230.270	12.85	0.93	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,601.82000	6.60182	0.00000	6,711.79000	6.71179	6,601.820	13.71	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	14.96	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.04898	67.64305	0.00000	11.02904	67.75245		12.00	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.13768	68.98398	0.00000	11.11710	69.09538		12.06	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.23872	67.02031	0.00000	11.21749	67.13358		12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.35121	68.29432	0.00000	11.32928	68.40945		12.54	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 :											230,652,988.87		2,364	1,596,993.00
Grand Total:											230,652,988.87		2,364	1,596,993.00