

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2024

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		1,075.30200		1,075.30200	0.00000	1,074.76800	1,074.76800		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,096.84500		1,096.84500	0.00000	1,096.35600	1,096.35600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,118.59200		1,118.59200	0.00000	1,118.07800	1,118.07800		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,140.29900		1,140.29900	0.00000	1,139.72500	1,139.72500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,162.03200		1,162.03200	0.00000	1,161.40000	1,161.40000		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,294.28000		1,294.28000	0.00000	1,293.80400	1,293.80400		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,320.21100		1,320.21100	0.00000	1,319.79200	1,319.79200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,346.38600		1,346.38600	0.00000	1,345.94000	1,345.94000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,372.51400		1,372.51400	0.00000	1,371.99900	1,371.99900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,398.67300		1,398.67300	0.00000	1,398.09200	1,398.09200		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,112.35200		1,112.35200	0.00000	1,111.87600	1,111.87600		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025	Index Future	0.00		1,134.63800		1,134.63800	0.00000	1,134.21000	1,134.21000		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,157.13400		1,157.13400	0.00000	1,156.68100	1,156.68100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,179.58900		1,179.58900	0.00000	1,179.07600	1,179.07600		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,202.07100		1,202.07100	0.00000	1,201.50000	1,201.50000		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		11.03653		83.76493	0.00000	11.03904	83.75301		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.15542		81.66426	0.00000	11.15708	81.65656		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.28390		83.30195	0.00000	11.28586	83.29308		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.43388		81.13832	0.00000	11.43673	81.12576		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.60578		82.69764	0.00000	11.60952	82.68162		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		11.51413		80.15551	0.00000	11.52138	80.11131		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.62015		77.51410	0.00000	11.62694	77.47337		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.73015		79.06775	0.00000	11.73735	79.02524		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.85306		76.35206	0.00000	11.86112	76.30532		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.98632		77.81701	0.00000	11.99523	77.76629		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		1,095.34000		1,095.34000	0.00000	1,094.86200	1,094.86200		0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025	GOVI	0.00		1,117.28500		1,117.28500	0.00000	1,116.85400	1,116.85400		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,139.43700		1,139.43700	0.00000	1,138.98200	1,138.98200		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,161.54900		1,161.54900	0.00000	1,161.03400	1,161.03400		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,183.68700		1,183.68700	0.00000	1,183.11400	1,183.11400		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		134.70381		134.70381	0.00000	134.67651	134.67651		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025	Bond Future	0.00		136.02720		136.02720	0.00000	136.00661	136.00661		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00		138.75616		138.75616	0.00000	138.73372	138.73372		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.04333		140.04333	0.00000	140.01464	140.01464		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.74139		142.74139	0.00000	142.70680	142.70680		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	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	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		129.07680	129.07680	0.00000	129.10052	129.10052			0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025	Bond Future	0.00		130.18694	130.18694	0.00000	130.21813	130.21813			0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.79884	132.79884	0.00000	132.82923	132.82923			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.86905	133.86905	0.00000	133.89441	133.89441			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		136.44828	136.44828	0.00000	136.46909	136.46909			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		139.84684	139.84684	0.00000	139.87325	139.87325			0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025	Bond Future	0.00		142.68322	142.68322	0.00000	142.71770	142.71770			0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00		143.41850	143.41850	0.00000	143.45214	143.45214			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		146.23258	146.23258	0.00000	146.26092	146.26092			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		146.88424	146.88424	0.00000	146.90761	146.90761			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		122.00943	122.00943	0.00000	122.57942	122.57942			0.00	0.00	3,416,264.04	28	18,843.00
I2046	On 08/05/2025	Bond Future	0.00		122.27050	122.27050	0.00000	122.85867	122.85867			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.72317	124.72317	0.00000	125.32182	125.32182			0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.91364	124.91364	0.00000	125.51852	125.51852			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		127.31880	127.31880	0.00000	127.93064	127.93064			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		121.40322	121.40322	0.00000	122.04315	122.04315			0.00	0.00	3,520,693.38	29	16,223.00
I2050	On 08/05/2025	Bond Future	0.00		123.86570	123.86570	0.00000	124.52510	124.52510			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.98169	123.98169	0.00000	124.65304	124.65304			0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		126.41441	126.41441	0.00000	127.09374	127.09374			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		126.43602	126.43602	0.00000	127.12356	127.12356			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		375.89800	375.89800	0.00000	377.62200	377.62200			0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025	Index Future	0.00		383.52100	383.52100	0.00000	385.30000	385.30000			0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		391.21600	391.21600	0.00000	393.02400	393.02400			0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		398.89600	398.89600	0.00000	400.72200	400.72200			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		406.58500	406.58500	0.00000	408.43000	408.43000			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	8.26129	105.26095	0.00000	8.26138	105.26080		1.25	0.00	0.00	0	177,864.00
R186	On 08/05/2025		Bond Future	0.00	8.28959	107.37016	0.00000	8.28589	107.37575		1.41	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.34116	104.18849	0.00000	8.33766	104.19299		1.41	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,306.05000	1.30605	0.00000	1,296.89000	1.29689	1,306.050	1.80	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	64.19000	0.06419	0.00000	58.97000	0.05897	64.190	2.15	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.45448	106.20723	0.00000	8.45440	106.20732		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.68924	102.91848	0.00000	8.69407	102.91450		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	269.35916	269.35916	0.00000	269.71126	269.71126		0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025		Bond Future	0.00	274.82262	274.82262	0.00000	275.19652	275.19652		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.09914	275.09914	0.00000	275.47740	275.47740		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.49779	280.49779	0.00000	280.87187	280.87187		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.56267	280.56267	0.00000	280.93338	280.93338		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	9.04188	96.14020	0.00000	9.05312	96.09712		5.54	0.00	0.00	0	159,872.00
R2030	On 06/02/2025		Bond Future	8.68 Call	213.63000	0.21363	0.00000	225.38000	0.22538	213.630	5.43	0.22	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,016.54000	1.01654	0.00000	1,005.03000	1.00503	1,016.540	5.63	0.62	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	88.96000	0.08896	0.00000	97.07000	0.09707	88.960	5.97	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.10582	98.06625	0.00000	9.11635	98.02759		5.22	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	584.20000	0.58420	0.00000	588.30000	0.58830	584.200	5.12	0.31	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	961.58000	0.96158	0.00000	951.08000	0.95108	961.580	5.20	0.43	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,387.25000	1.38725	0.00000	1,366.02000	1.36602	1,387.250	5.31	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,999.93000	1.99993	0.00000	1,967.31000	1.96731	1,999.930	5.46	0.66	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	312.71000	0.31271	0.00000	312.47000	0.31247	312.710	5.81	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,481.99000	4.48199	0.00000	4,441.38000	4.44138	4,481.990	6.05	0.89	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,701.51000	5.70151	0.00000	5,661.19000	5.66119	5,701.510	6.32	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	5.66000	0.00566	0.00000	6.92000	0.00692	5.660	6.55	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.54000	0.00154	0.00000	1.97000	0.00197	1.540	6.55	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.18272	95.99980	0.00000	9.19429	95.95928		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,780.99000	4.78099	0.00000	4,768.46000	4.76846	4,780.990	6.01	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	32.93000	0.03293	0.00000	38.07000	0.03807	32.930	6.55	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.27112	97.85937	0.00000	9.28477	97.81382		5.02	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.38442	95.71207	0.00000	9.40029	95.66190		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	9.69134	95.71840	0.00000	9.70306	95.66184		7.19	0.00	0.00	0	120,697.00
R2032	On 06/02/2025		Bond Future	9.42 Call	321.08000	0.32108	0.00000	345.17000	0.34517	321.080	6.35	0.26	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	1,611.98	0.0000	1.61198	0.00000	1,608.27	0.00000	1,611.980	7.60	0.68	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	82.92	0.0000	0.08292	0.00000	97.04	0.00000	82.920	9.12	(0.06)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.76807	0.0000	93.47205	0.00000	9.77927	0.00000	93.41952	7.30	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	911.10	0.0000	0.91110	0.00000	928.36	0.00000	911.100	7.09	0.35	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,039.80	0.0000	2.03980	0.00000	2,048.26	0.00000	2,039.800	7.44	0.58	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	266.98	0.0000	0.26698	0.00000	294.84	0.00000	266.980	8.42	(0.11)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.85362	0.0000	95.32438	0.00000	9.86563	0.00000	95.26972	7.15	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.95692	0.0000	93.00955	0.00000	9.97049	0.00000	92.94974	7.45	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.07855	0.0000	94.77662	0.00000	10.09371	0.00000	94.71206	7.32	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.95503	0.0000	103.90437	0.00000	9.96692	0.00000	103.83903	7.55	0.00	0.00	0	12,187.00
R2033	On 08/05/2025	Bond Future	0.00		10.04018	0.0000	100.93764	0.00000	10.05160	0.00000	100.87653	7.78	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.13372	0.0000	102.93776	0.00000	10.14592	0.00000	102.87426	7.69	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.24433	0.0000	99.88722	0.00000	10.25801	0.00000	99.81811	8.04	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.37228	0.0000	101.78418	0.00000	10.38747	0.00000	101.70981	7.95	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.33799	0.0000	94.99992	0.00000	10.33983	0.00000	94.98929	8.79	0.00	0.00	0	87,258.00
R2035	On 06/02/2025	Bond Future	10.10	Call	542.04	0.0000	0.54204	0.00000	546.46	0.00000	542.040	8.60	0.31	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	909.14	0.0000	0.90914	0.00000	911.66	0.00000	909.140	8.80	0.44	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,137.35	0.0000	1.13735	0.00000	1,139.21	0.00000	1,137.350	8.91	0.51	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	491.29	0.0000	0.49129	0.00000	501.02	0.00000	491.290	9.32	(0.27)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	117.91	0.0000	0.11791	0.00000	123.25	0.00000	117.910	9.92	(0.08)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	58.40	0.0000	0.05840	0.00000	62.03	0.00000	58.400	10.18	(0.04)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.42304	0.0000	92.39326	0.00000	10.42407	0.00000	92.38743	9.08	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,044.27	0.0000	2.04427	0.00000	2,095.14	0.00000	2,044.270	9.01	0.52	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	958.44	0.0000	0.95844	0.00000	1,007.15	0.00000	958.440	9.65	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,075.30	0.0000	6.07530	0.00000	6,102.70	0.00000	6,075.300	10.30	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	310.33	0.0000	0.31033	0.00000	337.35	0.00000	310.330	10.59	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	57.24	0.0000	0.05724	0.00000	66.08	0.00000	57.240	11.56	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	11.96	0.0000	0.01196	0.00000	14.64	0.00000	11.960	11.56	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.51641	0.0000	94.22452	0.00000	10.51767	0.00000	94.21754	9.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.62717	0.0000	91.54368	0.00000	10.62922	0.00000	91.53257	9.43	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.75418	0.0000	93.28347	0.00000	10.75701	0.00000	93.26852	9.25	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.77419	0.0000	85.15496	0.00000	10.77100	0.00000	85.17385	10.14	0.00	0.00	0	155,404.00
R2037	On 08/05/2025	Bond Future	0.00		10.87181	0.0000	86.86087	0.00000	10.86769	0.00000	86.88484	10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,218.75	0.0000	9.21875	0.00000	9,236.45	0.00000	9,218.750	12.53	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,655.66	0.0000	12.65566	0.00000	12,686.10	0.00000	12,655.660	12.80	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,881.21	0.0000	12.88121	0.00000	12,911.14	0.00000	12,881.210	12.80	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.97861	0.0000	84.32155	0.00000	10.97450	0.00000	84.34500	10.57	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,190.20	0.0000	1.19020	0.00000	1,249.62	0.00000	1,190.200	9.89	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,619.55	0.0000	1.61955	0.00000	1,684.80	0.00000	1,619.550	10.06	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,833.42	0.0000	1.83342	0.00000	1,900.09	0.00000	1,833.420	10.16	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,540.89	0.0000	2.54089	0.00000	2,588.36	0.00000	2,540.890	10.66	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,807.99	0.0000	1.80799	0.00000	1,853.11	0.00000	1,807.990	11.10	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,213.71	0.0000	1.21371	0.00000	1,255.46	0.00000	1,213.710	11.61	(0.25)	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	852.00000	0.85200	0.00000	888.69000	0.88869	852.000	12.05	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.08987	85.95414	0.00000	11.08626	85.97434		10.70	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.21542	83.32916	0.00000	11.21228	83.34636		11.17	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		10.85183	104.13564	0.00000	10.85386	104.12158		9.68	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		10.95125	100.73177	0.00000	10.95255	100.72293		10.09	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.05725	102.72768	0.00000	11.05878	102.71748		10.09	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.17670	99.23129	0.00000	11.17896	99.21654		10.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,288.39000	3.28839	0.00000	3,369.77000	3.36977	3,288.390	10.56	0.47	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,599.09000	1.59909	0.00000	1,670.09000	1.67009	1,599.090	12.00	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.30919	101.11515	0.00000	11.31217	101.09613		10.89	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		11.05530	85.38864	0.00000	11.06743	85.31081		10.99	0.00	0.00	0	66,566.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,087.22000	1.08722	0.00000	1,056.46000	1.05646	1,087.220	10.99	0.46	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	200.92000	0.20092	0.00000	213.89000	0.21389	200.920	12.17	(0.12)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	36.01000	0.03601	0.00000	39.99000	0.03999	36.010	12.99	(0.03)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.15459	87.09923	0.00000	11.16642	87.02455		10.90	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,470.72000	9.47072	0.00000	9,422.56000	9.42256	9,470.720	13.17	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,792.86000	12.79286	0.00000	12,730.14000	12.73014	12,792.860	13.91	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,125.99000	13.12599	0.00000	13,062.02000	13.06202	13,125.990	13.91	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.26247	84.31389	0.00000	11.27491	84.23674		11.52	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.37384	85.94615	0.00000	11.38736	85.86375		11.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.49839	83.07018	0.00000	11.51300	82.98285		12.18	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		11.18402	81.25751	0.00000	11.19608	81.17792		11.91	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65	Call	171.21000	0.17121	0.00000	185.97000	0.18597	171.210	10.94	0.12	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,167.12000	1.16712	0.00000	1,179.91000	1.17991	1,167.120	11.73	0.48	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	546.86000	0.54686	0.00000	612.06000	0.61206	546.860	12.36	(0.26)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,225.20000	5.22520	0.00000	5,171.35000	5.17135	5,225.200	13.28	0.93	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,010.40000	8.01040	0.00000	7,937.94000	7.93794	8,010.400	14.16	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.07000	0.00007	0.00000	0.14000	0.00014	0.070	15.46	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.27959	82.88532	0.00000	11.29139	82.80859		11.81	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,279.34000	1.27934	0.00000	1,240.49000	1.24049	1,279.340	11.30	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,447.45000	1.44745	0.00000	1,444.38000	1.44438	1,447.450	12.48	(0.34)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	510.23000	0.51023	0.00000	504.87000	0.50487	510.230	13.73	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.38291	80.14179	0.00000	11.39529	80.06258		12.52	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.48896	81.69320	0.00000	11.50235	81.60888		12.52	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.60689	78.86154	0.00000	11.62130	78.77241		13.09	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		11.13868	84.27251	0.00000	11.14564	84.22480		11.86	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	26.03000	0.02603	0.00000	31.82000	0.03182	26.030	10.46	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	871.09000	0.87109	0.00000	899.22000	0.89922	871.090	11.43	0.39	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	262.00000	0.26200	0.00000	299.86000	0.29986	262.000	12.68	(0.14)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.22435	81.51443	0.00000	11.23090	81.47013		12.42	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.31609	83.13002	0.00000	11.32301	83.08390		12.48	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	ContractsTraded	Open Interest	
R2048	On 06/11/2025		Bond Future	0.00	11.41974	80.29730	0.00000	11.42744	80.24679		13.18	0.00	0.00	0	0.00
R2048	On 05/02/2026		Bond Future	0.00	11.53480	81.82274	0.00000	11.54328	81.76810		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	11.14780	108.32710	0.00000	11.14965	108.31071		11.98	0.00	0.00	0	2,019.00
R2053	On 08/05/2025		Bond Future	0.00	11.23661	104.62984	0.00000	11.23786	104.61893		12.55	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.33018	106.70291	0.00000	11.33162	106.69053		12.61	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.43385	102.90502	0.00000	11.43588	102.88787		13.32	0.00	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.54705	104.85834	0.00000	11.54966	104.83668		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	10.56061	74.44866	0.00000	10.56234	74.43967		10.12	0.00	0.00	0	12,983.00
R209	On 08/05/2025		Bond Future	0.00	10.64539	72.78567	0.00000	10.64640	72.78051		10.45	0.00	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.73630	74.22810	0.00000	10.73752	74.22197		10.48	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.83955	72.51347	0.00000	10.84145	72.50409		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	10.95486	73.89132	0.00000	10.95742	73.87893		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	244.50616	244.50616	0.00000	244.55585	244.55585		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	246.10971	246.10971	0.00000	246.17362	246.17362		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	251.04688	251.04688	0.00000	251.10939	251.10939		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	252.55251	252.55251	0.00000	252.60562	252.60562		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	257.41686	257.41686	0.00000	257.46146	257.46146		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	9.43494	92.13548	0.00000	9.44660	92.08635		6.50	0.00	0.00	0	100,765.00
R213	On 08/05/2025		Bond Future	0.00	9.50269	90.42426	0.00000	9.51377	90.37907		6.52	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.58057	92.21669	0.00000	9.59254	92.16954		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.68279	90.44960	0.00000	9.69648	90.39768		6.40	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.80757	92.16966	0.00000	9.82307	92.11326		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	10.94695	69.65993	0.00000	10.95383	69.62168		11.52	0.00	0.00	0	18,350.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,345.11000	4.34511	0.00000	4,326.04000	4.32604	4,345.110	12.85	0.93	0.00	0	521.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,711.79000	6.71179	0.00000	6,678.78000	6.67878	6,711.790	13.71	0.99	0.00	0	521.00
R214	On 06/02/2025		Bond Future	13.63 Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	14.96	0.00	0.00	0	521.00
R214	On 08/05/2025		Bond Future	0.00	11.02904	67.75245	0.00000	11.03547	67.71715		12.00	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.11710	69.09538	0.00000	11.12390	69.05854		12.06	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.21749	67.13358	0.00000	11.22507	67.09311		12.66	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.32928	68.40945	0.00000	11.33763	68.36558		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 :											6,936,957.42		57	1,598,472.00	
Grand Total:											6,936,957.42		57	1,598,472.00	