

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2024

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	1,074.64700	1,074.64700	0.00000	1,074.48300	1,074.48300	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.19200	1,096.19200	0.00000	1,096.02000	1,096.02000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,117.94000	1,117.94000	0.00000	1,117.76100	1,117.76100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.65200	1,139.65200	0.00000	1,139.46600	1,139.46600	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.39000	1,161.39000	0.00000	1,161.19600	1,161.19600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,293.00000	1,293.00000	0.00000	1,292.31700	1,292.31700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,318.92200	1,318.92200	0.00000	1,318.22100	1,318.22100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,345.08900	1,345.08900	0.00000	1,344.37000	1,344.37000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,371.21300	1,371.21300	0.00000	1,370.47400	1,370.47400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,397.36700	1,397.36700	0.00000	1,396.61000	1,396.61000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,111.63300	1,111.63300	0.00000	1,111.04600	1,111.04600	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,133.91900	1,133.91900	0.00000	1,133.31700	1,133.31700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,156.41500	1,156.41500	0.00000	1,155.79700	1,155.79700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,178.87400	1,178.87400	0.00000	1,178.24000	1,178.24000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,201.36000	1,201.36000	0.00000	1,200.71000	1,200.71000	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	11.04658	83.71723	0.00000	11.06070	83.65028	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.16566	81.61678	0.00000	11.18060	81.54758	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.29436	83.25463	0.00000	11.31017	83.18318	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.44452	81.09144	0.00000	11.46130	81.01759	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.61662	82.65123	0.00000	11.63446	82.57493	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	11.51981	80.12088	0.00000	11.53332	80.03859	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62585	77.47990	0.00000	11.64000	77.39511	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.73587	79.03397	0.00000	11.75068	78.94663	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.85878	76.31889	0.00000	11.87431	76.22893	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.99202	77.78456	0.00000	12.00833	77.69181	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	1,094.61000	1,094.61000	0.00000	1,094.04600	1,094.04600	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,116.55500	1,116.55500	0.00000	1,115.97500	1,115.97500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,138.70700	1,138.70700	0.00000	1,138.11200	1,138.11200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,160.82200	1,160.82200	0.00000	1,160.21200	1,160.21200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,182.96400	1,182.96400	0.00000	1,182.33700	1,182.33700	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	134.58438	134.58438	0.00000	134.63379	134.63379	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.90732	135.90732	0.00000	135.95625	135.95625	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.63574	138.63574	0.00000	138.68427	138.68427	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.92321	139.92321	0.00000	139.97062	139.97062	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.62111	142.62111	0.00000	142.66778	142.66778	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.82899	128.82899	0.00000	129.06169	129.06169		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	129.93587	129.93587	0.00000	130.17202	130.17202		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.54446	132.54446	0.00000	132.78407	132.78407		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.61230	133.61230	0.00000	133.85453	133.85453		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.18867	136.18867	0.00000	136.43402	136.43402		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	139.62853	139.62853	0.00000	139.67873	139.67873		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.46246	142.46246	0.00000	142.51212	142.51212		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.19619	143.19619	0.00000	143.24462	143.24462		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	146.00821	146.00821	0.00000	146.05598	146.05598		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.65786	146.65786	0.00000	146.70504	146.70504		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	121.77134	121.77134	0.00000	122.35987	122.35987		0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.02944	122.02944	0.00000	122.62846	122.62846		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.47900	124.47900	0.00000	125.08879	125.08879		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.66733	124.66733	0.00000	125.28683	125.28683		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.06958	127.06958	0.00000	127.69973	127.69973		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	121.55241	121.55241	0.00000	120.97989	120.97989		0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	124.01963	124.01963	0.00000	123.43397	123.43397		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.14147	124.14147	0.00000	123.54188	123.54188		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.57947	126.57947	0.00000	125.96667	125.96667		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.60652	126.60652	0.00000	125.98018	125.98018		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	375.61400	375.61400	0.00000	375.70100	375.70100		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.23600	383.23600	0.00000	383.32400	383.32400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.93000	390.93000	0.00000	391.01800	391.01800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.61100	398.61100	0.00000	398.69900	398.69900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.30100	406.30100	0.00000	406.38900	406.38900		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	8.27632	105.23489	0.00000	8.28233	105.22447		1.25	0.00	0.00	0	177,809.00
R186	On 08/05/2025		Bond Future	0.00	8.30626	107.34498	0.00000	8.31400	107.33329		1.41	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.36006	104.16419	0.00000	8.37014	104.15124		1.41	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,283.19000	1.28319	0.00000	1,274.12000	1.27412	1,283.190	1.80	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	63.79000	0.06379	0.00000	65.44000	0.06544	63.790	2.15	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.47634	106.18414	0.00000	8.49003	106.16968		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.71577	102.89663	0.00000	8.73520	102.88063		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	269.23324	269.23324	0.00000	269.32776	269.32776		0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025		Bond Future	0.00	274.69782	274.69782	0.00000	274.79134	274.79134		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.97784	274.97784	0.00000	275.06855	275.06855		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.37847	280.37847	0.00000	280.46756	280.46756		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.44689	280.44689	0.00000	280.53331	280.53331		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	9.05506	96.08969	0.00000	9.06186	96.06364		5.54	0.00	2,210,062.87	23	159,549.00
R2030	On 06/02/2025		Bond Future	8.68 Call	178.34000	0.17834	0.00000	179.40000	0.17940	178.340	5.43	0.20	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	950.76000	0.95076	0.00000	943.77000	0.94377	950.760	5.63	0.61	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	77.56000	0.07756	0.00000	84.08000	0.08408	77.560	5.97	(0.09)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.11949	98.01606	0.00000	9.12700	97.98851		5.22	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	552.91000	0.55291	0.00000	548.73000	0.54873	552.910	5.12	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	921.71000	0.92171	0.00000	914.67000	0.91467	921.710	5.20	0.42	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,341.28000	1.34128	0.00000	1,331.36000	1.33136	1,341.280	5.31	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,948.90000	1.94890	0.00000	1,935.47000	1.93547	1,948.900	5.46	0.65	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	308.00000	0.30800	0.00000	316.01000	0.31601	308.000	5.81	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,427.18000	4.42718	0.00000	4,405.04000	4.40504	4,427.180	6.05	0.90	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,647.63000	5.64763	0.00000	5,623.35000	5.62335	5,647.630	6.32	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	5.11000	0.00511	0.00000	5.43000	0.00543	5.110	6.55	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.35000	0.00135	0.00000	1.45000	0.00145	1.350	6.55	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.19695	95.94996	0.00000	9.20527	95.92084		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,729.17000	4.72917	0.00000	4,706.96000	4.70696	4,729.170	6.01	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	31.86000	0.03186	0.00000	32.88000	0.03288	31.860	6.55	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.28588	97.81012	0.00000	9.29514	97.77924		5.02	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.39978	95.66351	0.00000	9.41012	95.63083		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	9.71871	95.58637	0.00000	9.72627	95.54994		7.19	0.00	0.00	0	120,601.00
R2032	On 06/02/2025		Bond Future	9.42 Call	256.39000	0.25639	0.00000	255.90000	0.25590	256.390	6.35	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	1,479.15	0.0000	1.47915	0.00000	1,466.34	0.00000	1,479.150	7.60	0.67	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	73.19	0.0000	0.07319	0.00000	80.05	0.00005	73.190	9.12	(0.06)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.79653	0.0000	93.33863	0.00000	9.80466	0.00000	93.30057	7.30	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	843.31	0.0000	0.84331	0.00000	836.21	0.00000	843.310	7.09	0.33	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,938.64	0.0000	1.93864	0.00000	1,923.54	0.00000	1,938.640	7.44	0.56	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	268.30	0.0000	0.26830	0.00000	276.31	0.00000	268.300	8.42	(0.12)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.88325	0.0000	95.18959	0.00000	9.89200	0.00000	95.14983	7.15	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.98777	0.0000	92.87365	0.00000	9.99725	0.00000	92.83195	7.45	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.11072	0.0000	94.63969	0.00000	10.12099	0.00000	94.59603	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		9.97183	0.0000	103.81206	0.00000	9.98065	0.00000	103.76365	7.55	0.00	0.00	0	12,183.00
R2033	On 08/05/2025	Bond Future	0.00		10.05752	0.0000	100.84488	0.00000	10.06696	0.00000	100.79442	7.78	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.15164	0.0000	102.84451	0.00000	10.16173	0.00000	102.79206	7.69	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.26282	0.0000	99.79382	0.00000	10.27367	0.00000	99.73907	8.04	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.39138	0.0000	101.69068	0.00000	10.40304	0.00000	101.63366	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		10.34938	0.0000	94.93412	0.00000	10.36247	0.00000	94.85858	8.79	0.00	1,708,814.16	18	87,240.00
R2035	On 06/02/2025	Bond Future	10.10	Call	474.27	0.0000	0.47427	0.00000	464.29	0.00000	474.270	8.60	0.29	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	825.32	0.0000	0.82532	0.00000	807.30	0.00000	825.320	8.80	0.43	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,047.67	0.0000	1.04767	0.00000	1,024.90	0.00000	1,047.670	8.91	0.50	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	460.10	0.0000	0.46010	0.00000	493.03	0.00000	460.100	9.32	(0.26)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	100.09	0.0000	0.10009	0.00000	111.71	0.00000	100.090	9.92	(0.07)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	46.93	0.0000	0.04693	0.00000	53.46	0.00000	46.930	10.18	(0.04)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.43467	0.0000	92.32742	0.00000	10.44847	0.00000	92.24937	9.08	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,979.85	0.0000	1.97985	0.00000	1,947.71	0.00000	1,979.850	9.01	0.51	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	949.35	0.0000	0.94935	0.00000	978.52	0.00000	949.350	9.65	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,999.04	0.0000	5.99904	0.00000	5,937.73	0.00000	5,999.040	10.30	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	300.85	0.0000	0.30085	0.00000	313.40	0.00000	300.850	10.59	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	53.45	0.0000	0.05345	0.00000	56.55	0.00000	53.450	11.56	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	10.78	0.0000	0.01078	0.00000	11.59	0.00000	10.780	11.56	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.52830	0.0000	94.15865	0.00000	10.54285	0.00000	94.07813	9.06	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.63930	0.0000	91.47800	0.00000	10.65468	0.00000	91.39482	9.43	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.76657	0.0000	93.21805	0.00000	10.78286	0.00000	93.13214	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		10.79054	0.0000	85.05824	0.00000	10.79861	0.00000	85.01055	10.14	0.00	0.00	0	154,404.00
R2037	On 08/05/2025	Bond Future	0.00		10.88859	0.0000	86.76337	0.00000	10.89712	0.00000	86.71387	10.04	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,114.80	0.0000	9.11480	0.00000	9,071.94	0.00000	9,114.800	12.53	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,555.3300	0.0000	12.55533	0.00000	12,507.91000	0.00000	12,507.91	12.80	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,781.0900	0.0000	12.78109	0.00000	12,733.49000	0.00000	12,733.49	12.80	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.99585	0.0000	84.22331	0.00000	11.00488	0.00000	84.17192	10.57	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,140.83	0.0000	1.14083	0.00000	1,130.89	0.00000	1,140.830	9.89	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,561.05	0.0000	1.56105	0.00000	1,548.06	0.00000	1,561.050	10.06	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,771.07	0.0000	1.77107	0.00000	1,756.68	0.00000	1,771.070	10.16	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,560.68	0.0000	2.56068	0.00000	2,590.66	0.00000	2,560.680	10.66	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,818.12	0.0000	1.81812	0.00000	1,842.53	0.00000	1,818.120	11.10	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,216.59	0.0000	1.21659	0.00000	1,235.34	0.00000	1,216.590	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	851.18000	0.85118	0.00000	865.78000	0.86578	851.180	12.05	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.10752	85.85548	0.00000	11.11710	85.80199		10.70	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.23355	83.22995	0.00000	11.24371	83.17442		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		10.87298	103.98933	0.00000	10.87313	103.98829		9.68	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		10.97303	100.58392	0.00000	10.97335	100.58175		10.09	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.07969	102.57830	0.00000	11.08018	102.57504		10.09	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.19981	99.08063	0.00000	11.20050	99.07614		10.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,193.91000	3.19391	0.00000	3,198.02000	3.19802	3,193.910	10.56	0.46	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,612.90000	1.61290	0.00000	1,619.42000	1.61942	1,612.900	12.00	(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.33301	100.96326	0.00000	11.33393	100.95740		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		11.06138	85.34962	0.00000	11.07459	85.26493		10.99	0.00	0.00	0	66,475.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,006.91000	1.00691	0.00000	984.72000	0.98472	1,006.910	10.99	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	172.21000	0.17221	0.00000	189.96000	0.18996	172.210	12.17	(0.11)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	26.85000	0.02685	0.00000	31.14000	0.03114	26.850	12.99	(0.02)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.16070	87.06065	0.00000	11.17455	86.97328		10.90	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,420.50000	9.42050	0.00000	9,343.04000	9.34304	9,420.500	13.17	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,748.53000	12.74853	0.00000	12,665.13000	12.66513	12,748.530	13.91	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,082.24000	13.08224	0.00000	12,998.38000	12.99838	13,082.240	13.91	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.26862	84.27574	0.00000	11.28313	84.18582		11.52	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.37999	85.90865	0.00000	11.39522	85.81590		11.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.50454	83.03340	0.00000	11.52054	82.93783		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		11.18008	81.28354	0.00000	11.19826	81.16355		11.91	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65	Call	145.48000	0.14548	0.00000	139.72000	0.13972	145.480	10.94	0.11	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,115.91000	1.11591	0.00000	1,075.28000	1.07528	1,115.910	11.73	0.48	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	485.98000	0.48598	0.00000	530.66000	0.53066	485.980	12.36	(0.25)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,226.96000	5.22696	0.00000	5,120.03000	5.12003	5,226.960	13.28	0.94	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,030.17000	8.03017	0.00000	7,912.90000	7.91290	8,030.170	14.16	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	15.46	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.27534	82.91299	0.00000	11.29429	82.78975		11.81	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,257.16000	1.25716	0.00000	1,222.55000	1.22255	1,257.160	11.30	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,403.57000	1.40357	0.00000	1,453.83000	1.45383	1,403.570	12.48	(0.33)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	483.28000	0.48328	0.00000	506.22000	0.50622	483.280	13.73	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.37833	80.17112	0.00000	11.39810	80.04462		12.52	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.48400	81.72447	0.00000	11.50464	81.59448		12.52	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.60152	78.89479	0.00000	11.62310	78.76128		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		11.14997	84.19515	0.00000	11.16307	84.10553		11.86	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	17.19000	0.01719	0.00000	17.25000	0.01725	17.190	10.46	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	779.83000	0.77983	0.00000	762.16000	0.76216	779.830	11.43	0.38	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	233.29000	0.23329	0.00000	255.73000	0.25573	233.290	12.68	(0.13)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.23586	81.43662	0.00000	11.24953	81.34436		12.42	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.32784	83.05174	0.00000	11.34211	82.95685		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	Contracts Traded	Open Interest
R2048	On 06/11/2025	Bond Future	0.00	11.43170	80.21887	0.00000	11.44664	80.12109		13.18	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.54699	81.74422	0.00000	11.56265	81.64354		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	11.15411	108.27121	0.00000	11.16714	108.15598		11.98	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.24298	104.57426	0.00000	11.25660	104.45560		12.55	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.33661	106.64767	0.00000	11.35084	106.52560		12.61	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.44031	102.85045	0.00000	11.45522	102.72471		13.32	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.55355	104.80442	0.00000	11.56918	104.67499		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	10.57221	74.38842	0.00000	10.58509	74.32162		10.12	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.65722	72.72523	0.00000	10.67072	72.65633		10.45	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.74838	74.16740	0.00000	10.76253	74.09639		10.48	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.85185	72.45278	0.00000	10.86671	72.37955		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.96740	73.83063	0.00000	10.98303	73.75508		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	244.01289	244.01289	0.00000	244.47520	244.47520		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.61013	245.61013	0.00000	246.07894	246.07894		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.54067	250.54067	0.00000	251.01634	251.01634		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.04143	252.04143	0.00000	252.52243	252.52243		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.89991	256.89991	0.00000	257.38726	257.38726		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	9.45229	92.06239	0.00000	9.45463	92.05254		6.50	0.00	0.00	0	100,832.00
R213	On 08/05/2025	Bond Future	0.00	9.52067	90.35094	0.00000	9.52336	90.33997		6.52	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.59925	92.14313	0.00000	9.60232	92.13105		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.70218	90.37607	0.00000	9.70571	90.36269		6.40	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.82776	92.09620	0.00000	9.83182	92.08144		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	10.95334	69.62441	0.00000	10.96630	69.55244		11.52	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,292.89000	4.29289	0.00000	4,230.27000	4.23027	4,292.890	12.85	0.94	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,671.86000	6.67186	0.00000	6,601.82000	6.60182	6,671.860	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	0.01000	0.00001	0.010	14.96	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.03547	67.71715	0.00000	11.04898	67.64305		12.00	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.12358	69.06027	0.00000	11.13768	68.98398		12.06	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.22399	67.09887	0.00000	11.23872	67.02031		12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.33579	68.37524	0.00000	11.35121	68.29432		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 :											3,918,877.03		41	1,596,952.00
Grand Total:											3,918,877.03		41	1,596,952.00