

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2025

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	1,075.92400	1,075.92400	0.00000	1,074.64700	1,074.64700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,097.50200	1,097.50200	0.00000	1,096.19200	1,096.19200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,119.28300	1,119.28300	0.00000	1,117.94000	1,117.94000	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,141.02900	1,141.02900	0.00000	1,139.65200	1,139.65200	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.80200	1,162.80200	0.00000	1,161.39000	1,161.39000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,296.79600	1,296.79600	0.00000	1,293.00000	1,293.00000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,322.80300	1,322.80300	0.00000	1,318.92200	1,318.92200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,349.05500	1,349.05500	0.00000	1,345.08900	1,345.08900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,375.26600	1,375.26600	0.00000	1,371.21300	1,371.21300	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,401.50900	1,401.50900	0.00000	1,397.36700	1,397.36700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,115.26300	1,115.26300	0.00000	1,111.63300	1,111.63300	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,137.62900	1,137.62900	0.00000	1,133.91900	1,133.91900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,160.20700	1,160.20700	0.00000	1,156.41500	1,156.41500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,182.74900	1,182.74900	0.00000	1,178.87400	1,178.87400	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,205.31700	1,205.31700	0.00000	1,201.36000	1,201.36000	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	10.98933	83.98944	0.00000	11.04658	83.71723	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.10581	81.89478	0.00000	11.16566	81.61678	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.23172	83.53853	0.00000	11.29436	83.25463	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.37887	81.38123	0.00000	11.44452	81.09144	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.54768	82.94696	0.00000	11.61662	82.65123	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	11.45280	80.53103	0.00000	11.51981	80.12088	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.55633	77.89865	0.00000	11.62585	77.47990	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.66377	79.46142	0.00000	11.73587	79.03397	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.78388	76.75509	0.00000	11.85878	76.31889	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.91421	78.22948	0.00000	11.99202	77.78456	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	1,098.09800	1,098.09800	0.00000	1,094.61000	1,094.61000	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,120.12000	1,120.12000	0.00000	1,116.55500	1,116.55500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,142.35000	1,142.35000	0.00000	1,138.70700	1,138.70700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,164.54500	1,164.54500	0.00000	1,160.82200	1,160.82200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,186.76600	1,186.76600	0.00000	1,182.96400	1,182.96400	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	134.56788	134.56788	0.00000	134.58438	134.58438	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.89098	135.89098	0.00000	135.90732	135.90732	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.61952	138.61952	0.00000	138.63574	138.63574	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.90742	139.90742	0.00000	139.92321	139.92321	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.60557	142.60557	0.00000	142.62111	142.62111	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	129.00138	129.00138	0.00000	128.82899	128.82899		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.11223	130.11223	0.00000	129.93587	129.93587		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.72481	132.72481	0.00000	132.54446	132.54446		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.79687	133.79687	0.00000	133.61230	133.61230		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.37735	136.37735	0.00000	136.18867	136.18867		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	139.61192	139.61192	0.00000	139.62853	139.62853		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.44582	142.44582	0.00000	142.46246	142.46246		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.17976	143.17976	0.00000	143.19619	143.19619		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.99218	145.99218	0.00000	146.00821	146.00821		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.64230	146.64230	0.00000	146.65786	146.65786		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	121.75726	121.75726	0.00000	121.77134	121.77134		0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.01547	122.01547	0.00000	122.02944	122.02944		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.46516	124.46516	0.00000	124.47900	124.47900		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.65400	124.65400	0.00000	124.66733	124.66733		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.05658	127.05658	0.00000	127.06958	127.06958		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	120.92420	120.92420	0.00000	121.55241	121.55241		0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	123.37904	123.37904	0.00000	124.01963	124.01963		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.48855	123.48855	0.00000	124.14147	124.14147		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.91411	125.91411	0.00000	126.57947	126.57947		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.92942	125.92942	0.00000	126.60652	126.60652		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	375.27900	375.27900	0.00000	375.61400	375.61400		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	382.89700	382.89700	0.00000	383.23600	383.23600		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.58600	390.58600	0.00000	390.93000	390.93000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.26300	398.26300	0.00000	398.61100	398.61100		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	405.95000	405.95000	0.00000	406.30100	406.30100		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 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	8.24969	105.28107	0.00000	8.27632	105.23489			1.25	0.00	0.00	0	177,809.00
R186	On 08/05/2025	Bond Future	0.00	8.27485	107.39244	0.00000	8.30626	107.34498			1.41	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.32214	104.21295	0.00000	8.36006	104.16419			1.41	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,319.47000	1.31947	0.00000	1,283.19000	1.28319	1,319.470	1.80	0.79	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	58.83000	0.05883	0.00000	63.79000	0.06379	58.830	2.15	(0.08)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.42891	106.23425	0.00000	8.47634	106.18414			1.24	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.65327	102.94812	0.00000	8.71577	102.89663			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	269.20186	269.20186	0.00000	269.23324	269.23324			0.00	0.00	0.00	0	1,914.00
R202	On 08/05/2025	Bond Future	0.00	274.66658	274.66658	0.00000	274.69782	274.69782			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	274.94704	274.94704	0.00000	274.97784	274.97784			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.34817	280.34817	0.00000	280.37847	280.37847			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.41779	280.41779	0.00000	280.44689	280.44689			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	9.02891	96.18993	0.00000	9.05506	96.08969			5.54	0.00	4,713,306.57	49	159,549.00
R2030	On 06/02/2025	Bond Future	8.68 Call	185.68000	0.18568	0.00000	178.34000	0.17834	185.680	5.43	0.21	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	995.54000	0.99554	0.00000	950.76000	0.95076	995.540	5.63	0.64	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	61.51000	0.06151	0.00000	77.56000	0.07756	61.510	5.97	(0.08)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.09155	98.11867	0.00000	9.11949	98.01606			5.22	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	575.92000	0.57592	0.00000	552.91000	0.55291	575.920	5.12	0.31	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	956.60000	0.95660	0.00000	921.71000	0.92171	956.600	5.20	0.44	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,387.27000	1.38727	0.00000	1,341.28000	1.34128	1,387.270	5.31	0.55	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	2,007.66000	2.00766	0.00000	1,948.90000	1.94890	2,007.660	5.46	0.67	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	284.65000	0.28465	0.00000	308.00000	0.30800	284.650	5.81	(0.16)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,514.54000	4.51454	0.00000	4,427.18000	4.42718	4,514.540	6.05	0.90	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,741.37000	5.74137	0.00000	5,647.63000	5.64763	5,741.370	6.32	0.95	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	4.35000	0.00435	0.00000	5.11000	0.00511	4.350	6.55	0.00	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	1.12000	0.00112	0.00000	1.35000	0.00135	1.120	6.55	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.16699	96.05494	0.00000	9.19695	95.94996			5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,813.66000	4.81366	0.00000	4,729.17000	4.72917	4,813.660	6.01	0.85	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	29.12000	0.02912	0.00000	31.86000	0.03186	29.120	6.55	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.25370	97.91753	0.00000	9.28588	97.81012			5.02	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.36505	95.77336	0.00000	9.39978	95.66351			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	9.69243	95.71314	0.00000	9.71871	95.58637			7.19	0.00	0.00	0	120,601.00
R2032	On 06/02/2025	Bond Future	9.42 Call	270.14000	0.27014	0.00000	256.39000	0.25639	270.140	6.35	0.24	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,542.50000	1.54250	0.00000	1,479.15000	1.47915	1,542.500	7.60	0.69	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	10.61	Put	57.66000	0.05766	0.00000	73.19000	0.07319	57.660	9.12	(0.05)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.76887	93.46830	0.00000	9.79653	93.33863		7.30	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	876.00000	0.87600	0.00000	843.31000	0.84331	876.000	7.09	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,000.02000	2.00002	0.00000	1,938.64000	1.93864	2,000.020	7.44	0.58	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	246.80000	0.24680	0.00000	268.30000	0.26830	246.800	8.42	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.85412	95.32211	0.00000	9.88325	95.18959		7.15	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.95701	93.00915	0.00000	9.98777	92.87365		7.45	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.07820	94.77811	0.00000	10.11072	94.63969		7.32	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00		9.94548	103.95689	0.00000	9.97183	103.81206		7.55	0.00	0.00	0	12,183.00	
R2033	On 08/05/2025	Bond Future	0.00		10.02985	100.99296	0.00000	10.05752	100.84488		7.78	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.12256	102.99589	0.00000	10.15164	102.84451		7.69	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.23221	99.94850	0.00000	10.26282	99.79382		8.04	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.35911	101.84871	0.00000	10.39138	101.69068		7.95	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	0.00		10.28237	95.32216	0.00000	10.34938	94.93412		8.79	0.00	0.00	0	87,240.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	572.18000	0.57218	0.00000	474.27000	0.47427	572.180	8.60	0.34	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	973.58000	0.97358	0.00000	825.32000	0.82532	973.580	8.80	0.49	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,222.62000	1.22262	0.00000	1,047.67000	1.04767	1,222.620	8.91	0.56	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	342.98000	0.34298	0.00000	460.10000	0.46010	342.980	9.32	(0.22)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	65.57000	0.06557	0.00000	100.09000	0.10009	65.570	9.92	(0.05)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	28.93000	0.02893	0.00000	46.93000	0.04693	28.930	10.18	(0.03)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.36488	92.72351	0.00000	10.43467	92.32742		9.08	0.00	0.00	0	1,004.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,174.02000	2.17402	0.00000	1,979.85000	1.97985	2,174.020	9.01	0.55	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	829.40000	0.82940	0.00000	949.35000	0.94935	829.400	9.65	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,330.56000	6.33056	0.00000	5,999.04000	5.99904	6,330.560	10.30	0.87	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	253.82000	0.25382	0.00000	300.85000	0.30085	253.820	10.59	(0.09)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	43.00000	0.04300	0.00000	53.45000	0.05345	43.000	11.56	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	8.25000	0.00825	0.00000	10.78000	0.01078	8.250	11.56	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.45551	94.56294	0.00000	10.52830	94.15865		9.06	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.56331	91.89050	0.00000	10.63930	91.47800		9.43	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.68709	93.63881	0.00000	10.76657	93.21805		9.25	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.72867	85.42506	0.00000	10.79054	85.05824		10.14	0.00	0.00	0	154,404.00	
R2037	On 08/05/2025	Bond Future	0.00		10.82429	87.13785	0.00000	10.88859	86.76337		10.04	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,459.62000	9.45962	0.00000	9,114.80000	9.11480	9,459.620	12.53	0.94	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,921.43000	12.92143	0.00000	12,555.33000	12.55533	12,921.430	12.80	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,147.98000	13.14798	0.00000	12,781.09000	12.78109	13,147.980	12.80	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.92894	84.60548	0.00000	10.99585	84.22331		10.57	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,246.07000	1.24607	0.00000	1,140.83000	1.14083	1,246.070	9.89	0.31	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,692.50000	1.69250	0.00000	1,561.05000	1.56105	1,692.500	10.06	0.38	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,914.18000	1.91418	0.00000	1,771.07000	1.77107	1,914.180	10.16	0.42	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,376.66000	2.37666	0.00000	2,560.68000	2.56068	2,376.660	10.66	(0.44)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,674.46000	1.67446	0.00000	1,818.12000	1.81812	1,674.460	11.10	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,111.25000	1.11125	0.00000	1,216.59000	1.21659	1,111.250	11.61	(0.24)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	772.27000	0.77227	0.00000	851.18000	0.85118	772.270	12.05	(0.17)	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 06/11/2025	Bond Future	0.00	11.03793	86.24542	0.00000	11.10752	85.85548		10.70	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.16104	83.62774	0.00000	11.23355	83.22995		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	10.80593	104.45425	0.00000	10.87298	103.98933		9.68	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00	10.90329	101.05846	0.00000	10.97303	100.58392		10.09	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.00712	103.06259	0.00000	11.07969	102.57830		10.09	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.12420	99.57479	0.00000	11.19981	99.08063		10.82	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,413.81000	3.41381	0.00000	3,193.91000	3.19391	3,413.810	10.56	0.48	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,488.45000	1.48845	0.00000	1,612.90000	1.61290	1,488.450	12.00	(0.22)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.25418	101.46724	0.00000	11.33301	100.96326		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	10.99953	85.74784	0.00000	11.06138	85.34962		10.99	0.00	0.00	0	66,475.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,165.63000	1.16563	0.00000	1,006.91000	1.00691	1,165.630	10.99	0.51	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	119.92000	0.11992	0.00000	172.21000	0.17221	119.920	12.17	(0.08)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	16.22000	0.01622	0.00000	26.85000	0.02685	16.220	12.99	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.09654	87.46712	0.00000	11.16070	87.06065		10.90	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,793.31000	9.79331	0.00000	9,420.50000	9.42050	9,793.310	13.17	0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	13,142.34000	13.14234	0.00000	12,748.53000	12.74853	13,142.340	13.91	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	13,477.59000	13.47759	0.00000	13,082.24000	13.08224	13,477.590	13.91	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.20197	84.69060	0.00000	11.26862	84.27574		11.52	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.31080	86.33196	0.00000	11.37999	85.90865		11.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.43260	83.46515	0.00000	11.50454	83.03340		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	11.10310	81.79478	0.00000	11.18008	81.28354		11.91	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	192.49000	0.19249	0.00000	145.48000	0.14548	192.490	10.94	0.14	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	1,345.94000	1.34594	0.00000	1,115.91000	1.11591	1,345.940	11.73	0.55	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	346.17000	0.34617	0.00000	485.98000	0.48598	346.170	12.36	(0.20)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,703.99000	5.70399	0.00000	5,226.96000	5.22696	5,703.990	13.28	0.96	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	8,535.36000	8.53536	0.00000	8,030.17000	8.03017	8,535.360	14.16	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	15.46	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.19562	83.43475	0.00000	11.27534	82.91299		11.81	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,431.84000	1.43184	0.00000	1,257.16000	1.25716	1,431.840	11.30	0.38	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,220.81000	1.22081	0.00000	1,403.57000	1.40357	1,220.810	12.48	(0.30)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	405.74000	0.40574	0.00000	483.28000	0.48328	405.740	13.73	(0.12)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.29566	80.70356	0.00000	11.37833	80.17112		12.52	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.39834	82.26760	0.00000	11.48400	81.72447		12.52	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.51262	79.44862	0.00000	11.60152	78.89479		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	11.07805	84.69017	0.00000	11.14997	84.19515		11.86	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	23.35000	0.02335	0.00000	17.19000	0.01719	23.350	10.46	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	947.57000	0.94757	0.00000	779.83000	0.77983	947.570	11.43	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	157.77000	0.15777	0.00000	233.29000	0.23329	157.770	12.68	(0.10)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.16147	81.94183	0.00000	11.23586	81.43662		12.42	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.25081	83.56731	0.00000	11.32784	83.05174		12.48	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.35188	80.74479	0.00000	11.43170	80.21887		13.18	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 05/02/2026	Bond Future	0.00	11.46416	82.28043	0.00000	11.54699	81.74422		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	11.07715	108.95650	0.00000	11.15411	108.27121		11.98	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.16326	105.27371	0.00000	11.24298	104.57426		12.55	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.25401	107.36136	0.00000	11.33661	106.64767		12.61	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.35463	103.57845	0.00000	11.44031	102.85045		13.32	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.46460	105.54674	0.00000	11.55355	104.80442		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	10.51554	74.68334	0.00000	10.57221	74.38842		10.12	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.59843	73.02629	0.00000	10.65722	72.72523		10.45	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.68736	74.47469	0.00000	10.74838	74.16740		10.48	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.78844	72.76638	0.00000	10.85185	72.45278		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.90146	74.15052	0.00000	10.96740	73.83063		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	243.90853	243.90853	0.00000	244.01289	244.01289		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.50455	245.50455	0.00000	245.61013	245.61013		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.43383	250.43383	0.00000	250.54067	250.54067		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.93387	251.93387	0.00000	252.04143	252.04143		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.79127	256.79127	0.00000	256.89991	256.89991		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	9.42090	92.19468	0.00000	9.45229	92.06239		6.50	0.00	15,857,484.96	172	100,832.00
R213	On 08/05/2025	Bond Future	0.00	9.48752	90.48618	0.00000	9.52067	90.35094		6.52	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.56416	92.28137	0.00000	9.59925	92.14313		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.66493	90.51739	0.00000	9.70218	90.37607		6.40	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.78811	92.24054	0.00000	9.82776	92.09620		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	10.88657	69.99699	0.00000	10.95334	69.62441		11.52	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,638.17000	4.63817	0.00000	4,292.89000	4.29289	4,638.170	12.85	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,039.73000	7.03973	0.00000	6,671.86000	6.67186	7,039.730	13.71	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.01000	0.00001		14.96	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.96647	68.09748	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	11.05223	69.44835	0.00000	11.12358	69.06027		12.06	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.15014	67.49482	0.00000	11.22399	67.09887		12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.25927	68.77899	0.00000	11.33579	68.37524		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 :											20,570,791.53	221	1,596,952.00	
Grand Total:											20,570,791.53	221	1,596,952.00	