

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2025

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	1,075.36500	1,075.36500	0.00000	1,075.92400	1,075.92400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,097.01000	1,097.01000	0.00000	1,097.50200	1,097.50200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.83900	1,118.83900	0.00000	1,119.28300	1,119.28300	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.52600	1,140.52600	0.00000	1,141.02900	1,141.02900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.21400	1,162.21400	0.00000	1,162.80200	1,162.80200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,296.31200	1,296.31200	0.00000	1,296.79600	1,296.79600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,322.40300	1,322.40300	0.00000	1,322.80300	1,322.80300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,348.71700	1,348.71700	0.00000	1,349.05500	1,349.05500	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,374.86100	1,374.86100	0.00000	1,375.26600	1,375.26600	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,401.00500	1,401.00500	0.00000	1,401.50900	1,401.50900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,115.07100	1,115.07100	0.00000	1,115.26300	1,115.26300	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,137.51500	1,137.51500	0.00000	1,137.62900	1,137.62900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,160.15000	1,160.15000	0.00000	1,160.20700	1,160.20700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,182.63900	1,182.63900	0.00000	1,182.74900	1,182.74900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,205.12700	1,205.12700	0.00000	1,205.31700	1,205.31700	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	10.99313	83.97133	0.00000	10.98933	83.98944	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.10849	81.88231	0.00000	11.10581	81.89478	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.23358	83.53009	0.00000	11.23172	83.53853	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.38168	81.36880	0.00000	11.37887	81.38123	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.55193	82.92869	0.00000	11.54768	82.94696	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	11.46184	80.47550	0.00000	11.45280	80.53103	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.56474	77.84780	0.00000	11.55633	77.89865	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.67180	79.41363	0.00000	11.66377	79.46142	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.79284	76.70271	0.00000	11.78388	76.75509	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.92446	78.17064	0.00000	11.91421	78.22948	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	1,097.92000	1,097.92000	0.00000	1,098.09800	1,098.09800	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,120.01900	1,120.01900	0.00000	1,120.12000	1,120.12000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,142.30500	1,142.30500	0.00000	1,142.35000	1,142.35000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,164.44800	1,164.44800	0.00000	1,164.54500	1,164.54500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,186.59100	1,186.59100	0.00000	1,186.76600	1,186.76600	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	134.55133	134.55133	0.00000	134.56788	134.56788	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.88387	135.88387	0.00000	135.89098	135.89098	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.61943	138.61943	0.00000	138.61952	138.61952	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.90069	139.90069	0.00000	139.90742	139.90742	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.58939	142.58939	0.00000	142.60557	142.60557	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	128.98629	128.98629	0.00000	129.00138	129.00138		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.10615	130.10615	0.00000	130.11223	130.11223		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.72546	132.72546	0.00000	132.72481	132.72481		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.79118	133.79118	0.00000	133.79687	133.79687		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.36260	136.36260	0.00000	136.37735	136.37735		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	139.44427	139.44427	0.00000	139.61192	139.61192		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.28502	142.28502	0.00000	142.44582	142.44582		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.02279	143.02279	0.00000	143.17976	143.17976		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.82557	145.82557	0.00000	145.99218	145.99218		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.46192	146.46192	0.00000	146.64230	146.64230		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	122.10642	122.10642	0.00000	121.75726	121.75726		0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.38046	122.38046	0.00000	122.01547	122.01547		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.84393	124.84393	0.00000	124.46516	124.46516		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.03403	125.03403	0.00000	124.65400	124.65400		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.43553	127.43553	0.00000	127.05658	127.05658		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	121.72990	121.72990	0.00000	120.92420	120.92420		0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	124.20985	124.20985	0.00000	123.37904	123.37904		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.34220	124.34220	0.00000	123.48855	123.48855		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.77886	126.77886	0.00000	125.91411	125.91411		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.80144	126.80144	0.00000	125.92942	125.92942		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	375.83000	375.83000	0.00000	375.27900	375.27900		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.48700	383.48700	0.00000	382.89700	382.89700		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.20800	391.20800	0.00000	390.58600	390.58600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.88000	398.88000	0.00000	398.26300	398.26300		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.55200	406.55200	0.00000	405.95000	405.95000		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	8.25479	105.27222	0.00000	8.24969	105.28107		1.19	0.00	0.00	0	177,809.00
R186	On 08/05/2025		Bond Future	0.00	8.27572	107.39112	0.00000	8.27485	107.39244		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.31894	104.21706	0.00000	8.32214	104.21295		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,317.16000	1.31716	0.00000	1,319.47000	1.31947	1,317.160	1.78	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	55.72000	0.05572	0.00000	58.83000	0.05883	55.720	2.13	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.42962	106.23350	0.00000	8.42891	106.23425		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.66292	102.94016	0.00000	8.65327	102.94812		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	269.17030	269.17030	0.00000	269.20186	269.20186		0.00	0.00	507,655,185.80	1,886	971.00
R202	On 08/05/2025		Bond Future	0.00	274.65412	274.65412	0.00000	274.66658	274.66658		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.94787	274.94787	0.00000	274.94704	274.94704		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.33645	280.33645	0.00000	280.34817	280.34817		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.38545	280.38545	0.00000	280.41779	280.41779		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	9.04372	96.13314	0.00000	9.02891	96.18993		5.53	0.00	91,230,349.86	949	159,598.00
R2030	On 06/02/2025		Bond Future	8.68 Call	167.08000	0.16708	0.00000	185.68000	0.18568	167.080	5.42	0.19	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	950.18000	0.95018	0.00000	995.54000	0.99554	950.180	5.63	0.63	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	62.62000	0.06262	0.00000	61.51000	0.06151	62.620	5.98	(0.08)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.10539	98.06783	0.00000	9.09155	98.11867		5.15	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	542.28000	0.54228	0.00000	575.92000	0.57592	542.280	5.05	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	914.09000	0.91409	0.00000	956.60000	0.95660	914.090	5.13	0.43	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,338.80000	1.33880	0.00000	1,387.27000	1.38727	1,338.800	5.24	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,952.95000	1.95295	0.00000	2,007.66000	2.00766	1,952.950	5.38	0.66	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	279.77000	0.27977	0.00000	284.65000	0.28465	279.770	5.74	(0.16)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,459.05000	4.45905	0.00000	4,514.54000	4.51454	4,459.050	5.97	0.90	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,686.92000	5.68692	0.00000	5,741.37000	5.74137	5,686.920	6.25	0.95	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	3.89000	0.00389	0.00000	4.35000	0.00435	3.890	6.47	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.96000	0.00096	0.00000	1.12000	0.00112	0.960	6.47	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.18033	96.00818	0.00000	9.16699	96.05494		5.01	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,737.84000	4.73784	0.00000	4,813.66000	4.81366	4,737.840	5.81	0.86	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	23.72000	0.02372	0.00000	29.12000	0.02912	23.720	6.35	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.26934	97.86531	0.00000	9.25370	97.91753		4.81	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.38397	95.71350	0.00000	9.36505	95.77336		4.71	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	9.69673	95.69238	0.00000	9.69243	95.71314		7.21	0.00	0.00	0	120,601.00
R2032	On 06/02/2025		Bond Future	9.42 Call	248.94000	0.24894	0.00000	270.14000	0.27014	248.940	6.26	0.23	0.00	0	800.00
R2032	On 06/02/2025		Bond Future	9.92 Call	1,522.31000	1.52231	0.00000	1,542.50000	1.54250	1,522.310	7.65	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	59.54000	0.05954	0.00000	57.66000	0.05766	59.540	9.28	(0.05)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.77191	93.45403	0.00000	9.76887	93.46830		7.31	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	868.02000	0.86802	0.00000	876.00000	0.87600	868.020	7.10	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,989.07000	1.98907	0.00000	2,000.02000	2.00002	1,989.070	7.45	0.58	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	247.27000	0.24727	0.00000	246.80000	0.24680	247.270	8.44	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.85624	95.31245	0.00000	9.85412	95.32211		7.07	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.96025	92.99487	0.00000	9.95701	93.00915		7.20	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.08312	94.75715	0.00000	10.07820	94.77811		7.07	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		9.94968	103.93378	0.00000	9.94548	103.95689		7.63	0.00	0.00	0	12,183.00	
R2033	On 08/05/2025	Bond Future	0.00		10.03286	100.97684	0.00000	10.02985	100.99296		7.82	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.12470	102.98474	0.00000	10.12256	102.99589		7.64	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.23540	99.93237	0.00000	10.23221	99.94850		7.90	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.36388	101.82533	0.00000	10.35911	101.84871		7.77	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		10.29159	95.26864	0.00000	10.28237	95.32216		8.91	0.00	0.00	0	87,240.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	553.46000	0.55346	0.00000	572.18000	0.57218	553.460	8.72	0.33	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	946.83000	0.94683	0.00000	973.58000	0.97358	946.830	8.92	0.48	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,191.91000	1.19191	0.00000	1,222.62000	1.22262	1,191.910	9.03	0.55	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	353.81000	0.35381	0.00000	342.98000	0.34298	353.810	9.44	(0.22)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	67.73000	0.06773	0.00000	65.57000	0.06557	67.730	10.04	(0.05)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	29.80000	0.02980	0.00000	28.93000	0.02893	29.800	10.30	(0.03)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.37328	92.67571	0.00000	10.36488	92.72351		9.18	0.00	0.00	0	1,004.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,227.69000	2.22769	0.00000	2,174.02000	2.17402	2,227.690	9.42	0.54	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	909.04000	0.90904	0.00000	829.40000	0.82940	909.040	10.07	(0.27)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,331.97000	6.33197	0.00000	6,330.56000	6.33056	6,331.970	10.70	0.86	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	291.73000	0.29173	0.00000	253.82000	0.25382	291.730	10.99	(0.10)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	45.24000	0.04524	0.00000	43.00000	0.04300	45.240	11.66	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	8.82000	0.00882	0.00000	8.25000	0.00825	8.820	11.66	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.46339	94.51905	0.00000	10.45551	94.56294		9.14	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.57233	91.84141	0.00000	10.56331	91.89050		9.45	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.69771	93.58244	0.00000	10.68709	93.63881		9.12	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		10.72264	85.46093	0.00000	10.72867	85.42506		10.30	0.00	438,500,031.83	5,131	154,404.00	
R2037	On 08/05/2025	Bond Future	0.00		10.81694	87.18080	0.00000	10.82429	87.13785		10.18	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,506.02000	9.50602	0.00000	9,459.62000	9.45962	9,506.020	12.68	0.94	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,965.67000	12.96567	0.00000	12,921.43000	12.92143	12,965.670	12.95	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,192.12000	13.19212	0.00000	13,147.98000	13.14798	13,192.120	12.95	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.92051	84.65381	0.00000	10.92894	84.60548		10.76	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,298.58000	1.29858	0.00000	1,246.07000	1.24607	1,298.580	10.07	0.32	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,752.26000	1.75226	0.00000	1,692.50000	1.69250	1,752.260	10.25	0.39	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,975.47000	1.97547	0.00000	1,914.18000	1.91418	1,975.470	10.35	0.42	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,397.97000	2.39797	0.00000	2,376.66000	2.37666	2,397.970	10.85	(0.44)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,697.25000	1.69725	0.00000	1,674.46000	1.67446	1,697.250	11.29	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,132.65000	1.13265	0.00000	1,111.25000	1.11125	1,132.650	11.80	(0.24)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	791.04000	0.79104	0.00000	772.27000	0.77227	791.040	12.24	(0.18)	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		11.02990		86.29058	0.00000	11.03793	86.24542		10.83	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.15375		83.66788	0.00000	11.16104	83.62774		11.39	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		10.79983		104.49670	0.00000	10.80593	104.45425		9.83	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		10.89584		101.10935	0.00000	10.90329	101.05846		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		10.99859		103.11974	0.00000	11.00712	103.06259		10.27	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.11605		99.62828	0.00000	11.12420	99.57479		10.86	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,534.54000		3.53454	0.00000	3,413.81000	3.41381	3,534.540	10.84	0.48	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,557.84000		1.55784	0.00000	1,488.45000	1.48845	1,557.840	12.32	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.24678		101.51474	0.00000	11.25418	101.46724		10.87	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		11.00360		85.72155	0.00000	10.99953	85.74784		11.15	0.00	94,293,705.00	1,100	67,575.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,152.29000		1.15229	0.00000	1,165.63000	1.16563	1,152.290	11.15	0.50	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	121.51000		0.12151	0.00000	119.92000	0.11992	121.510	12.33	(0.08)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	16.37000		0.01637	0.00000	16.22000	0.01622	16.370	13.16	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.09976		87.44665	0.00000	11.09654	87.46712		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,803.96000		9.80396	0.00000	9,793.31000	9.79331	9,803.960	13.68	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,124.58000		13.12458	0.00000	13,142.34000	13.14234	13,124.580	14.05	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,459.52000		13.45952	0.00000	13,477.59000	13.47759	13,459.520	14.05	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.20459		84.67423	0.00000	11.20197	84.69060		11.71	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.31418		86.31121	0.00000	11.31080	86.33196		11.66	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.43710		83.43804	0.00000	11.43260	83.46515		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		11.10722		81.76729	0.00000	11.10310	81.79478		12.08	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65	Call	210.01000		0.21001	0.00000	192.49000	0.19249	210.010	11.49	0.14	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	1,375.49000		1.37549	0.00000	1,345.94000	1.34594	1,375.490	12.36	0.54	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	383.83000		0.38383	0.00000	346.17000	0.34617	383.830	13.00	(0.21)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,687.48000		5.68748	0.00000	5,703.99000	5.70399	5,687.480	13.91	0.96	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,509.85000		8.50985	0.00000	8,535.36000	8.53536	8,509.850	14.78	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	15.64	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.19895		83.41285	0.00000	11.19562	83.43475		11.96	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,442.44000		1.44244	0.00000	1,431.84000	1.43184	1,442.440	11.45	0.38	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,244.52000		1.24452	0.00000	1,220.81000	1.22081	1,244.520	12.63	(0.30)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	417.64000		0.41764	0.00000	405.74000	0.40574	417.640	13.88	(0.12)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.29845		80.68550	0.00000	11.29566	80.70356		12.72	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.40184		82.24529	0.00000	11.39834	82.26760		12.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.51715		79.42025	0.00000	11.51262	79.44862		13.16	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		11.07203		84.73184	0.00000	11.07805	84.69017		12.06	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	29.79000		0.02979	0.00000	23.35000	0.02335	29.790	10.97	0.03	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,013.11000		1.01311	0.00000	947.57000	0.94757	1,013.110	12.06	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	175.20000		0.17520	0.00000	157.77000	0.15777	175.200	13.34	(0.10)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.15437		81.99034	0.00000	11.16147	81.94183		12.60	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00		11.24283		83.62105	0.00000	11.25081	83.56731		12.72	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.34420		80.79570	0.00000	11.35188	80.74479		13.44	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	11.45705	82.32675	0.00000	11.46416	82.28043		13.37	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	11.07622	108.96483	0.00000	11.07715	108.95650		12.18	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.16141	105.29004	0.00000	11.16326	105.27371		12.73	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.25147	107.38345	0.00000	11.25401	107.36136		12.85	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.35258	103.59598	0.00000	11.35463	103.57845		13.59	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.46334	105.55733	0.00000	11.46460	105.54674		13.56	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	10.51973	74.66148	0.00000	10.51554	74.68334		10.27	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.60172	73.00940	0.00000	10.59843	73.02629		10.59	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.69001	74.46131	0.00000	10.68736	74.47469		10.66	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.79189	72.74927	0.00000	10.78844	72.76638		11.19	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.90608	74.12805	0.00000	10.90146	74.15052		11.21	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	244.17263	244.17263	0.00000	243.90853	243.90853		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.79177	245.79177	0.00000	245.50455	245.50455		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.73960	250.73960	0.00000	250.43383	250.43383		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.23345	252.23345	0.00000	251.93387	251.93387		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.07978	257.07978	0.00000	256.79127	256.79127		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	9.43035	92.15483	0.00000	9.42090	92.19468		6.49	0.00	0.00	0	100,832.00
R213	On 08/05/2025	Bond Future	0.00	9.49585	90.45217	0.00000	9.48752	90.48618		6.48	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.57176	92.25141	0.00000	9.56416	92.28137		6.16	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.67410	90.48258	0.00000	9.66493	90.51739		6.18	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.79954	92.19890	0.00000	9.78811	92.24054		5.94	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	10.89578	69.94542	0.00000	10.88657	69.99699		11.70	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,588.47000	4.58847	0.00000	4,638.17000	4.63817	4,588.470	13.02	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,988.36000	6.98836	0.00000	7,039.73000	7.03973	6,988.360	13.88	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.13	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	10.97509	68.04979	0.00000	10.96647	68.09748		12.15	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.06048	69.40330	0.00000	11.05223	69.44835		12.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.15927	67.44568	0.00000	11.15014	67.49482		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.26960	68.72427	0.00000	11.25927	68.77899		12.56	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 :											1,131,679,272.49		9,066	1,597,158.00
Grand Total:											1,131,679,272.49		9,066	1,597,158.00