

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2025

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	1,076.39700	1,076.39700	0.00000	1,075.36500	1,075.36500		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,098.07200	1,098.07200	0.00000	1,097.01000	1,097.01000		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,119.93200	1,119.93200	0.00000	1,118.83900	1,118.83900		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,141.65500	1,141.65500	0.00000	1,140.52600	1,140.52600		0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,163.37800	1,163.37800	0.00000	1,162.21400	1,162.21400		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,296.24500	1,296.24500	0.00000	1,296.31200	1,296.31200		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,322.34600	1,322.34600	0.00000	1,322.40300	1,322.40300		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,348.67100	1,348.67100	0.00000	1,348.71700	1,348.71700		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,374.83100	1,374.83100	0.00000	1,374.86100	1,374.86100		0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,400.99100	1,400.99100	0.00000	1,401.00500	1,401.00500		0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,115.25800	1,115.25800	0.00000	1,115.07100	1,115.07100		0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,137.71400	1,137.71400	0.00000	1,137.51500	1,137.51500		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,160.36400	1,160.36400	0.00000	1,160.15000	1,160.15000		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,182.87100	1,182.87100	0.00000	1,182.63900	1,182.63900		0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,205.37900	1,205.37900	0.00000	1,205.12700	1,205.12700		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	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.00201	83.92905	0.00000	10.99313	83.97133		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.11770	81.83945	0.00000	11.10849	81.88231		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.24315	83.48663	0.00000	11.23358	83.53009		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.39162	81.32485	0.00000	11.38168	81.36880		0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.56227	82.88426	0.00000	11.55193	82.92869		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	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	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.46581	80.45114	0.00000	11.46184	80.47550		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.56881	77.82321	0.00000	11.56474	77.84780		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.67598	79.38877	0.00000	11.67180	79.41363		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.79712	76.67770	0.00000	11.79284	76.70271		0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.92884	78.14552	0.00000	11.92446	78.17064		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	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	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	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,098.10800	1,098.10800	0.00000	1,097.92000	1,097.92000		0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,120.21900	1,120.21900	0.00000	1,120.01900	1,120.01900		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,142.52100	1,142.52100	0.00000	1,142.30500	1,142.30500		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,164.68200	1,164.68200	0.00000	1,164.44800	1,164.44800		0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,186.84300	1,186.84300	0.00000	1,186.59100	1,186.59100		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	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	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.48167	134.48167	0.00000	134.55133	134.55133		0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.81320	135.81320	0.00000	135.88387	135.88387		0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.54772	138.54772	0.00000	138.61943	138.61943		0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.82820	139.82820	0.00000	139.90069	139.90069		0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.51608	142.51608	0.00000	142.58939	142.58939		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	128.97121	128.97121	0.00000	128.98629	128.98629		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.09116	130.09116	0.00000	130.10615	130.10615		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.71062	132.71062	0.00000	132.72546	132.72546		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.77659	133.77659	0.00000	133.79118	133.79118		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.34829	136.34829	0.00000	136.36260	136.36260		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	139.42753	139.42753	0.00000	139.44427	139.44427		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.26846	142.26846	0.00000	142.28502	142.28502		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	143.00631	143.00631	0.00000	143.02279	143.02279		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.80929	145.80929	0.00000	145.82557	145.82557		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.44603	146.44603	0.00000	146.46192	146.46192		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	122.09212	122.09212	0.00000	122.10642	122.10642		0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.36646	122.36646	0.00000	122.38046	122.38046		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.82989	124.82989	0.00000	124.84393	124.84393		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.02015	125.02015	0.00000	125.03403	125.03403		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.42199	127.42199	0.00000	127.43553	127.43553		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	121.92172	121.92172	0.00000	121.72990	121.72990		0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	124.40608	124.40608	0.00000	124.20985	124.20985		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.54264	124.54264	0.00000	124.34220	124.34220		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.98389	126.98389	0.00000	126.77886	126.77886		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	127.01076	127.01076	0.00000	126.80144	126.80144		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	375.78700	375.78700	0.00000	375.83000	375.83000		0.00	0.00	0.00	0	870.00
IGOV	On 08/05/2025		Index Future	0.00	383.44700	383.44700	0.00000	383.48700	383.48700		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	391.17100	391.17100	0.00000	391.20800	391.20800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.84700	398.84700	0.00000	398.88000	398.88000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.52300	406.52300	0.00000	406.55200	406.55200		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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
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		8.25460		105.27255	0.00000	8.25479	105.27222		1.19	0.00	19,896,511.95	189	177,998.00
R186	On 08/05/2025	Bond Future	0.00		8.27531		107.39174	0.00000	8.27572	107.39112		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.31817		104.21805	0.00000	8.31894	104.21706		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,315.11000		1.31511	0.00000	1,317.16000	1.31716	1,315.110	1.78	0.80	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		54.01000		0.05401	0.00000	55.72000	0.05572	54.010	2.13	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.42823		106.23497	0.00000	8.42962	106.23350		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.66057		102.94210	0.00000	8.66292	102.94016		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		269.13872		269.13872	0.00000	269.17030	269.17030		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025	Bond Future	0.00		274.62276		274.62276	0.00000	274.65412	274.65412		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00		274.91679		274.91679	0.00000	274.94787	274.94787		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		280.30587		280.30587	0.00000	280.33645	280.33645		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		280.35558		280.35558	0.00000	280.38545	280.38545		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		9.02784		96.19404	0.00000	9.04372	96.13314		5.53	0.00	2,789,627.16	29	159,598.00
R2030	On 06/02/2025	Bond Future	8.68 Call		159.17000		0.15917	0.00000	167.08000	0.16708	159.170	5.42	0.19	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		961.00000		0.96100	0.00000	950.18000	0.95018	961.000	5.63	0.65	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		47.47000		0.04747	0.00000	62.62000	0.06262	47.470	5.98	(0.06)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.08840		98.13024	0.00000	9.10539	98.06783		5.15	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call		548.94000		0.54894	0.00000	542.28000	0.54228	548.940	5.05	0.30	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call		927.10000		0.92710	0.00000	914.09000	0.91409	927.100	5.13	0.44	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		1,358.54000		1.35854	0.00000	1,338.80000	1.33880	1,358.540	5.24	0.55	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,981.18000		1.98118	0.00000	1,952.95000	1.95295	1,981.180	5.38	0.67	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put		260.57000		0.26057	0.00000	279.77000	0.27977	260.570	5.74	(0.15)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		4,508.67000		4.50867	0.00000	4,459.05000	4.45905	4,508.670	5.97	0.91	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		5,741.78000		5.74178	0.00000	5,686.92000	5.68692	5,741.780	6.25	0.95	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		3.26000		0.00326	0.00000	3.89000	0.00389	3.260	6.47	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		0.78000		0.00078	0.00000	0.96000	0.00096	0.780	6.47	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.16208		96.07215	0.00000	9.18033	96.00818		5.01	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call		4,786.38000		4.78638	0.00000	4,737.84000	4.73784	4,786.380	5.81	0.86	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put		21.71000		0.02171	0.00000	23.72000	0.02372	21.710	6.35	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.24969		97.93092	0.00000	9.26934	97.86531		4.81	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		9.36270		95.78080	0.00000	9.38397	95.71350		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		9.67558		95.79454	0.00000	9.69673	95.69238		7.21	0.00	3,735,987.06	39	120,640.00
R2032	On 06/02/2025	Bond Future	9.42 Call		247.73000		0.24773	0.00000	248.94000	0.24894	247.730	6.26	0.24	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call		1,558.89000		1.55889	0.00000	1,522.31000	1.52231	1,558.890	7.65	0.71	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	43.01000	0.04301	0.00000	59.54000	0.05954	43.010	9.28	(0.04)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.74965	93.55853	0.00000	9.77191	93.45403		7.31	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	886.93000	0.88693	0.00000	868.02000	0.86802	886.930	7.10	0.35	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	2,030.61000	2.03061	0.00000	1,989.07000	1.98907	2,030.610	7.45	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	226.08000	0.22608	0.00000	247.27000	0.24727	226.080	8.44	(0.10)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.83277	95.41939	0.00000	9.85624	95.31245		7.07	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		9.93545	93.10428	0.00000	9.96025	92.99487		7.20	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.05687	94.86904	0.00000	10.08312	94.75715		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		9.92846	104.05058	0.00000	9.94968	103.93378		7.63	0.00	3,953,922.04	38	12,221.00	
R2033	On 08/05/2025	Bond Future	0.00		10.01057	101.09631	0.00000	10.03286	100.97684		7.82	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.10126	103.10695	0.00000	10.12470	102.98474		7.64	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.21070	100.05739	0.00000	10.23540	99.93237		7.90	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.33782	101.95315	0.00000	10.36388	101.82533		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		10.31095	95.15639	0.00000	10.29159	95.26864		8.91	0.00	0.00	0	87,240.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	476.17000	0.47617	0.00000	553.46000	0.55346	476.170	8.72	0.31	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	847.81000	0.84781	0.00000	946.83000	0.94683	847.810	8.92	0.46	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,084.28000	1.08428	0.00000	1,191.91000	1.19191	1,084.280	9.03	0.53	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	341.86000	0.34186	0.00000	353.81000	0.35381	341.860	9.44	(0.22)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	59.52000	0.05952	0.00000	67.73000	0.06773	59.520	10.04	(0.05)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	24.79000	0.02479	0.00000	29.80000	0.02980	24.790	10.30	(0.02)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.39338	92.56148	0.00000	10.37328	92.67571		9.18	0.00	0.00	0	1,004.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,141.97000	2.14197	0.00000	2,227.69000	2.22769	2,141.970	9.42	0.53	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	917.95000	0.91795	0.00000	909.04000	0.90904	917.950	10.07	(0.27)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,218.15000	6.21815	0.00000	6,331.97000	6.33197	6,218.150	10.70	0.86	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	290.55000	0.29055	0.00000	291.73000	0.29173	290.550	10.99	(0.10)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	43.87000	0.04387	0.00000	45.24000	0.04524	43.870	11.66	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	8.35000	0.00835	0.00000	8.82000	0.00882	8.350	11.66	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.48428	94.40285	0.00000	10.46339	94.51905		9.14	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.59405	91.72333	0.00000	10.57233	91.84141		9.45	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.72032	93.46258	0.00000	10.69771	93.58244		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		10.72674	85.43654	0.00000	10.72264	85.46093		10.30	0.00	0.00	0	154,404.00	
R2037	On 08/05/2025	Bond Future	0.00		10.82116	87.15614	0.00000	10.81694	87.18080		10.18	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,473.72000	9.47372	0.00000	9,506.02000	9.50602	9,473.720	12.68	0.94	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,938.3400	12.93834	0.00000	12,965.67000	12.96567	12,938.340	12.95	0.99	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,165.0100	13.16501	0.00000	13,192.12000	13.19212	13,165.010	12.95	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.92484	84.62898	0.00000	10.92051	84.65381		10.76	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,274.45000	1.27445	0.00000	1,298.58000	1.29858	1,274.450	10.07	0.32	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,724.79000	1.72479	0.00000	1,752.26000	1.75226	1,724.790	10.25	0.39	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,946.70000	1.94670	0.00000	1,975.47000	1.97547	1,946.700	10.35	0.42	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,389.41000	2.38941	0.00000	2,397.97000	2.39797	2,389.410	10.85	(0.44)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,686.90000	1.68690	0.00000	1,697.25000	1.69725	1,686.900	11.29	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,121.97000	1.12197	0.00000	1,132.65000	1.13265	1,121.970	11.80	(0.24)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	781.05000	0.78105	0.00000	791.04000	0.79104	781.050	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	11.03433	86.26567	0.00000	11.02990	86.29058		10.83	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.15829	83.64288	0.00000	11.15375	83.66788		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	10.80386	104.46865	0.00000	10.79983	104.49670		9.83	0.00	3,656,402.75	35	8,871.00
R2038	On 08/05/2025	Bond Future	0.00	10.89999	101.08100	0.00000	10.89584	101.10935		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.00285	103.09119	0.00000	10.99859	103.11974		10.27	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.12042	99.59959	0.00000	11.11605	99.62828		10.86	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,501.35000	3.50135	0.00000	3,534.54000	3.53454	3,501.350	10.84	0.48	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,547.76000	1.54776	0.00000	1,557.84000	1.55784	1,547.760	12.32	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.25126	101.48598	0.00000	11.24678	101.51474		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	11.00767	85.69527	0.00000	11.00360	85.72155		11.15	0.00	8,569,527.00	100	67,517.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,086.59000	1.08659	0.00000	1,152.29000	1.15229	1,086.590	11.15	0.50	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	102.42000	0.10242	0.00000	121.51000	0.12151	102.420	12.33	(0.07)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	11.86000	0.01186	0.00000	16.37000	0.01637	11.860	13.16	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.10394	87.42009	0.00000	11.09976	87.44665		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,768.19000	9.76819	0.00000	9,803.96000	9.80396	9,768.190	13.68	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	13,094.08000	13.09408	0.00000	13,124.58000	13.12458	13,094.080	14.05	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	13,429.44000	13.42944	0.00000	13,459.52000	13.45952	13,429.440	14.05	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.20888	84.64745	0.00000	11.20459	84.67423		11.71	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.31857	86.28427	0.00000	11.31418	86.31121		11.66	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.44159	83.41101	0.00000	11.43710	83.43804		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	11.11132	81.73994	0.00000	11.10722	81.76729		12.08	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	177.71000	0.17771	0.00000	210.01000	0.21001	177.710	11.49	0.13	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	1,305.44000	1.30544	0.00000	1,375.49000	1.37549	1,305.440	12.36	0.54	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	348.10000	0.34810	0.00000	383.83000	0.38383	348.100	13.00	(0.20)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,647.36000	5.64736	0.00000	5,687.48000	5.68748	5,647.360	13.91	0.96	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	8,479.81000	8.47981	0.00000	8,509.85000	8.50985	8,479.810	14.78	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.64	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.20317	83.38511	0.00000	11.19895	83.41285		11.96	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,406.14000	1.40614	0.00000	1,442.44000	1.44244	1,406.140	11.45	0.38	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,226.92000	1.22692	0.00000	1,244.52000	1.24452	1,226.920	12.63	(0.30)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	404.61000	0.40461	0.00000	417.64000	0.41764	404.610	13.88	(0.12)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.30277	80.65755	0.00000	11.29845	80.68550		12.72	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.40626	82.21713	0.00000	11.40184	82.24529		12.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.52168	79.39190	0.00000	11.51715	79.42025		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	11.07108	84.73842	0.00000	11.07203	84.73184		12.06	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	22.45000	0.02245	0.00000	29.79000	0.02979	22.450	10.97	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	960.44000	0.96044	0.00000	1,013.11000	1.01311	960.440	12.06	0.44	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	147.36000	0.14736	0.00000	175.20000	0.17520	147.360	13.34	(0.09)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.15335	81.99731	0.00000	11.15437	81.99034		12.60	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.24173	83.62846	0.00000	11.24283	83.62105		12.72	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.34301	80.80360	0.00000	11.34420	80.79570		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	11.45576	82.33516	0.00000	11.45705	82.32675		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	11.07023	109.01852	0.00000	11.07622	108.96483		12.18	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.15518	105.34507	0.00000	11.16141	105.29004		12.73	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.24497	107.44001	0.00000	11.25147	107.38345		12.85	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.34579	103.65409	0.00000	11.35258	103.59598		13.59	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.45624	105.61701	0.00000	11.46334	105.55733		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	10.52897	74.61331	0.00000	10.51973	74.66148		10.27	0.00	0.00	0	12,983.00
R209	On 08/05/2025	Bond Future	0.00	10.61126	72.96044	0.00000	10.60172	73.00940		10.59	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.69986	74.41160	0.00000	10.69001	74.46131		10.66	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.80205	72.69892	0.00000	10.79189	72.74927		11.19	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.91657	74.07706	0.00000	10.90608	74.12805		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	244.14178	244.14178	0.00000	244.17263	244.17263		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.76094	245.76094	0.00000	245.79177	245.79177		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.70902	250.70902	0.00000	250.73960	250.73960		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.20333	252.20333	0.00000	252.23345	252.23345		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.05016	257.05016	0.00000	257.07978	257.07978		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	9.39900	92.28711	0.00000	9.43035	92.15483		6.49	0.00	1,292,019.54	14	100,846.00
R213	On 08/05/2025	Bond Future	0.00	9.46277	90.58732	0.00000	9.49585	90.45217		6.48	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.53674	92.38957	0.00000	9.57176	92.25141		6.16	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.63692	90.62384	0.00000	9.67410	90.48258		6.18	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.75995	92.34323	0.00000	9.79954	92.19890		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	10.89993	69.92220	0.00000	10.89578	69.94542		11.70	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,555.23000	4.55523	0.00000	4,588.47000	4.58847	4,555.230	13.02	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,963.23000	6.96323	0.00000	6,988.36000	6.98836	6,963.230	13.88	1.00	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	10.97933	68.02635	0.00000	10.97509	68.04979		12.15	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.06482	69.37963	0.00000	11.06048	69.40330		12.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.16370	67.42186	0.00000	11.15927	67.44568		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.27414	68.70024	0.00000	11.26960	68.72427		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 :											43,893,997.50		444	1,597,380.00
Grand Total:											43,893,997.50		444	1,597,380.00