

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2025

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	1,062.66200	1,062.66200	0.00000	1,065.87700	1,065.87700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,083.98300	1,083.98300	0.00000	1,087.25500	1,087.25500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,105.46300	1,105.46300	0.00000	1,108.78800	1,108.78800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,127.04200	1,127.04200	0.00000	1,130.42000	1,130.42000	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,148.67400	1,148.67400	0.00000	1,152.10600	1,152.10600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,267.60000	1,267.60000	0.00000	1,273.15700	1,273.15700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,293.03300	1,293.03300	0.00000	1,298.69200	1,298.69200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,318.65500	1,318.65500	0.00000	1,324.41300	1,324.41300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,344.39600	1,344.39600	0.00000	1,350.25200	1,350.25200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,370.20000	1,370.20000	0.00000	1,376.15400	1,376.15400	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,090.65900	1,090.65900	0.00000	1,095.19600	1,095.19600	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,112.54300	1,112.54300	0.00000	1,117.16200	1,117.16200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,134.58800	1,134.58800	0.00000	1,139.28700	1,139.28700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,156.73600	1,156.73600	0.00000	1,161.51500	1,161.51500	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,178.93800	1,178.93800	0.00000	1,183.79600	1,183.79600	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.41887	81.97585	0.00000	11.34437	82.32038	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.55442	79.84087	0.00000	11.47663	80.19212	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.70150	81.44055	0.00000	11.62020	81.79852	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.86915	79.24920	0.00000	11.78405	79.61399	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	12.05993	80.78272	0.00000	11.97070	81.15425	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	11.89804	77.86804	0.00000	11.81844	78.33353	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.01815	75.18209	0.00000	11.93557	75.65676	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.14317	76.68759	0.00000	12.05752	77.17155	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.28056	73.93362	0.00000	12.19161	74.42680	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.42859	75.36209	0.00000	12.33619	75.86454	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	1,074.15000	1,074.15000	0.00000	1,078.61300	1,078.61300	0.00	0.00	0.00	0	650.00
GOVI	On 08/05/2025		GOVI	0.00	1,095.70200	1,095.70200	0.00000	1,100.24600	1,100.24600	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,117.41300	1,117.41300	0.00000	1,122.03600	1,122.03600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,139.22600	1,139.22600	0.00000	1,143.92700	1,143.92700	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,161.09200	1,161.09200	0.00000	1,165.87100	1,165.87100	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	134.25684	134.25684	0.00000	134.43185	134.43185	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.57441	135.57441	0.00000	135.75253	135.75253	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.29167	138.29167	0.00000	138.47289	138.47289	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.58546	139.58546	0.00000	139.76943	139.76943	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.29239	142.29239	0.00000	142.47941	142.47941	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	128.67512	128.67512	0.00000	128.69009	128.69009		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	129.78006	129.78006	0.00000	129.79492	129.79492		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.38131	132.38131	0.00000	132.39600	132.39600		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.45837	133.45837	0.00000	133.47262	133.47262		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.04664	136.04664	0.00000	136.06062	136.06062		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	139.30660	139.30660	0.00000	139.32319	139.32319		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.13520	142.13520	0.00000	142.15184	142.15184		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.85815	142.85815	0.00000	142.87427	142.87427		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.67666	145.67666	0.00000	145.69244	145.69244		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.33767	146.33767	0.00000	146.35241	146.35241		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	120.72668	120.72668	0.00000	121.27951	121.27951		0.00	0.00	0.00	0	20,045.00
I2046	On 08/05/2025		Bond Future	0.00	120.96461	120.96461	0.00000	121.52842	121.52842		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	123.38878	123.38878	0.00000	123.96341	123.96341		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.56793	123.56793	0.00000	124.15295	124.15295		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.96306	125.96306	0.00000	126.55877	126.55877		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	120.38952	120.38952	0.00000	120.60626	120.60626		0.00	0.00	0.00	0	16,824.00
I2050	On 08/05/2025		Bond Future	0.00	122.83418	122.83418	0.00000	123.05489	123.05489		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	122.92844	122.92844	0.00000	123.15272	123.15272		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.35371	125.35371	0.00000	125.58199	125.58199		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.37277	125.37277	0.00000	125.60426	125.60426		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	374.00100	374.00100	0.00000	374.43200	374.43200		0.00	0.00	0.00	0	878.00
IGOV	On 08/05/2025		Index Future	0.00	381.59800	381.59800	0.00000	382.03400	382.03400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	389.24900	389.24900	0.00000	389.69100	389.69100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	396.93600	396.93600	0.00000	397.38200	397.38200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.64200	404.64200	0.00000	405.09200	405.09200		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		8.43214		104.96522	0.00000	8.37005	105.07257		1.15	0.00	64,973,471.18	619	178,879.00
R186	On 08/05/2025	Bond Future	0.00		8.48816		107.07073	0.00000	8.41564	107.17995		1.34	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	0.00		8.58083		103.88099	0.00000	8.49418	103.99201		1.35	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,045.98000		1.04598	0.00000	1,131.25000	1.13125	1,045.980	1.76	0.73	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		76.78000		0.07678	0.00000	68.46000	0.06846	76.780	2.12	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.74111		105.90507	0.00000	8.63396	106.01787		1.21	0.00	47,339,566.29	447	447.00
R186	On 05/02/2026	Bond Future	0.00		9.04736		102.62416	0.00000	8.90776	102.73873		1.07	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		269.61141		269.61141	0.00000	268.64146	268.64146		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025	Bond Future	0.00		275.08612		275.08612	0.00000	274.09560	274.09560		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00		275.36502		275.36502	0.00000	274.35303	274.35303		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		280.79811		280.79811	0.00000	279.76534	279.76534		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		280.90909		280.90909	0.00000	279.85371	279.85371		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		9.34032		95.00448	0.00000	9.26471	95.29064		5.48	0.00	89,874,238.08	946	162,297.00
R2030	On 06/02/2025	Bond Future	8.68 Call		13.52000		0.01352	0.00000	31.72000	0.03172	13.520	5.33	0.03	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		281.69000		0.28169	0.00000	417.95000	0.41795	281.690	5.45	0.33	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		129.33000		0.12933	0.00000	105.42000	0.10542	129.330	5.75	(0.17)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.42304		96.91000	0.00000	9.34258	97.20164		5.12	0.00	0.00	0	34,710.00
R2030	On 08/05/2025	Bond Future	8.68 Call		234.81000		0.23481	0.00000	296.55000	0.29655	234.810	5.01	0.16	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call		445.92000		0.44592	0.00000	542.44000	0.54244	445.920	5.03	0.27	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		724.69000		0.72469	0.00000	855.78000	0.85578	724.690	5.10	0.38	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,180.73000		1.18073	0.00000	1,352.74000	1.35274	1,180.730	5.22	0.52	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put		443.76000		0.44376	0.00000	388.37000	0.38837	443.760	5.55	(0.24)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		3,392.06000		3.39206	0.00000	3,651.52000	3.65152	3,392.060	5.77	0.85	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		4,572.30000		4.57230	0.00000	4,847.99000	4.84799	4,572.300	6.05	0.92	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		7.17000		0.00717	0.00000	6.23000	0.00623	7.170	6.46	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		1.80000		0.00180	0.00000	1.56000	0.00156	1.800	6.46	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.52238		94.81878	0.00000	9.43645	95.11587		5.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call		3,726.11000		3.72611	0.00000	3,972.88000	3.97288	3,726.110	5.80	0.79	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put		40.78000		0.04078	0.00000	35.91000	0.03591	40.780	6.35	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.63146		96.66593	0.00000	9.53960	96.96842		4.78	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		9.76793		94.50851	0.00000	9.66923	94.81647		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		10.01534		94.17062	0.00000	9.93517	94.55053		7.13	0.00	97,184,079.84	1,032	122,953.00
R2032	On 06/02/2025	Bond Future	9.42 Call		16.20000		0.01620	0.00000	40.86000	0.04086	16.200	6.13	0.03	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call		529.92000		0.52992	0.00000	744.45000	0.74445	529.920	7.60	0.41	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	112.72	0.0000	0.11272	0.00000	99.43	0.0000	112.720	9.30	(0.10)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.10	0.0000	10.10777	0.00000	10.02	0.0000	10.02364	7.23	0.00	0.00	0	62,925.00
R2032	On 08/05/2025	Bond Future	9.42	Call	371.75	0.0000	0.37175	0.00000	466.02	0.0000	466.02000	6.92	0.19	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,090.07	0.0000	1.09007	0.00000	1,278.09	0.0000	1,278.09000	7.18	0.42	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	382.87	0.0000	0.38287	0.00000	334.73	0.0000	334.73000	8.12	(0.17)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.21	0.0000	10.21108	0.00000	93.71	0.0000	93.71461	7.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.33	0.0000	10.33099	0.00000	10.23	0.0000	10.23802	7.16	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.47	0.0000	10.47024	0.00000	93.12	0.0000	93.12670	7.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		10.24	0.0000	10.24207	0.00000	102.34	0.0000	102.34255	7.52	0.00	0.00	0	12,221.00
R2033	On 08/05/2025	Bond Future	0.00		10.34	0.0000	10.34052	0.00000	99.34	0.0000	99.34675	7.68	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.44	0.0000	10.44907	0.00000	101.31	0.0000	101.31340	7.52	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.57	0.0000	10.57336	0.00000	98.24	0.0000	98.24222	7.77	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.71	0.0000	10.71563	0.00000	100.12	0.0000	100.12098	7.73	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.73	0.0000	10.73485	0.00000	92.74	0.0000	92.74472	8.78	0.00	116,209,134.16	1,253	91,977.00
R2035	On 06/02/2025	Bond Future	10.10	Call	27.37	0.0000	0.02737	0.00000	62.51	0.0000	62.51000	8.27	0.04	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	87.94	0.0000	0.08794	0.00000	167.19	0.0000	167.19000	8.46	0.09	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	144.95	0.0000	0.14495	0.00000	254.84	0.0000	254.84000	8.57	0.14	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,113.41	0.0000	1.11341	0.00000	922.72	0.0000	922.72000	8.98	(0.58)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	230.96	0.0000	0.23096	0.00000	191.21	0.0000	191.21000	9.60	(0.18)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	97.30	0.0000	0.09730	0.00000	82.54	0.0000	82.54000	9.87	(0.09)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.83	0.0000	10.83586	0.00000	90.09	0.0000	90.09495	9.08	0.00	0.00	0	16,874.00
R2035	On 08/05/2025	Bond Future	10.44	Call	944.08	0.0000	0.94408	0.00000	1,123.22	0.0000	1,123.22000	9.01	0.33	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,647.76	0.0000	1.64776	0.00000	1,480.62	0.0000	1,480.62000	9.66	(0.44)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,124.90	0.0000	4.12490	0.00000	4,494.18	0.0000	4,494.18000	10.33	0.75	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	554.60	0.0000	0.55460	0.00000	492.99	0.0000	492.99000	10.63	(0.18)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	102.41	0.0000	0.10241	0.00000	90.93	0.0000	90.93000	11.63	(0.04)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	21.71	0.0000	0.02171	0.00000	19.19	0.0000	19.19000	11.63	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.94	0.0000	10.94711	0.00000	91.87	0.0000	91.87893	9.04	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		11.07	0.0000	11.07471	0.00000	89.16	0.0000	89.16243	9.48	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,797.28	0.0000	2.79728	0.00000	3,048.02	0.0000	3,048.02000	9.67	0.48	2,708,153.61	500	250.00
R2035	On 06/11/2025	Bond Future	11.45	Put	2,353.45	0.0000	2.35345	0.00000	2,190.46	0.0000	2,190.46000	10.17	(0.39)	(1,085,723.91)	250	250.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,586.68	0.0000	1.58668	0.00000	1,471.45	0.0000	1,471.45000	10.68	(0.28)	(1,581,015.49)	500	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.21	0.0000	11.21973	0.00000	90.86	0.0000	90.86867	9.53	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		11.17	0.0000	11.17530	0.00000	82.82	0.0000	82.82612	10.13	0.00	0.00	0	156,074.00
R2037	On 08/05/2025	Bond Future	0.00		11.28	0.0000	11.28817	0.00000	84.48	0.0000	84.48738	10.05	0.00	0.00	0	12,907.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,963.33	0.0000	6.96333	0.00000	7,393.14	0.0000	7,393.14000	12.26	0.89	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,319.36	0.0000	10.31936	0.00000	10,774.76	0.0000	10,774.76000	12.88	0.97	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,541.10	0.0000	10.54110	0.00000	10,997.44	0.0000	10,997.44000	12.88	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.41	0.0000	11.41208	0.00000	81.89	0.0000	81.89937	10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	512.07	0.0000	0.51207	0.00000	607.83	0.0000	607.83000	9.66	0.17	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	763.32	0.0000	0.76332	0.00000	890.09	0.0000	890.09000	9.84	0.23	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	893.09	0.0000	0.89309	0.00000	1,034.14	0.0000	1,034.14000	9.91	0.25	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,635.58	0.0000	3.63558	0.00000	3,375.98	0.0000	3,375.98000	10.36	(0.60)	0.00	0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	11.42	Put	2,627.43000		2.62743	0.00000	2,425.42000	2.42542	2,627.430	10.80	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,783.85000		1.78385	0.00000	1,638.31000	1.63831	1,783.850	11.32	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,258.49000		1.25849	0.00000	1,152.14000	1.15214	1,258.490	11.78	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.53877		83.49426	0.00000	11.44924	83.97674		10.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.68084		80.83333	0.00000	11.58763	81.32475		11.44	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		11.25210		101.41903	0.00000	11.16734	101.98517		9.65	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		11.36719		97.96299	0.00000	11.27905	98.54019		10.07	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.49030		99.90212	0.00000	11.39861	100.49042		10.08	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.62600		96.36168	0.00000	11.53053	96.96108		10.74	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,991.45000		1.99145	0.00000	2,222.53000	2.22253	1,991.450	10.47	0.34	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,273.37000		2.27337	0.00000	2,107.02000	2.10702	2,273.370	11.95	(0.32)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.77543		98.20375	0.00000	11.67593	98.81431		10.91	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		11.43558		82.99873	0.00000	11.35588	83.49117		10.92	0.00	170,479,391.42	2,054	66,605.00
R2040	On 06/02/2025	Bond Future	11.00	Call	125.52000		0.12552	0.00000	229.07000	0.22907	125.520	10.51	0.12	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	382.17000		0.38217	0.00000	315.11000	0.31511	382.170	11.69	(0.25)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	43.50000		0.04350	0.00000	38.46000	0.03846	43.500	12.54	(0.04)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.54870		84.66345	0.00000	11.46605	85.16547		10.84	0.00	0.00	0	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,188.97000		7.18897	0.00000	7,649.26000	7.64926	7,188.970	13.17	0.88	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,405.89000		10.40589	0.00000	10,894.37000	10.89437	10,405.890	13.92	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,732.43000		10.73243	0.00000	11,222.69000	11.22269	10,732.430	13.92	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.67208		81.82825	0.00000	11.58624	82.33995		11.47	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.79733		83.42156	0.00000	11.70827	83.94292		11.62	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.93671		80.50847	0.00000	11.84415	81.03950		12.50	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		11.55446		78.86916	0.00000	11.47475	79.37340		11.80	0.00	34,071,477.12	432	72,157.00
R2044	On 06/02/2025	Bond Future	10.65	Call	2.75000		0.00275	0.00000	9.09000	0.00909	2.750	10.82	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	166.00000		0.16600	0.00000	289.99000	0.28999	166.000	11.62	0.14	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	1,172.73000		1.17273	0.00000	976.55000	0.97655	1,172.730	12.26	(0.55)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	2,927.41000		2.92741	0.00000	3,399.73000	3.39973	2,927.410	13.20	0.85	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	5,624.17000		5.62417	0.00000	6,126.92000	6.12692	5,624.170	14.10	0.98	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	15.40	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.66300		80.45102	0.00000	11.58043	80.96515		11.73	0.00	0.00	0	8,204.00
R2044	On 08/05/2025	Bond Future	10.92	Call	456.50000		0.45650	0.00000	573.12000	0.57312	456.500	10.86	0.18	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,199.82000		2.19982	0.00000	1,984.27000	1.98427	2,199.820	11.98	(0.49)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	765.96000		0.76596	0.00000	682.57000	0.68257	765.960	13.26	(0.22)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.78083		77.65774	0.00000	11.69519	78.18177		12.43	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.89987		79.16971	0.00000	11.81113	79.70366		12.60	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.03166		76.30049	0.00000	11.93956	76.84432		13.59	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		11.50924		81.79787	0.00000	11.43456	82.28603		11.73	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.04000		0.00004	0.00000	0.26000	0.00026	0.040	10.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	84.60000		0.08460	0.00000	160.97000	0.16097	84.600	11.29	0.08	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	543.40000		0.54340	0.00000	457.45000	0.45745	543.400	12.56	(0.31)	0.00	0	660.00

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 08/05/2025	Bond Future	0.00	11.60745	78.99205	0.00000	11.53018	79.48977		12.31	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00	11.71311	80.55613	0.00000	11.63308	81.06339		12.37	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.82983	77.68219	0.00000	11.74689	78.19903		13.15	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.95883	79.16820	0.00000	11.87273	79.69464		13.28	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	11.49848	105.30079	0.00000	11.43388	105.84633		11.86	0.00	20,428,353.26	194	2,213.00
R2053	On 08/05/2025	Bond Future	0.00	11.59969	101.54526	0.00000	11.53275	102.10143		12.44	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.70677	103.55522	0.00000	11.63738	104.12207		12.50	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.82322	99.70749	0.00000	11.75123	100.28496		13.18	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.94974	101.61325	0.00000	11.87497	102.20147		13.06	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	10.94754	72.47505	0.00000	10.87279	72.85065		10.11	0.00	0.00	0	14,704.00
R209	On 08/05/2025	Bond Future	0.00	11.04631	70.77413	0.00000	10.96882	71.15704		10.47	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	11.15253	72.17525	0.00000	11.07216	72.56553		10.49	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.27014	70.42856	0.00000	11.18672	70.82617		11.07	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.40038	71.77592	0.00000	11.31372	72.18089		11.26	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	243.40743	243.40743	0.00000	243.65677	243.65677		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	244.99461	244.99461	0.00000	245.24821	245.24821		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	249.90476	249.90476	0.00000	250.16256	250.16256		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.41710	251.41710	0.00000	251.67834	251.67834		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.29166	256.29166	0.00000	256.55704	256.55704		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	9.71424	90.96786	0.00000	9.63899	91.28058		6.42	0.00	0.00	0	100,846.00
R213	On 08/05/2025	Bond Future	0.00	9.79651	89.23529	0.00000	9.71727	89.55401		6.42	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.89139	91.00238	0.00000	9.80775	91.32714		6.13	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.00925	89.22146	0.00000	9.92079	89.55219		6.14	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	10.15109	90.92977	0.00000	10.05721	91.26651		5.89	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	11.33310	67.56276	0.00000	11.25337	67.98763		11.44	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,340.65000	2.34065	0.00000	2,735.25000	2.73525	2,340.650	12.79	0.84	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,618.43000	4.61843	0.00000	5,041.80000	5.04180	4,618.430	13.65	0.98	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		14.92	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.42774	65.61476	0.00000	11.34536	66.04799		11.93	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.52967	66.91403	0.00000	11.44448	67.35562		11.99	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.64300	64.91709	0.00000	11.55486	65.36706		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.76847	66.15933	0.00000	11.67716	66.61765		13.05	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 :											640,601,125.56		8,227	1,895,174.00
Grand Total:											640,601,125.56		8,227	1,895,174.00