

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2025

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				
Derivatives																
AL37	On 06/02/2025	Index Future	0.00		1,075.88400		1,075.88400	0.00000	1,076.39700	1,076.39700		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,097.55100		1,097.55100	0.00000	1,098.07200	1,098.07200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,119.40500		1,119.40500	0.00000	1,119.93200	1,119.93200		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,141.12200		1,141.12200	0.00000	1,141.65500	1,141.65500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,162.84000		1,162.84000	0.00000	1,163.37800	1,163.37800		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,294.82100		1,294.82100	0.00000	1,296.24500	1,296.24500		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,320.89700		1,320.89700	0.00000	1,322.34600	1,322.34600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,347.19800		1,347.19800	0.00000	1,348.67100	1,348.67100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,373.33500		1,373.33500	0.00000	1,374.83100	1,374.83100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,399.47200		1,399.47200	0.00000	1,400.99100	1,400.99100		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,113.71800		1,113.71800	0.00000	1,115.25800	1,115.25800		0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025	Index Future	0.00		1,136.14700		1,136.14700	0.00000	1,137.71400	1,137.71400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,158.76900		1,158.76900	0.00000	1,160.36400	1,160.36400		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,181.25000		1,181.25000	0.00000	1,182.87100	1,182.87100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,203.73100		1,203.73100	0.00000	1,205.37900	1,205.37900		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		11.01596		83.86267	0.00000	11.00201	83.92905		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.13222		81.77195	0.00000	11.11770	81.83945		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.25826		83.41809	0.00000	11.24315	83.48663		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.40735		81.25535	0.00000	11.39162	81.32485		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.57869		82.81376	0.00000	11.56227	82.88426		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		11.49509		80.27179	0.00000	11.46581	80.45114		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.59913		77.64043	0.00000	11.56881	77.82321		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.70735		79.20261	0.00000	11.67598	79.38877		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.82962		76.48825	0.00000	11.79712	76.67770		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.96252		77.95276	0.00000	11.92884	78.14552		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		1,096.61000		1,096.61000	0.00000	1,098.10800	1,098.10800		0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025	GOVI	0.00		1,118.69500		1,118.69500	0.00000	1,120.21900	1,120.21900		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,140.96900		1,140.96900	0.00000	1,142.52100	1,142.52100		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,163.10500		1,163.10500	0.00000	1,164.68200	1,164.68200		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,185.24100		1,185.24100	0.00000	1,186.84300	1,186.84300		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		134.51834		134.51834	0.00000	134.48167	134.48167		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025	Bond Future	0.00		135.85095		135.85095	0.00000	135.81320	135.81320		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00		138.58672		138.58672	0.00000	138.54772	138.54772		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		139.86884		139.86884	0.00000	139.82820	139.82820		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.55809		142.55809	0.00000	142.51608	142.51608		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	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	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.86247	128.86247	0.00000	128.97121	128.97121			0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025	Bond Future	0.00		129.98052	129.98052	0.00000	130.09116	130.09116			0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.59823	132.59823	0.00000	132.71062	132.71062			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.66280	133.66280	0.00000	133.77659	133.77659			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		136.23287	136.23287	0.00000	136.34829	136.34829			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		139.41077	139.41077	0.00000	139.42753	139.42753			0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025	Bond Future	0.00		142.25173	142.25173	0.00000	142.26846	142.26846			0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00		142.98991	142.98991	0.00000	143.00631	143.00631			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.79319	145.79319	0.00000	145.80929	145.80929			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		146.43096	146.43096	0.00000	146.44603	146.44603			0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.89627	121.89627	0.00000	122.09212	122.09212			0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025	Bond Future	0.00		122.16667	122.16667	0.00000	122.36646	122.36646			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.62671	124.62671	0.00000	124.82989	124.82989			0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.81398	124.81398	0.00000	125.02015	125.02015			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		127.21232	127.21232	0.00000	127.42199	127.42199			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		122.32075	122.32075	0.00000	121.92172	121.92172			0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025	Bond Future	0.00		124.81350	124.81350	0.00000	124.40608	124.40608			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		124.95862	124.95862	0.00000	124.54264	124.54264			0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		127.40847	127.40847	0.00000	126.98389	126.98389			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		127.44492	127.44492	0.00000	127.01076	127.01076			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		375.90600	375.90600	0.00000	375.78700	375.78700			0.00	0.00	30,072,480.00	8	878.00
IGOV	On 08/05/2025	Index Future	0.00		383.56900	383.56900	0.00000	383.44700	383.44700			0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		391.29700	391.29700	0.00000	391.17100	391.17100			0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		398.97700	398.97700	0.00000	398.84700	398.84700			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		406.65800	406.65800	0.00000	406.52300	406.52300			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	8.27544	105.23642	0.00000	8.25460	105.27255		1.19	0.00	0.00	0	177,998.00
R186	On 08/05/2025		Bond Future	0.00	8.29951	107.35518	0.00000	8.27531	107.39174		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.34690	104.18111	0.00000	8.31817	104.21805		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,284.92000	1.28492	0.00000	1,315.11000	1.31511	1,284.920	1.78	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	56.14000	0.05614	0.00000	54.01000	0.05401	56.140	2.13	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.46345	106.19776	0.00000	8.42823	106.23497		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.70606	102.90462	0.00000	8.66057	102.94210		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	269.10716	269.10716	0.00000	269.13872	269.13872		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025		Bond Future	0.00	274.59122	274.59122	0.00000	274.62276	274.62276		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.88516	274.88516	0.00000	274.91679	274.91679		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.27493	280.27493	0.00000	280.30587	280.30587		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.32655	280.32655	0.00000	280.35558	280.35558		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	9.03752	96.15691	0.00000	9.02784	96.19404		5.53	0.00	0.00	0	159,598.00
R2030	On 06/02/2025		Bond Future	8.68 Call	145.65000	0.14565	0.00000	159.17000	0.15917	145.650	5.42	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	927.53000	0.92753	0.00000	961.00000	0.96100	927.530	5.63	0.64	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	46.43000	0.04643	0.00000	47.47000	0.04747	46.430	5.98	(0.06)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.09864	98.09262	0.00000	9.08840	98.13024		5.15	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	533.47000	0.53347	0.00000	548.94000	0.54894	533.470	5.05	0.30	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	906.08000	0.90608	0.00000	927.10000	0.92710	906.080	5.13	0.43	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,333.07000	1.33307	0.00000	1,358.54000	1.35854	1,333.070	5.24	0.55	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,951.38000	1.95138	0.00000	1,981.18000	1.98118	1,951.380	5.38	0.67	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	263.15000	0.26315	0.00000	260.57000	0.26057	263.150	5.74	(0.15)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,472.21000	4.47221	0.00000	4,508.67000	4.50867	4,472.210	5.97	0.91	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,704.51000	5.70451	0.00000	5,741.78000	5.74178	5,704.510	6.25	0.95	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	3.24000	0.00324	0.00000	3.26000	0.00326	3.240	6.47	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.77000	0.00077	0.00000	0.78000	0.00078	0.770	6.47	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.17292	96.03415	0.00000	9.16208	96.07215		5.01	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,751.37000	4.75137	0.00000	4,786.38000	4.78638	4,751.370	5.81	0.86	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	21.84000	0.02184	0.00000	21.71000	0.02171	21.840	6.35	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.26116	97.89262	0.00000	9.24969	97.93092		4.81	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.37490	95.74219	0.00000	9.36270	95.78080		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	9.68496	95.74921	0.00000	9.67558	95.79454		7.21	0.00	0.00	0	120,640.00
R2032	On 06/02/2025		Bond Future	9.42 Call	228.26000	0.22826	0.00000	247.73000	0.24773	228.260	6.26	0.23	0.00	0	800.00
R2032	On 06/02/2025		Bond Future	9.92 Call	1,514.79000	1.51479	0.00000	1,558.89000	1.55889	1,514.790	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	ContractsTraded	Open Interest	
R2032	On 06/02/2025	Bond Future	10.61	Put	41.19	0000	0.04119	0.00000	43.01	0000	0.04301	41.190	9.28	(0.04)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.75	944	93.51255	0.00000	9.74	965	93.55853		7.31	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	865.09	0000	0.86509	0.00000	886.93	0000	0.88693	865.090	7.10	0.35	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,997.26	0000	1.99726	0.00000	2,030.61	0000	2.03061	1,997.260	7.45	0.58	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	227.45	0000	0.22745	0.00000	226.08	0000	0.22608	227.450	8.44	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.84	299	95.37280	0.00000	9.83	277	95.41939		7.07	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.94	611	93.05723	0.00000	9.93	545	93.10428		7.20	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		10.06	802	94.82149	0.00000	10.05	687	94.86904		7.07	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		9.93	774	103.99948	0.00000	9.92	846	104.05058		7.63	0.00	0.00	0	12,221.00
R2033	On 08/05/2025	Bond Future	0.00		10.02	025	101.04440	0.00000	10.01	057	101.09631		7.82	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.11	134	103.05437	0.00000	10.10	126	103.10695		7.64	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.22	119	100.00427	0.00000	10.21	070	100.05739		7.90	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.34	877	101.89942	0.00000	10.33	782	101.95315		7.77	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	0.00		10.34	044	94.98576	0.00000	10.31	095	95.15639		8.91	0.00	0.00	0	87,240.00
R2035	On 06/02/2025	Bond Future	10.10	Call	411.96	0000	0.41196	0.00000	476.17	0000	0.47617	411.960	8.72	0.28	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	756.27	0000	0.75627	0.00000	847.81	0000	0.84781	756.270	8.92	0.43	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	979.61	0000	0.97961	0.00000	1,084.28	0000	1.08428	979.610	9.03	0.50	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	368.42	0000	0.36842	0.00000	341.86	0000	0.34186	368.420	9.44	(0.24)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	63.62	0000	0.06362	0.00000	59.52	0000	0.05952	63.620	10.04	(0.05)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	26.25	0000	0.02625	0.00000	24.79	0000	0.02479	26.250	10.30	(0.02)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.42	402	92.38771	0.00000	10.39	338	92.56148		9.18	0.00	0.00	0	1,004.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,042.53	0000	2.04253	0.00000	2,141.97	0000	2.14197	2,042.530	9.42	0.52	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	958.40	0000	0.95840	0.00000	917.95	0000	0.91795	958.400	10.07	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,064.08	0000	6.06408	0.00000	6,218.15	0000	6.21815	6,064.080	10.70	0.85	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	304.19	0000	0.30419	0.00000	290.55	0000	0.29055	304.190	10.99	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	46.02	0000	0.04602	0.00000	43.87	0000	0.04387	46.020	11.66	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	8.77	0000	0.00877	0.00000	8.35	0000	0.00835	8.770	11.66	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.51	616	94.22591	0.00000	10.48	428	94.40285		9.14	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.62	722	91.54341	0.00000	10.59	405	91.72333		9.45	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		10.75	491	93.27962	0.00000	10.72	032	93.46258		9.12	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.74	604	85.32185	0.00000	10.72	674	85.43654		10.30	0.00	0.00	0	154,404.00
R2037	On 08/05/2025	Bond Future	0.00		10.84	116	87.03938	0.00000	10.82	116	87.15614		10.18	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,360.69	0000	9.36069	0.00000	9,473.72	0000	9.47372	9,360.690	12.68	0.94	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,822.31	0000	12.82231	0.00000	12,938.34	0000	12.93834	12,822.310	12.95	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,048.90	0000	13.04890	0.00000	13,165.01	0000	13.16501	13,048.900	12.95	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.94	558	84.51022	0.00000	10.92	484	84.62898		10.76	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,232.00	0000	1.23200	0.00000	1,274.45	0000	1.27445	1,232.000	10.07	0.31	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,673.29	0000	1.67329	0.00000	1,724.79	0000	1.72479	1,673.290	10.25	0.38	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,891.30	0000	1.89130	0.00000	1,946.70	0000	1.94670	1,891.300	10.35	0.41	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,435.15	0000	2.43515	0.00000	2,389.41	0000	2.38941	2,435.150	10.85	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,720.62	0000	1.72062	0.00000	1,686.90	0000	1.68690	1,720.620	11.29	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,145.03	0000	1.14503	0.00000	1,121.97	0000	1.12197	1,145.030	11.80	(0.24)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	797.24	0000	0.79724	0.00000	781.05	0000	0.78105	797.240	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	11.05581	86.14499	0.00000	11.03433	86.26567		10.83	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.18058	83.52028	0.00000	11.15829	83.64288		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	10.82309	104.33496	0.00000	10.80386	104.46865		9.83	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00	10.91994	100.94487	0.00000	10.89999	101.08100		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.02354	102.95271	0.00000	11.00285	103.09119		10.27	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.14189	99.45885	0.00000	11.12042	99.59959		10.86	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,427.41000	3.42741	0.00000	3,501.35000	3.50135	3,427.410	10.84	0.48	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,574.25000	1.57425	0.00000	1,547.76000	1.54776	1,574.250	12.32	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.27355	101.34305	0.00000	11.25126	101.48598		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	11.04212	85.47332	0.00000	11.00767	85.69527		11.15	0.00	0.00	0	67,517.00
R2040	On 06/02/2025	Bond Future	11.00 Call	961.32000	0.96132	0.00000	1,086.59000	1.08659	961.320	11.15	0.47	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	112.29000	0.11229	0.00000	102.42000	0.10242	112.290	12.33	(0.08)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	12.75000	0.01275	0.00000	11.86000	0.01186	12.750	13.16	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.13961	87.19394	0.00000	11.10394	87.42009		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,553.71000	9.55371	0.00000	9,768.19000	9.76819	9,553.710	13.68	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,871.36000	12.87136	0.00000	13,094.08000	13.09408	12,871.360	14.05	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	13,206.25000	13.20625	0.00000	13,429.44000	13.42944	13,206.250	14.05	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.24585	84.41713	0.00000	11.20888	84.64745		11.71	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.35685	86.04987	0.00000	11.31857	86.28427		11.66	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.48130	83.17251	0.00000	11.44159	83.41101		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	11.15085	81.47705	0.00000	11.11132	81.73994		12.08	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	137.46000	0.13746	0.00000	177.71000	0.17771	137.460	11.49	0.11	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	1,148.60000	1.14860	0.00000	1,305.44000	1.30544	1,148.600	12.36	0.51	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	388.51000	0.38851	0.00000	348.10000	0.34810	388.510	13.00	(0.22)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,390.46000	5.39046	0.00000	5,647.36000	5.64736	5,390.460	13.91	0.96	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	8,217.46000	8.21746	0.00000	8,479.81000	8.47981	8,217.460	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	0.00000	0.00000		15.64	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.24404	83.11720	0.00000	11.20317	83.38511		11.96	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,298.44000	1.29844	0.00000	1,406.14000	1.40614	1,298.440	11.45	0.36	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,301.50000	1.30150	0.00000	1,226.92000	1.22692	1,301.500	12.63	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	431.87000	0.43187	0.00000	404.61000	0.40461	431.870	13.88	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.34508	80.38459	0.00000	11.30277	80.65755		12.72	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.45002	81.93921	0.00000	11.40626	82.21713		12.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.56701	79.10905	0.00000	11.52168	79.39190		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	11.10049	84.53516	0.00000	11.07108	84.73842		12.06	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	16.33000	0.01633	0.00000	22.45000	0.02245	16.330	10.97	0.02	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	854.69000	0.85469	0.00000	960.44000	0.96044	854.690	12.06	0.41	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	157.99000	0.15799	0.00000	147.36000	0.14736	157.990	13.34	(0.10)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.18372	81.79016	0.00000	11.15335	81.99731		12.60	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.27311	83.41747	0.00000	11.24173	83.62846		12.72	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.37545	80.58887	0.00000	11.34301	80.80360		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	11.48935	82.11670	0.00000	11.45576	82.33516		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	11.09967	108.75514	0.00000	11.07023	109.01852		12.18	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.18562	105.07667	0.00000	11.15518	105.34507		12.73	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.27644	107.16668	0.00000	11.24497	107.44001		12.85	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.37836	103.37589	0.00000	11.34579	103.65409		13.59	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.48997	105.33402	0.00000	11.45624	105.61701		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	10.54327	74.53883	0.00000	10.52897	74.61331		10.27	0.00	256,562,652.86	3,442	14,704.00
R209	On 08/05/2025	Bond Future	0.00	10.62604	72.88469	0.00000	10.61126	72.96044		10.59	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.71514	74.33458	0.00000	10.69986	74.41160		10.66	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.81784	72.62076	0.00000	10.80205	72.69892		11.19	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.93291	73.99772	0.00000	10.91657	74.07706		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	244.11095	244.11095	0.00000	244.14178	244.14178		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.73011	245.73011	0.00000	245.76094	245.76094		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.67837	250.67837	0.00000	250.70902	250.70902		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.17388	252.17388	0.00000	252.20333	252.20333		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.02117	257.02117	0.00000	257.05016	257.05016		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	9.41354	92.22573	0.00000	9.39900	92.28711		6.49	0.00	0.00	0	100,846.00
R213	On 08/05/2025	Bond Future	0.00	9.47802	90.52498	0.00000	9.46277	90.58732		6.48	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.55277	92.32630	0.00000	9.53674	92.38957		6.16	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.65379	90.55971	0.00000	9.63692	90.62384		6.18	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.77775	92.27830	0.00000	9.75995	92.34323		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	10.92936	69.75786	0.00000	10.89993	69.92220		11.70	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,393.67000	4.39367	0.00000	4,555.23000	4.55523	4,393.670	13.02	0.96	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,799.03000	6.79903	0.00000	6,963.23000	6.96323	6,799.030	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	11.00969	67.85887	0.00000	10.97933	68.02635		12.15	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.09616	69.20901	0.00000	11.06482	69.37963		12.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.19606	67.24821	0.00000	11.16370	67.42186		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.30758	68.52366	0.00000	11.27414	68.70024		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 :											286,635,132.86		3,450	1,599,109.00
Grand Total:											286,635,132.86		3,450	1,599,109.00