

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2025

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	1,072.54100	1,072.54100	0.00000	1,075.88400	1,075.88400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,094.14400	1,094.14400	0.00000	1,097.55100	1,097.55100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,115.93400	1,115.93400	0.00000	1,119.40500	1,119.40500	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,137.58800	1,137.58800	0.00000	1,141.12200	1,141.12200	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,159.24300	1,159.24300	0.00000	1,162.84000	1,162.84000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,286.95700	1,286.95700	0.00000	1,294.82100	1,294.82100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,312.87900	1,312.87900	0.00000	1,320.89700	1,320.89700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,339.02400	1,339.02400	0.00000	1,347.19800	1,347.19800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,365.00800	1,365.00800	0.00000	1,373.33500	1,373.33500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,390.99200	1,390.99200	0.00000	1,399.47200	1,399.47200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,107.27700	1,107.27700	0.00000	1,113.71800	1,113.71800	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.58000	1,129.58000	0.00000	1,136.14700	1,136.14700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,152.07500	1,152.07500	0.00000	1,158.76900	1,158.76900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,174.43100	1,174.43100	0.00000	1,181.25000	1,181.25000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,196.78700	1,196.78700	0.00000	1,203.73100	1,203.73100	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	11.12871	83.32880	0.00000	11.01596	83.86267	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24982	81.22795	0.00000	11.13222	81.77195	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.38103	82.86395	0.00000	11.25826	83.41809	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.53564	80.69144	0.00000	11.40735	81.25535	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.71301	82.24009	0.00000	11.57869	82.81376	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	11.59797	79.64673	0.00000	11.49509	80.27179	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.70570	77.00329	0.00000	11.59913	77.64043	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.81767	78.55350	0.00000	11.70735	79.20261	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.94398	75.82740	0.00000	11.82962	76.48825	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.08108	77.28027	0.00000	11.96252	77.95276	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	1,090.34200	1,090.34200	0.00000	1,096.61000	1,096.61000	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,112.30400	1,112.30400	0.00000	1,118.69500	1,118.69500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,134.45500	1,134.45500	0.00000	1,140.96900	1,140.96900	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.46900	1,156.46900	0.00000	1,163.10500	1,163.10500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,178.48300	1,178.48300	0.00000	1,185.24100	1,185.24100	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	134.46881	134.46881	0.00000	134.51834	134.51834	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.80157	135.80157	0.00000	135.85095	135.85095	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.53776	138.53776	0.00000	138.58672	138.58672	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.82086	139.82086	0.00000	139.86884	139.86884	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.51091	142.51091	0.00000	142.55809	142.55809	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	128.91066	128.91066	0.00000	128.86247	128.86247		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	130.03091	130.03091	0.00000	129.98052	129.98052		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.65096	132.65096	0.00000	132.59823	132.59823		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.71842	133.71842	0.00000	133.66280	133.66280		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.29122	136.29122	0.00000	136.23287	136.23287		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	139.36070	139.36070	0.00000	139.41077	139.41077		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.20191	142.20191	0.00000	142.25173	142.25173		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.94072	142.94072	0.00000	142.98991	142.98991		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.74492	145.74492	0.00000	145.79319	145.79319		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.38390	146.38390	0.00000	146.43096	146.43096		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	122.03511	122.03511	0.00000	121.89627	121.89627		0.00	0.00	0.00	0	18,843.00
I2046	On 08/05/2025		Bond Future	0.00	122.30964	122.30964	0.00000	122.16667	122.16667		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.77381	124.77381	0.00000	124.62671	124.62671		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.96572	124.96572	0.00000	124.81398	124.81398		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.36857	127.36857	0.00000	127.21232	127.21232		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	121.24919	121.24919	0.00000	122.32075	122.32075		0.00	0.00	0.00	0	16,223.00
I2050	On 08/05/2025		Bond Future	0.00	123.72117	123.72117	0.00000	124.81350	124.81350		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.84558	123.84558	0.00000	124.95862	124.95862		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.27537	126.27537	0.00000	127.40847	127.40847		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.29183	126.29183	0.00000	127.44492	127.44492		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	375.40500	375.40500	0.00000	375.90600	375.90600		0.00	0.00	0.00	0	878.00
IGOV	On 08/05/2025		Index Future	0.00	383.05900	383.05900	0.00000	383.56900	383.56900		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.77800	390.77800	0.00000	391.29700	391.29700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.45000	398.45000	0.00000	398.97700	398.97700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.12100	406.12100	0.00000	406.65800	406.65800		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	8.29050	105.21031	0.00000	8.27544	105.23642		1.19	0.00	0.00	0	177,998.00
R186	On 08/05/2025		Bond Future	0.00	8.31656	107.32942	0.00000	8.29951	107.35518		1.37	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.36652	104.15589	0.00000	8.34690	104.18111		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,264.13000	1.26413	0.00000	1,284.92000	1.28492	1,264.130	1.78	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	57.46000	0.05746	0.00000	56.14000	0.05614	57.460	2.13	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.48650	106.17341	0.00000	8.46345	106.19776		1.24	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.73458	102.88114	0.00000	8.70606	102.90462		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	269.01252	269.01252	0.00000	269.10716	269.10716		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025		Bond Future	0.00	274.49704	274.49704	0.00000	274.59122	274.59122		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.79200	274.79200	0.00000	274.88516	274.88516		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	280.18353	280.18353	0.00000	280.27493	280.27493		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	280.23760	280.23760	0.00000	280.32655	280.32655		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	9.11238	95.87040	0.00000	9.03752	96.15691		5.53	0.00	16,681,449.60	174	159,772.00
R2030	On 06/02/2025		Bond Future	8.68 Call	95.26000	0.09526	0.00000	145.65000	0.14565	95.260	5.42	0.13	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	743.89000	0.74389	0.00000	927.53000	0.92753	743.890	5.63	0.57	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	63.85000	0.06385	0.00000	46.43000	0.04643	63.850	5.98	(0.09)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.17812	97.80120	0.00000	9.09864	98.09262		5.15	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	447.42000	0.44742	0.00000	533.47000	0.53347	447.420	5.05	0.26	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	781.60000	0.78160	0.00000	906.08000	0.90608	781.600	5.13	0.39	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,174.75000	1.17475	0.00000	1,333.07000	1.33307	1,174.750	5.24	0.51	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,756.59000	1.75659	0.00000	1,951.38000	1.95138	1,756.590	5.38	0.63	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	307.62000	0.30762	0.00000	263.15000	0.26315	307.620	5.74	(0.17)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,207.19000	4.20719	0.00000	4,472.21000	4.47221	4,207.190	5.97	0.89	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,426.75000	5.42675	0.00000	5,704.51000	5.70451	5,426.750	6.25	0.94	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	4.03000	0.00403	0.00000	3.24000	0.00324	4.030	6.47	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.98000	0.00098	0.00000	0.77000	0.00077	0.980	6.47	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.25760	95.73789	0.00000	9.17292	96.03415		5.01	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,495.69000	4.49569	0.00000	4,751.37000	4.75137	4,495.690	5.81	0.85	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	25.67000	0.02567	0.00000	21.84000	0.02184	25.670	6.35	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.35139	97.59192	0.00000	9.26116	97.89262		4.81	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.47154	95.43702	0.00000	9.37490	95.74219		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	9.77396	95.32057	0.00000	9.68496	95.74921		7.21	0.00	9,532,057.00	100	120,570.00
R2032	On 06/02/2025		Bond Future	9.42 Call	137.76000	0.13776	0.00000	228.26000	0.22826	137.760	6.26	0.16	0.00	0	800.00
R2032	On 06/02/2025		Bond Future	9.92 Call	1,213.23000	1.21323	0.00000	1,514.79000	1.51479	1,213.230	7.65	0.64	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	56.88000	0.05688	0.00000	41.19000	0.04119	56.880	9.28	(0.05)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.85269	93.07608	0.00000	9.75944	93.51255		7.31	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	717.81000	0.71781	0.00000	865.09000	0.86509	717.810	7.10	0.30	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,745.66000	1.74566	0.00000	1,997.26000	1.99726	1,745.660	7.45	0.54	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	272.55000	0.27255	0.00000	227.45000	0.22745	272.550	8.44	(0.12)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.94078	94.92857	0.00000	9.84299	95.37280		7.07	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.04879	92.60560	0.00000	9.94611	93.05723		7.20	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.17603	94.36249	0.00000	10.06802	94.82149		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		10.03659	103.45730	0.00000	9.93774	103.99948		7.63	0.00	0.00	0	12,221.00	
R2033	On 08/05/2025	Bond Future	0.00		10.12363	100.49224	0.00000	10.02025	101.04440		7.82	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.21954	102.49223	0.00000	10.11134	103.05437		7.64	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.33456	99.43252	0.00000	10.22119	100.00427		7.90	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.46772	101.31815	0.00000	10.34877	101.89942		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		10.45407	94.33234	0.00000	10.34044	94.98576		8.91	0.00	4,716,617.00	50	87,190.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	244.99000	0.24499	0.00000	411.96000	0.41196	244.990	8.72	0.19	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	495.12000	0.49512	0.00000	756.27000	0.75627	495.120	8.92	0.32	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	668.50000	0.66850	0.00000	979.61000	0.97961	668.500	9.03	0.40	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	537.11000	0.53711	0.00000	368.42000	0.36842	537.110	9.44	(0.32)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	101.84000	0.10184	0.00000	63.62000	0.06362	101.840	10.04	(0.08)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	43.37000	0.04337	0.00000	26.25000	0.02625	43.370	10.30	(0.04)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.54216	91.72189	0.00000	10.42402	92.38771		9.18	0.00	0.00	0	1,004.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,707.12000	1.70712	0.00000	2,042.53000	2.04253	1,707.120	9.42	0.46	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,151.40000	1.15140	0.00000	958.40000	0.95840	1,151.400	10.07	(0.32)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,499.47000	5.49947	0.00000	6,064.08000	6.06408	5,499.470	10.70	0.83	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	376.85000	0.37685	0.00000	304.19000	0.30419	376.850	10.99	(0.13)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	59.54000	0.05954	0.00000	46.02000	0.04602	59.540	11.66	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	11.81000	0.01181	0.00000	8.77000	0.00877	11.810	11.66	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.63911	93.54782	0.00000	10.51616	94.22591		9.14	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.75526	90.85337	0.00000	10.62722	91.54341		9.45	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.88851	92.57761	0.00000	10.75491	93.27962		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		10.86457	84.62223	0.00000	10.74604	85.32185		10.30	0.00	0.00	0	154,404.00	
R2037	On 08/05/2025	Bond Future	0.00		10.96412	86.32644	0.00000	10.84116	87.03938		10.18	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,690.96000	8.69096	0.00000	9,360.69000	9.36069	8,690.960	12.68	0.93	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,120.4700	12.12047	0.00000	12,822.31000	12.82231	12,120.470	12.95	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,345.9400	12.34594	0.00000	13,048.90000	13.04890	12,345.940	12.95	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.07329	83.78401	0.00000	10.94558	84.51022		10.76	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,017.04000	1.01704	0.00000	1,232.00000	1.23200	1,017.040	10.07	0.27	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,406.75000	1.40675	0.00000	1,673.29000	1.67329	1,406.750	10.25	0.34	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,601.97000	1.60197	0.00000	1,891.30000	1.89130	1,601.970	10.35	0.37	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,765.45000	2.76545	0.00000	2,435.15000	2.43515	2,765.450	10.85	(0.48)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,974.16000	1.97416	0.00000	1,720.62000	1.72062	1,974.160	11.29	(0.38)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,326.98000	1.32698	0.00000	1,145.03000	1.14503	1,326.980	11.80	(0.27)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	930.80000	0.93080	0.00000	797.24000	0.79724	930.800	12.24	(0.20)	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	11.18833	85.40581	0.00000	11.05581	86.14499		10.83	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00	11.31833	82.76816	0.00000	11.18058	83.52028		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	10.94145	103.51781	0.00000	10.82309	104.33496		9.83	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00	11.04285	100.11213	0.00000	10.91994	100.94487		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.15120	102.10444	0.00000	11.02354	102.95271		10.27	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.27458	98.59550	0.00000	11.14189	99.45885		10.86	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,024.74000	3.02474	0.00000	3,427.41000	3.42741	3,024.740	10.84	0.44	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,776.90000	1.77690	0.00000	1,574.25000	1.57425	1,776.900	12.32	(0.25)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.41160	100.46457	0.00000	11.27355	101.34305		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	11.14025	84.84584	0.00000	11.04212	85.47332		11.15	0.00	0.00	0	67,517.00
R2040	On 06/02/2025	Bond Future	11.00 Call	679.50000	0.67950	0.00000	961.32000	0.96132	679.500	11.15	0.37	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	163.92000	0.16392	0.00000	112.29000	0.11229	163.920	12.33	(0.11)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	19.64000	0.01964	0.00000	12.75000	0.01275	19.640	13.16	(0.02)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.24123	86.55456	0.00000	11.13961	87.19394		11.03	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,958.89000	8.95889	0.00000	9,553.71000	9.55371	8,958.890	13.68	0.92	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,246.17000	12.24617	0.00000	12,871.36000	12.87136	12,246.170	14.05	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,579.23000	12.57923	0.00000	13,206.25000	13.20625	12,579.230	14.05	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.35120	83.76593	0.00000	11.24585	84.41713		11.71	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.46594	85.38721	0.00000	11.35685	86.04987		11.66	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.59446	82.49840	0.00000	11.48130	83.17251		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	11.26927	80.69761	0.00000	11.15085	81.47705		12.08	0.00	0.00	0	70,449.00
R2044	On 06/02/2025	Bond Future	10.65 Call	66.50000	0.06650	0.00000	137.46000	0.13746	66.500	11.49	0.06	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	777.35000	0.77735	0.00000	1,148.60000	1.14860	777.350	12.36	0.40	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	573.33000	0.57333	0.00000	388.51000	0.38851	573.330	13.00	(0.30)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,647.20000	4.64720	0.00000	5,390.46000	5.39046	4,647.200	13.91	0.93	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,442.68000	7.44268	0.00000	8,217.46000	8.21746	7,442.680	14.78	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	15.64	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.36652	82.32279	0.00000	11.24404	83.11720		11.96	0.00	0.00	0	7,734.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,025.28000	1.02528	0.00000	1,298.44000	1.29844	1,025.280	11.45	0.31	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,564.54000	1.56454	0.00000	1,301.50000	1.30150	1,564.540	12.63	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	536.02000	0.53602	0.00000	431.87000	0.43187	536.020	13.88	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.47190	79.57525	0.00000	11.34508	80.38459		12.72	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.58120	81.11527	0.00000	11.45002	81.93921		12.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.70293	78.27053	0.00000	11.56701	79.10905		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	11.21389	83.75949	0.00000	11.10049	84.53516		12.06	0.00	0.00	0	271,827.00
R2048	On 06/02/2025	Bond Future	10.30 Call	6.00000	0.00600	0.00000	16.33000	0.01633	6.000	10.97	0.01	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	556.55000	0.55655	0.00000	854.69000	0.85469	556.550	12.06	0.31	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	242.37000	0.24237	0.00000	157.99000	0.15799	242.370	13.34	(0.15)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.30085	80.99964	0.00000	11.18372	81.79016		12.60	0.00	0.00	0	30,311.00
R2048	On 07/08/2025	Bond Future	0.00	11.39421	82.61204	0.00000	11.27311	83.41747		12.72	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.50072	79.76888	0.00000	11.37545	80.58887		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	11.61914	81.28218	0.00000	11.48935	82.11670		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	11.21820	107.70661	0.00000	11.09967	108.75514		12.18	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.30824	104.00792	0.00000	11.18562	105.07667		12.73	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.40331	106.07777	0.00000	11.27644	107.16668		12.85	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.50975	102.26721	0.00000	11.37836	103.37589		13.59	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.62616	104.20564	0.00000	11.48997	105.33402		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	10.65692	73.95056	0.00000	10.54327	74.53883		10.27	0.00	0.00	0	14,704.00
R209	On 08/05/2025	Bond Future	0.00	10.74374	72.28518	0.00000	10.62604	72.88469		10.59	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.83705	73.72395	0.00000	10.71514	74.33458		10.66	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.94422	71.99917	0.00000	10.81784	72.62076		11.19	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.06402	73.36526	0.00000	10.93291	73.99772		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	243.87166	243.87166	0.00000	244.11095	244.11095		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.48803	245.48803	0.00000	245.73011	245.73011		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.43400	250.43400	0.00000	250.67837	250.67837		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.92827	251.92827	0.00000	252.17388	252.17388		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.77404	256.77404	0.00000	257.02117	257.02117		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	9.48756	91.91405	0.00000	9.41354	92.22573		6.49	0.00	0.00	0	100,846.00
R213	On 08/05/2025	Bond Future	0.00	9.55583	90.20777	0.00000	9.47802	90.52498		6.48	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.63471	92.00370	0.00000	9.55277	92.32630		6.16	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.74022	90.23204	0.00000	9.65379	90.55971		6.18	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.86922	91.94558	0.00000	9.77775	92.27830		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	11.03271	69.18550	0.00000	10.92936	69.75786		11.70	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,845.48000	3.84548	0.00000	4,393.67000	4.39367	3,845.480	13.02	0.94	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,229.33000	6.22933	0.00000	6,799.03000	6.79903	6,229.330	13.88	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.13	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.11632	67.27556	0.00000	11.00969	67.85887		12.15	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.20624	68.61485	0.00000	11.09616	69.20901		12.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.30975	66.64343	0.00000	11.19606	67.24821		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.42518	67.90817	0.00000	11.30758	68.52366		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 :											30,930,123.60	324	1,599,163.00	
Grand Total:											30,930,123.60	324	1,599,163.00	