

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2025

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	1,071.58600	1,071.58600	0.00000	1,072.54100	1,072.54100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,093.17200	1,093.17200	0.00000	1,094.14400	1,094.14400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,114.94600	1,114.94600	0.00000	1,115.93400	1,115.93400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,136.58600	1,136.58600	0.00000	1,137.58800	1,137.58800	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,158.22600	1,158.22600	0.00000	1,159.24300	1,159.24300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,283.42500	1,283.42500	0.00000	1,286.95700	1,286.95700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,309.27900	1,309.27900	0.00000	1,312.87900	1,312.87900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,335.35700	1,335.35700	0.00000	1,339.02400	1,339.02400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,361.27500	1,361.27500	0.00000	1,365.00800	1,365.00800	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,387.19300	1,387.19300	0.00000	1,390.99200	1,390.99200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,103.77000	1,103.77000	0.00000	1,107.27700	1,107.27700	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,126.00500	1,126.00500	0.00000	1,129.58000	1,129.58000	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,148.43300	1,148.43300	0.00000	1,152.07500	1,152.07500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,170.72300	1,170.72300	0.00000	1,174.43100	1,174.43100	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,193.01300	1,193.01300	0.00000	1,196.78700	1,196.78700	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	11.19832	83.00149	0.00000	11.12871	83.32880	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.32248	80.89421	0.00000	11.24982	81.22795	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.45694	82.52379	0.00000	11.38103	82.86395	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.61505	80.34495	0.00000	11.53564	80.69144	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.79624	81.88727	0.00000	11.71301	82.24009	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	11.67266	79.19787	0.00000	11.59797	79.64673	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.78313	76.54552	0.00000	11.70570	77.00329	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.89790	78.08681	0.00000	11.81767	78.55350	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.02724	75.35189	0.00000	11.94398	75.82740	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.16750	76.79595	0.00000	12.08108	77.28027	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	1,086.97600	1,086.97600	0.00000	1,090.34200	1,090.34200	0.00	0.00	0.00	0	636.00
GOVI	On 08/05/2025		GOVI	0.00	1,108.87300	1,108.87300	0.00000	1,112.30400	1,112.30400	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,130.95900	1,130.95900	0.00000	1,134.45500	1,134.45500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,152.91000	1,152.91000	0.00000	1,156.46900	1,156.46900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,174.86100	1,174.86100	0.00000	1,178.48300	1,178.48300	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	134.45228	134.45228	0.00000	134.46881	134.46881	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.78511	135.78511	0.00000	135.80157	135.80157	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.52142	138.52142	0.00000	138.53776	138.53776	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.80472	139.80472	0.00000	139.82086	139.82086	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.49507	142.49507	0.00000	142.51091	142.51091	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	128.70884	128.70884	0.00000	128.91066	128.91066		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025		Bond Future	0.00	129.82530	129.82530	0.00000	130.03091	130.03091		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.44165	132.44165	0.00000	132.65096	132.65096		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.50552	133.50552	0.00000	133.71842	133.71842		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	136.07483	136.07483	0.00000	136.29122	136.29122		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	139.34411	139.34411	0.00000	139.36070	139.36070		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	142.18533	142.18533	0.00000	142.20191	142.20191		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025		Bond Future	0.00	142.92414	142.92414	0.00000	142.94072	142.94072		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.72863	145.72863	0.00000	145.74492	145.74492		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	146.36778	146.36778	0.00000	146.38390	146.38390		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	122.20279	122.20279	0.00000	122.03511	122.03511		0.00	0.00	33,483,564.46	274	18,569.00
I2046	On 08/05/2025		Bond Future	0.00	122.48100	122.48100	0.00000	122.30964	122.30964		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.94893	124.94893	0.00000	124.77381	124.77381		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	125.14488	125.14488	0.00000	124.96572	124.96572		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	127.55169	127.55169	0.00000	127.36857	127.36857		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	121.64511	121.64511	0.00000	121.24919	121.24919		0.00	0.00	176,628,699.72	1,452	15,353.00
I2050	On 08/05/2025		Bond Future	0.00	124.12558	124.12558	0.00000	123.72117	123.72117		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	124.25865	124.25865	0.00000	123.84558	123.84558		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	126.69688	126.69688	0.00000	126.27537	126.27537		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	126.72203	126.72203	0.00000	126.29183	126.29183		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	375.58500	375.58500	0.00000	375.40500	375.40500		0.00	0.00	0.00	0	878.00
IGOV	On 08/05/2025		Index Future	0.00	383.24400	383.24400	0.00000	383.05900	383.05900		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025		Index Future	0.00	390.96800	390.96800	0.00000	390.77800	390.77800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.64500	398.64500	0.00000	398.45000	398.45000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	406.32200	406.32200	0.00000	406.12100	406.12100		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	8.27982	105.22882	0.00000	8.29050	105.21031			1.19	0.00	1,971,356,713.88	18,734	177,998.00
R186	On 08/05/2025	Bond Future	0.00	8.30386	107.34860	0.00000	8.31656	107.32942			1.37	0.00	2,129,152,132.40	19,834	19,834.00
R186	On 07/08/2025	Bond Future	0.00	8.35103	104.17580	0.00000	8.36652	104.15589			1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,278.80000	1.27880	0.00000	1,264.13000	1.26413	1,278.800		1.78	0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	55.42000	0.05542	0.00000	57.46000	0.05746	55.420		2.13	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.46685	106.19416	0.00000	8.48650	106.17341			1.24	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00	8.70835	102.90274	0.00000	8.73458	102.88114			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	268.98079	268.98079	0.00000	269.01252	269.01252			0.00	0.00	0.00	0	971.00
R202	On 08/05/2025	Bond Future	0.00	274.46557	274.46557	0.00000	274.49704	274.49704			0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	274.76088	274.76088	0.00000	274.79200	274.79200			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.15286	280.15286	0.00000	280.18353	280.18353			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	280.20736	280.20736	0.00000	280.23760	280.23760			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	9.13218	95.79480	0.00000	9.11238	95.87040			5.53	0.00	2,956,227,528.00	30,860	163,044.00
R2030	On 06/02/2025	Bond Future	8.68 Call	80.77000	0.08077	0.00000	95.26000	0.09526	80.770		5.42	0.12	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	691.04000	0.69104	0.00000	743.89000	0.74389	691.040		5.63	0.55	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	65.98000	0.06598	0.00000	63.85000	0.06385	65.980		5.98	(0.09)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.19913	97.72435	0.00000	9.17812	97.80120			5.15	0.00	3,538,598,713.50	36,210	34,710.00
R2030	On 08/05/2025	Bond Future	8.68 Call	423.67000	0.42367	0.00000	447.42000	0.44742	423.670		5.05	0.25	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.95 Call	747.34000	0.74734	0.00000	781.60000	0.78160	747.340		5.13	0.38	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,131.30000	1.13130	0.00000	1,174.75000	1.17475	1,131.300		5.24	0.50	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.45 Call	1,703.40000	1.70340	0.00000	1,756.59000	1.75659	1,703.400		5.38	0.63	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.99 Put	317.75000	0.31775	0.00000	307.62000	0.30762	317.750		5.74	(0.18)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,136.04000	4.13604	0.00000	4,207.19000	4.20719	4,136.040		5.97	0.89	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,352.63000	5.35263	0.00000	5,426.75000	5.42675	5,352.630		6.25	0.94	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	4.15000	0.00415	0.00000	4.03000	0.00403	4.150		6.47	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	1.00000	0.00100	0.00000	0.98000	0.00098	1.000		6.47	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.27995	95.65988	0.00000	9.25760	95.73789			5.01	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,427.33000	4.42733	0.00000	4,495.69000	4.49569	4,427.330		5.81	0.84	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	26.46000	0.02646	0.00000	25.67000	0.02567	26.460		6.35	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.37518	97.51283	0.00000	9.35139	97.59192			4.81	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00	9.49699	95.35685	0.00000	9.47154	95.43702			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

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				
R2032	On	06/02/2025	Bond Future	0.00		9.80357	95.17852	0.00000	9.77396	95.32057		7.21	0.00	1,772,224,042.40	18,620	122,871.00
R2032	On	06/02/2025	Bond Future	9.42 Call		110.42000	0.11042	0.00000	137.76000	0.13776	110.420	6.26	0.13	0.00	0	800.00
R2032	On	06/02/2025	Bond Future	9.92 Call		1,110.87000	1.11087	0.00000	1,213.23000	1.21323	1,110.870	7.65	0.61	0.00	0	800.00
R2032	On	06/02/2025	Bond Future	10.61 Put		59.88000	0.05988	0.00000	56.88000	0.05688	59.880	9.28	(0.06)	0.00	0	800.00
R2032	On	08/05/2025	Bond Future	0.00		9.88372	92.93142	0.00000	9.85269	93.07608		7.31	0.00	2,445,954,974.40	26,320	62,925.00
R2032	On	08/05/2025	Bond Future	9.42 Call		669.44000	0.66944	0.00000	717.81000	0.71781	669.440	7.10	0.29	0.00	0	800.00
R2032	On	08/05/2025	Bond Future	9.92 Call		1,662.00000	1.66200	0.00000	1,745.66000	1.74566	1,662.000	7.45	0.53	0.00	0	800.00
R2032	On	08/05/2025	Bond Future	10.97 Put		286.54000	0.28654	0.00000	272.55000	0.27255	286.540	8.44	(0.13)	0.00	0	800.00
R2032	On	07/08/2025	Bond Future	0.00		9.97331	94.78139	0.00000	9.94078	94.92857		7.07	0.00	0.00	0	0.00
R2032	On	06/11/2025	Bond Future	0.00		10.08295	92.45597	0.00000	10.04879	92.60560		7.20	0.00	0.00	0	0.00
R2032	On	05/02/2026	Bond Future	0.00		10.21197	94.21039	0.00000	10.17603	94.36249		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		10.05087	103.37929	0.00000	10.03659	103.45730		7.63	0.00	0.00	0	12,221.00
R2033	On	08/05/2025	Bond Future	0.00		10.13854	100.41293	0.00000	10.12363	100.49224		7.82	0.00	0.00	0	0.00
R2033	On	07/08/2025	Bond Future	0.00		10.23511	102.41168	0.00000	10.21954	102.49223		7.64	0.00	0.00	0	0.00
R2033	On	06/11/2025	Bond Future	0.00		10.35082	99.35087	0.00000	10.33456	99.43252		7.90	0.00	0.00	0	0.00
R2033	On	05/02/2026	Bond Future	0.00		10.48473	101.23540	0.00000	10.46772	101.31815		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		10.50876	94.02010	0.00000	10.45407	94.33234		8.91	0.00	1,594,392,855.80	16,958	92,177.00
R2035	On	06/02/2025	Bond Future	10.10 Call		180.54000	0.18054	0.00000	244.99000	0.24499	180.540	8.72	0.15	0.00	0	15,000.00
R2035	On	06/02/2025	Bond Future	10.26 Call		387.44000	0.38744	0.00000	495.12000	0.49512	387.440	8.92	0.27	0.00	0	100.00
R2035	On	06/02/2025	Bond Future	10.34 Call		536.73000	0.53673	0.00000	668.50000	0.66850	536.730	9.03	0.35	0.00	0	1,000.00
R2035	On	06/02/2025	Bond Future	10.65 Put		628.72000	0.62872	0.00000	537.11000	0.53711	628.720	9.44	(0.37)	0.00	0	1,100.00
R2035	On	06/02/2025	Bond Future	11.10 Put		122.46000	0.12246	0.00000	101.84000	0.10184	122.460	10.04	(0.10)	0.00	0	7,500.00
R2035	On	06/02/2025	Bond Future	11.30 Put		52.39000	0.05239	0.00000	43.37000	0.04337	52.390	10.30	(0.05)	0.00	0	1,100.00
R2035	On	08/05/2025	Bond Future	0.00		10.59905	91.40361	0.00000	10.54216	91.72189		9.18	0.00	1,487,136,734.70	16,270	16,874.00
R2035	On	08/05/2025	Bond Future	10.44 Call		1,555.18000	1.55518	0.00000	1,707.12000	1.70712	1,555.180	9.42	0.44	0.00	0	150.00
R2035	On	08/05/2025	Bond Future	10.95 Put		1,249.61000	1.24961	0.00000	1,151.40000	1.15140	1,249.610	10.07	(0.34)	0.00	0	150.00
R2035	On	08/05/2025	Bond Future	11.46 Call		5,232.83000	5.23283	0.00000	5,499.47000	5.49947	5,232.830	10.70	0.81	0.00	0	400.00
R2035	On	08/05/2025	Bond Future	11.70 Put		413.88000	0.41388	0.00000	376.85000	0.37685	413.880	10.99	(0.14)	0.00	0	150.00
R2035	On	08/05/2025	Bond Future	12.70 Put		66.39000	0.06639	0.00000	59.54000	0.05954	66.390	11.66	(0.03)	0.00	0	400.00
R2035	On	08/05/2025	Bond Future	13.35 Put		13.35000	0.01335	0.00000	11.81000	0.01181	13.350	11.66	(0.01)	0.00	0	400.00
R2035	On	07/08/2025	Bond Future	0.00		10.69836	93.22349	0.00000	10.63911	93.54782		9.14	0.00	0.00	0	0.00
R2035	On	06/11/2025	Bond Future	0.00		10.81700	90.52317	0.00000	10.75526	90.85337		9.45	0.00	0.00	0	0.00
R2035	On	05/02/2026	Bond Future	0.00		10.95297	92.24153	0.00000	10.88851	92.57761		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		10.93942	84.18458	0.00000	10.86457	84.62223		10.30	0.00	730,722,154.40	8,680	156,074.00
R2037	On	08/05/2025	Bond Future	0.00		11.04182	85.88025	0.00000	10.96412	86.32644		10.18	0.00	745,440,570.00	8,680	12,655.00
R2037	On	08/05/2025	Bond Future	12.55 Call		8,275.33000	8.27533	0.00000	8,690.96000	8.69096	8,275.330	12.68	0.92	0.00	0	15,000.00
R2037	On	08/05/2025	Bond Future	13.30 Call		11,682.27000	11.68227	0.00000	12,120.47000	12.12047	11,682.270	12.95	0.98	0.00	0	7,500.00
R2037	On	08/05/2025	Bond Future	13.35 Call		11,906.95000	11.90695	0.00000	12,345.94000	12.34594	11,906.950	12.95	0.98	0.00	0	7,500.00
R2037	On	07/08/2025	Bond Future	0.00		11.15407	83.32916	0.00000	11.07329	83.78401		10.76	0.00	0.00	0	15.00
R2037	On	07/08/2025	Bond Future	10.34 Call		894.94000	0.89494	0.00000	1,017.04000	1.01704	894.940	10.07	0.25	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	10.55	Call	1,253.16	0.0000	1.25316	0.00000	1,406.75	0.00000	1,253.160	10.25	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,434.29	0.0000	1.43429	0.00000	1,601.97	0.00000	1,434.290	10.35	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,985.35	0.0000	2.98535	0.00000	2,765.45	0.00000	2,985.350	10.85	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,144.45	0.0000	2.14445	0.00000	1,974.16	0.00000	2,144.450	11.29	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,450.15	0.0000	1.45015	0.00000	1,326.98	0.00000	1,450.150	11.80	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,021.68	0.0000	1.02168	0.00000	930.80	0.00000	1,021.680	12.24	(0.22)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.27222	0.0000	84.94255	0.00000	11.18833	0.00000		10.83	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.40562	0.0000	82.29642	0.00000	11.31833	0.00000		11.39	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 06/02/2025	Bond Future	0.00		11.01120	0.0000	103.04082	0.00000	10.94145	0.00000		9.83	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		11.11533	0.0000	99.62583	0.00000	11.04285	0.00000		10.22	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.22654	0.0000	101.60880	0.00000	11.15120	0.00000		10.27	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.35296	0.0000	98.09069	0.00000	11.27458	0.00000		10.86	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,800.83	0.0000	2.80083	0.00000	3,024.74	0.00000	2,800.830	10.84	0.42	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,902.58	0.0000	1.90258	0.00000	1,776.90	0.00000	1,902.580	12.32	(0.27)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.49322	0.0000	99.95058	0.00000	11.41160	0.00000		10.87	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	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
R2040	On 06/02/2025	Bond Future	0.00		11.21504	0.0000	84.37225	0.00000	11.14025	0.00000		11.15	0.00	478,390,657.50	5,670	67,517.00
R2040	On 06/02/2025	Bond Future	11.00	Call	501.50	0.0000	0.50150	0.00000	679.50	0.00000	501.500	11.15	0.31	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	213.51	0.0000	0.21351	0.00000	163.92	0.00000	213.510	12.33	(0.14)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	26.40	0.0000	0.02640	0.00000	19.64	0.00000	26.400	13.16	(0.02)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.31874	0.0000	86.07172	0.00000	11.24123	0.00000		11.03	0.00	488,026,652.40	5,670	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,513.86	0.0000	8.51386	0.00000	8,958.89	0.00000	8,513.860	13.68	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,775.57	0.0000	11.77557	0.00000	12,246.17	0.00000	11,775.570	14.05	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,107.07	0.0000	12.10707	0.00000	12,579.23	0.00000	12,107.070	14.05	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.43164	0.0000	83.27376	0.00000	11.35120	0.00000		11.71	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.54935	0.0000	84.88581	0.00000	11.46594	0.00000		11.66	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.68108	0.0000	81.98788	0.00000	11.59446	0.00000		12.18	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 06/02/2025	Bond Future	0.00		11.33901	0.0000	80.24419	0.00000	11.26927	0.00000		12.08	0.00	92,842,527.83	1,157	71,136.00
R2044	On 06/02/2025	Bond Future	10.65	Call	39.71	0.0000	0.03971	0.00000	66.50	0.00000	39.710	11.49	0.04	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	593.45	0.0000	0.59345	0.00000	777.35	0.00000	593.450	12.36	0.33	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	702.64	0.0000	0.70264	0.00000	573.33	0.00000	702.640	13.00	(0.35)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,219.99	0.0000	4.21999	0.00000	4,647.20	0.00000	4,219.990	13.91	0.92	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,992.55	0.0000	6.99255	0.00000	7,442.68	0.00000	6,992.550	14.78	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.01	0.0000	0.00001	0.00000	0.01	0.00000	0.010	15.64	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.43870	0.0000	81.86049	0.00000	11.36652	0.00000		11.96	0.00	38,474,430.30	470	8,204.00
R2044	On 08/05/2025	Bond Future	10.92	Call	882.77	0.0000	0.88277	0.00000	1,025.28	0.00000	882.770	11.45	0.28	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,731.46	0.0000	1.73146	0.00000	1,564.54	0.00000	1,731.460	12.63	(0.40)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	603.32	0.0000	0.60332	0.00000	536.02	0.00000	603.320	13.88	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.54670	0.0000	79.10401	0.00000	11.47190	0.00000		12.72	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.65864	0.0000	80.63526	0.00000	11.58120	0.00000		12.65	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.78324	0.0000	77.78175	0.00000	11.70293	0.00000		13.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/02/2025	Bond Future	0.00		11.28870	0.0000	83.25471	0.00000	11.21389	0.00000		12.06	0.00	14,957,124,925.05	179,655	261,827.00

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 06/02/2025	Bond Future	10.30	Call	2.72000	0.00272	0.00000	6.00000	0.00600	2.720	10.97	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	399.85000	0.39985	0.00000	556.55000	0.55655	399.850	12.06	0.25	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	311.81000	0.31181	0.00000	242.37000	0.24237	311.810	13.34	(0.18)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.37819	80.48490	0.00000	11.30085	80.99964		12.60	0.00	14,531,951,119.50	180,555	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.47424	82.08734	0.00000	11.39421	82.61204		12.72	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.58358	79.23440	0.00000	11.50072	79.76888		13.44	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.70508	80.73789	0.00000	11.61914	81.28218		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		11.28798	107.09810	0.00000	11.21820	107.70661		12.18	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00		11.38048	103.38746	0.00000	11.30824	104.00792		12.73	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.47813	105.44522	0.00000	11.40331	106.07777		12.85	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.58730	101.62291	0.00000	11.50975	102.26721		13.59	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.70662	103.54954	0.00000	11.62616	104.20564		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		10.72676	73.59221	0.00000	10.65692	73.95056		10.27	0.00	0.00	0	14,704.00
R209	On 08/05/2025	Bond Future	0.00		10.81612	71.91979	0.00000	10.74374	72.28518		10.59	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.91208	73.35153	0.00000	10.83705	73.72395		10.66	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.02206	71.61984	0.00000	10.94422	71.99917		11.19	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.14485	72.97900	0.00000	11.06402	73.36526		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		243.84086	243.84086	0.00000	243.87166	243.87166		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		245.45735	245.45735	0.00000	245.48803	245.48803		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		250.40353	250.40353	0.00000	250.43400	250.43400		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		251.89818	251.89818	0.00000	251.92827	251.92827		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		256.74443	256.74443	0.00000	256.77404	256.77404		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		9.51218	91.81067	0.00000	9.48756	91.91405		6.49	0.00	0.00	0	100,846.00
R213	On 08/05/2025	Bond Future	0.00		9.58170	90.10261	0.00000	9.55583	90.20777		6.48	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.66196	91.89674	0.00000	9.63471	92.00370		6.16	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.76896	90.12340	0.00000	9.74022	90.23204		6.18	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.89965	91.83522	0.00000	9.86922	91.94558		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		11.10753	68.77567	0.00000	11.03271	69.18550		11.70	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,458.29000	3.45829	0.00000	3,845.48000	3.84548	3,458.290	13.02	0.92	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,822.00000	5.82200	0.00000	6,229.33000	6.22933	5,822.000	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		11.19357	66.85769	0.00000	11.11632	67.27556		12.15	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.28607	68.18887	0.00000	11.20624	68.61485		12.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.39229	66.20945	0.00000	11.30975	66.64343		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.51062	67.46631	0.00000	11.42518	67.90817		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 :	50,168,128,996.24	576,069	1,890,445.00
Grand Total:	50,168,128,996.24	576,069	1,890,445.00
