

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2025

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	1,065.87700	1,065.87700	0.00000	1,071.58600	1,071.58600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,087.25500	1,087.25500	0.00000	1,093.17200	1,093.17200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,108.78800	1,108.78800	0.00000	1,114.94600	1,114.94600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,130.42000	1,130.42000	0.00000	1,136.58600	1,136.58600	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,152.10600	1,152.10600	0.00000	1,158.22600	1,158.22600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,273.15700	1,273.15700	0.00000	1,283.42500	1,283.42500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,298.69200	1,298.69200	0.00000	1,309.27900	1,309.27900	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,324.41300	1,324.41300	0.00000	1,335.35700	1,335.35700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,350.25200	1,350.25200	0.00000	1,361.27500	1,361.27500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,376.15400	1,376.15400	0.00000	1,387.19300	1,387.19300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,095.19600	1,095.19600	0.00000	1,103.77000	1,103.77000	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,117.16200	1,117.16200	0.00000	1,126.00500	1,126.00500	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,139.28700	1,139.28700	0.00000	1,148.43300	1,148.43300	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,161.51500	1,161.51500	0.00000	1,170.72300	1,170.72300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,183.79600	1,183.79600	0.00000	1,193.01300	1,193.01300	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	11.34437	82.32038	0.00000	11.19832	83.00149	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.47663	80.19212	0.00000	11.32248	80.89421	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.62020	81.79852	0.00000	11.45694	82.52379	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.78405	79.61399	0.00000	11.61505	80.34495	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.97070	81.15425	0.00000	11.79624	81.88727	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	11.81844	78.33353	0.00000	11.67266	79.19787	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.93557	75.65676	0.00000	11.78313	76.54552	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.05752	77.17155	0.00000	11.89790	78.08681	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.19161	74.42680	0.00000	12.02724	75.35189	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.33619	75.86454	0.00000	12.16750	76.79595	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	1,078.61300	1,078.61300	0.00000	1,086.97600	1,086.97600	0.00	0.00	151,005,820.00	14	650.00
GOVI	On 08/05/2025		GOVI	0.00	1,100.24600	1,100.24600	0.00000	1,108.87300	1,108.87300	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,122.03600	1,122.03600	0.00000	1,130.95900	1,130.95900	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,143.92700	1,143.92700	0.00000	1,152.91000	1,152.91000	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,165.87100	1,165.87100	0.00000	1,174.86100	1,174.86100	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	134.43185	134.43185	0.00000	134.45228	134.45228	0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	135.75253	135.75253	0.00000	135.78511	135.78511	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.47289	138.47289	0.00000	138.52142	138.52142	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.76943	139.76943	0.00000	139.80472	139.80472	0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026		Bond Future	0.00	142.47941	142.47941	0.00000	142.49507	142.49507	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		128.69009	128.69009	0.00000	128.70884	128.70884	128.70884		0.00	0.00	0.00	0	6,288.00
I2033	On 08/05/2025	Bond Future	0.00		129.79492	129.79492	0.00000	129.82530	129.82530	129.82530		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.39600	132.39600	0.00000	132.44165	132.44165	132.44165		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.47262	133.47262	0.00000	133.50552	133.50552	133.50552		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		136.06062	136.06062	0.00000	136.07483	136.07483	136.07483		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	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		139.32319	139.32319	0.00000	139.34411	139.34411	139.34411		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025	Bond Future	0.00		142.15184	142.15184	0.00000	142.18533	142.18533	142.18533		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00		142.87427	142.87427	0.00000	142.92414	142.92414	142.92414		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		145.69244	145.69244	0.00000	145.72863	145.72863	145.72863		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		146.35241	146.35241	0.00000	146.36778	146.36778	146.36778		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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.27951	121.27951	0.00000	122.20279	122.20279	122.20279		0.00	0.00	179,008,556.76	1,476	20,045.00
I2046	On 08/05/2025	Bond Future	0.00		121.52842	121.52842	0.00000	122.48100	122.48100	122.48100		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		123.96341	123.96341	0.00000	124.94893	124.94893	124.94893		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.15295	124.15295	0.00000	125.14488	125.14488	125.14488		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		126.55877	126.55877	0.00000	127.55169	127.55169	127.55169		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	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		120.60626	120.60626	0.00000	121.64511	121.64511	121.64511		0.00	0.00	177,411,808.46	1,471	16,824.00
I2050	On 08/05/2025	Bond Future	0.00		123.05489	123.05489	0.00000	124.12558	124.12558	124.12558		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		123.15272	123.15272	0.00000	124.25865	124.25865	124.25865		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		125.58199	125.58199	0.00000	126.69688	126.69688	126.69688		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		125.60426	125.60426	0.00000	126.72203	126.72203	126.72203		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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		374.43200	374.43200	0.00000	375.58500	375.58500	375.58500		0.00	0.00	0.00	0	878.00
IGOV	On 08/05/2025	Index Future	0.00		382.03400	382.03400	0.00000	383.24400	383.24400	383.24400		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		389.69100	389.69100	0.00000	390.96800	390.96800	390.96800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		397.38200	397.38200	0.00000	398.64500	398.64500	398.64500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		405.09200	405.09200	0.00000	406.32200	406.32200	406.32200		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	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	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	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	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	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	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	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	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	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	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	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	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	0.00000		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	0.00000		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	8.37005	105.07257	0.00000	8.27982	105.22882		1.15	0.00	92,568,934.17	881	178,879.00
R186	On 08/05/2025		Bond Future	0.00	8.41564	107.17995	0.00000	8.30386	107.34860		1.34	0.00	0.00	0	19,834.00
R186	On 07/08/2025		Bond Future	0.00	8.49418	103.99201	0.00000	8.35103	104.17580		1.35	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,131.25000	1.13125	0.00000	1,278.80000	1.27880	1,131.250	1.76	0.75	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	68.46000	0.06846	0.00000	55.42000	0.05542	68.460	2.12	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.63396	106.01787	0.00000	8.46685	106.19416		1.21	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.90776	102.73873	0.00000	8.70835	102.90274		1.07	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	268.64146	268.64146	0.00000	268.98079	268.98079		0.00	0.00	0.00	0	971.00
R202	On 08/05/2025		Bond Future	0.00	274.09560	274.09560	0.00000	274.46557	274.46557		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	274.35303	274.35303	0.00000	274.76088	274.76088		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	279.76534	279.76534	0.00000	280.15286	280.15286		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.85371	279.85371	0.00000	280.20736	280.20736		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	9.26471	95.29064	0.00000	9.13218	95.79480		5.48	0.00	15,055,921.12	158	162,886.00
R2030	On 06/02/2025		Bond Future	8.68 Call	31.72000	0.03172	0.00000	80.77000	0.08077	31.720	5.33	0.05	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	417.95000	0.41795	0.00000	691.04000	0.69104	417.950	5.45	0.41	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	105.42000	0.10542	0.00000	65.98000	0.06598	105.420	5.75	(0.14)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.34258	97.20164	0.00000	9.19913	97.72435		5.12	0.00	0.00	0	34,710.00
R2030	On 08/05/2025		Bond Future	8.68 Call	296.55000	0.29655	0.00000	423.67000	0.42367	296.550	5.01	0.20	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.95 Call	542.44000	0.54244	0.00000	747.34000	0.74734	542.440	5.03	0.31	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	855.78000	0.85578	0.00000	1,131.30000	1.13130	855.780	5.10	0.42	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,352.74000	1.35274	0.00000	1,703.40000	1.70340	1,352.740	5.22	0.56	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.99 Put	388.37000	0.38837	0.00000	317.75000	0.31775	388.370	5.55	(0.22)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,651.52000	3.65152	0.00000	4,136.04000	4.13604	3,651.520	5.77	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,847.99000	4.84799	0.00000	5,352.63000	5.35263	4,847.990	6.05	0.93	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	6.23000	0.00623	0.00000	4.15000	0.00415	6.230	6.46	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.56000	0.00156	0.00000	1.00000	0.00100	1.560	6.46	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.43645	95.11587	0.00000	9.27995	95.65988		5.00	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	3,972.88000	3.97288	0.00000	4,427.33000	4.42733	3,972.880	5.80	0.81	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	35.91000	0.03591	0.00000	26.46000	0.02646	35.910	6.35	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.53960	96.96842	0.00000	9.37518	97.51283		4.78	0.00	0.00	0	0.00
R2030	On 05/02/2026		Bond Future	0.00	9.66923	94.81647	0.00000	9.49699	95.35685		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	9.93517	94.55053	0.00000	9.80357	95.17852		7.13	0.00	0.00	0	122,871.00
R2032	On 06/02/2025		Bond Future	9.42 Call	40.86000	0.04086	0.00000	110.42000	0.11042	40.860	6.13	0.06	0.00	0	800.00
R2032	On 06/02/2025		Bond Future	9.92 Call	744.45000	0.74445	0.00000	1,110.87000	1.11087	744.450	7.60	0.49	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	99.43000	0.09943	0.00000	59.88000	0.05988	99.430	9.30	(0.09)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		10.02364	92.28265	0.00000	9.88372	92.93142		7.23	0.00	0.00	0	62,925.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	466.02000	0.46602	0.00000	669.44000	0.66944	466.020	6.92	0.23	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,278.09000	1.27809	0.00000	1,662.00000	1.66200	1,278.090	7.18	0.46	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	334.73000	0.33473	0.00000	286.54000	0.28654	334.730	8.12	(0.15)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		10.12271	94.10926	0.00000	9.97331	94.78139		7.00	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.23802	91.78055	0.00000	10.08295	92.45597		7.16	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.37224	93.53600	0.00000	10.21197	94.21039		7.08	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		10.16708	102.74747	0.00000	10.05087	103.37929		7.52	0.00	0.00	0	12,221.00	
R2033	On 08/05/2025	Bond Future	0.00		10.26198	99.75954	0.00000	10.13854	100.41293		7.68	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.36676	101.73401	0.00000	10.23511	102.41168		7.52	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.48697	98.67065	0.00000	10.35082	99.35087		7.77	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.62483	100.55723	0.00000	10.48473	101.23540		7.73	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		10.65501	93.19229	0.00000	10.50876	94.02010		8.78	0.00	64,209,487.81	689	92,077.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	62.51000	0.06251	0.00000	180.54000	0.18054	62.510	8.27	0.07	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	167.19000	0.16719	0.00000	387.44000	0.38744	167.190	8.46	0.15	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	254.84000	0.25484	0.00000	536.73000	0.53673	254.840	8.57	0.21	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	922.72000	0.92272	0.00000	628.72000	0.62872	922.720	8.98	(0.50)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	191.21000	0.19121	0.00000	122.46000	0.12246	191.210	9.60	(0.15)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	82.54000	0.08254	0.00000	52.39000	0.05239	82.540	9.87	(0.07)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.75275	90.55128	0.00000	10.59905	91.40361		9.08	0.00	0.00	0	16,874.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,123.22000	1.12322	0.00000	1,555.18000	1.55518	1,123.220	9.01	0.36	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,480.62000	1.48062	0.00000	1,249.61000	1.24961	1,480.620	9.66	(0.40)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	4,494.18000	4.49418	0.00000	5,232.83000	5.23283	4,494.180	10.33	0.78	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	492.99000	0.49299	0.00000	413.88000	0.41388	492.990	10.63	(0.17)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	90.93000	0.09093	0.00000	66.39000	0.06639	90.930	11.63	(0.04)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	19.19000	0.01919	0.00000	13.35000	0.01335	19.190	11.63	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.86050	92.34397	0.00000	10.69836	93.22349		9.04	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.98438	89.63618	0.00000	10.81700	90.52317		9.48	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		11.12534	91.35116	0.00000	10.95297	92.24153		9.53	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		11.09556	83.28187	0.00000	10.93942	84.18458		10.13	0.00	0.00	0	156,074.00	
R2037	On 08/05/2025	Bond Future	0.00		11.20534	84.95204	0.00000	11.04182	85.88025		10.05	0.00	182,052,221.72	2,143	12,907.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	7,393.14000	7.39314	0.00000	8,275.33000	8.27533	7,393.140	12.26	0.90	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	10,774.7600	10.77476	0.00000	11,682.27000	11.68227	10,774.760	12.88	0.97	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	10,997.4400	10.99744	0.00000	11,906.95000	11.90695	10,997.440	12.88	0.97	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.32592	82.37298	0.00000	11.15407	83.32916		10.58	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	607.83000	0.60783	0.00000	894.94000	0.89494	607.830	9.66	0.19	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	890.09000	0.89009	0.00000	1,253.16000	1.25316	890.090	9.84	0.25	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,034.14000	1.03414	0.00000	1,434.29000	1.43429	1,034.140	9.91	0.28	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	3,375.98000	3.37598	0.00000	2,985.35000	2.98535	3,375.980	10.36	(0.57)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,425.42000	2.42542	0.00000	2,144.45000	2.14445	2,425.420	10.80	(0.45)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,638.31000	1.63831	0.00000	1,450.15000	1.45015	1,638.310	11.32	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	1,152.14000	1.15214	0.00000	1,021.68000	1.02168	1,152.140	11.78	(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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest
												Option				
R2037	On 06/11/2025	Bond Future	0.00		11.44924		83.97674	0.00000	11.27222	84.94255		10.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.58763		81.32475	0.00000	11.40562	82.29642		11.44	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.16734		101.98517	0.00000	11.01120	103.04082		9.65	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		11.27905		98.54019	0.00000	11.11533	99.62583		10.07	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.39861		100.49042	0.00000	11.22654	101.60880		10.08	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.53053		96.96108	0.00000	11.35296	98.09069		10.74	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,222.53000		2.22253	0.00000	2,800.83000	2.80083	2,222.530	10.47	0.37	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	2,107.02000		2.10702	0.00000	1,902.58000	1.90258	2,107.020	11.95	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.67593		98.81431	0.00000	11.49322	99.95058		10.91	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		11.35588		83.49117	0.00000	11.21504	84.37225		10.92	0.00	138,595,342.20	1,660	66,610.00
R2040	On 06/02/2025	Bond Future	11.00	Call	229.07000		0.22907	0.00000	501.50000	0.50150	229.070	10.51	0.18	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	315.11000		0.31511	0.00000	213.51000	0.21351	315.110	11.69	(0.21)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	38.46000		0.03846	0.00000	26.40000	0.02640	38.460	12.54	(0.03)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.46605		85.16547	0.00000	11.31874	86.07172		10.84	0.00	0.00	0	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,649.26000		7.64926	0.00000	8,513.86000	8.51386	7,649.260	13.17	0.89	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,894.37000		10.89437	0.00000	11,775.57000	11.77557	10,894.370	13.92	0.96	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,222.69000		11.22269	0.00000	12,107.07000	12.10707	11,222.690	13.92	0.96	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.58624		82.33995	0.00000	11.43164	83.27376		11.47	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.70827		83.94292	0.00000	11.54935	84.88581		11.62	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.84415		81.03950	0.00000	11.68108	81.98788		12.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		11.47475		79.37340	0.00000	11.33901	80.24419		11.80	0.00	62,625,612.60	789	71,725.00
R2044	On 06/02/2025	Bond Future	10.65	Call	9.09000		0.00909	0.00000	39.71000	0.03971	9.090	10.82	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	289.99000		0.28999	0.00000	593.45000	0.59345	289.990	11.62	0.21	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	976.55000		0.97655	0.00000	702.64000	0.70264	976.550	12.26	(0.47)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,399.73000		3.39973	0.00000	4,219.99000	4.21999	3,399.730	13.20	0.88	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,126.92000		6.12692	0.00000	6,992.55000	6.99255	6,126.920	14.10	0.98	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	15.40	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.58043		80.96515	0.00000	11.43870	81.86049		11.73	0.00	0.00	0	8,204.00
R2044	On 08/05/2025	Bond Future	10.92	Call	573.12000		0.57312	0.00000	882.77000	0.88277	573.120	10.86	0.21	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,984.27000		1.98427	0.00000	1,731.46000	1.73146	1,984.270	11.98	(0.46)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	682.57000		0.68257	0.00000	603.32000	0.60332	682.570	13.26	(0.19)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.69519		78.18177	0.00000	11.54670	79.10401		12.43	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.81113		79.70366	0.00000	11.65864	80.63526		12.60	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.93956		76.84432	0.00000	11.78324	77.78175		13.59	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		11.43456		82.28603	0.00000	11.28870	83.25471		11.73	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.26000		0.00026	0.00000	2.72000	0.00272	0.260	10.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	160.97000		0.16097	0.00000	399.85000	0.39985	160.970	11.29	0.13	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	457.45000		0.45745	0.00000	311.81000	0.31181	457.450	12.56	(0.26)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.53018		79.48977	0.00000	11.37819	80.48490		12.31	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.63308		81.06339	0.00000	11.47424	82.08734		12.37	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.74689		78.19903	0.00000	11.58358	79.23440		13.15	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	11.87273	79.69464	0.00000	11.70508	80.73789		13.28	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	11.43388	105.84633	0.00000	11.28798	107.09810		11.86	0.00	0.00	0	2,019.00
R2053	On 08/05/2025	Bond Future	0.00	11.53275	102.10143	0.00000	11.38048	103.38746		12.44	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.63738	104.12207	0.00000	11.47813	105.44522		12.50	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.75123	100.28496	0.00000	11.58730	101.62291		13.18	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.87497	102.20147	0.00000	11.70662	103.54954		13.06	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025	Bond Future	0.00	10.87279	72.85065	0.00000	10.72676	73.59221		10.11	0.00	0.00	0	14,704.00
R209	On 08/05/2025	Bond Future	0.00	10.96882	71.15704	0.00000	10.81612	71.91979		10.47	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	11.07216	72.56553	0.00000	10.91208	73.35153		10.49	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.18672	70.82617	0.00000	11.02206	71.61984		11.07	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.31372	72.18089	0.00000	11.14485	72.97900		11.26	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	243.65677	243.65677	0.00000	243.84086	243.84086		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	245.24821	245.24821	0.00000	245.45735	245.45735		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	250.16256	250.16256	0.00000	250.40353	250.40353		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.67834	251.67834	0.00000	251.89818	251.89818		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.55704	256.55704	0.00000	256.74443	256.74443		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	9.63899	91.28058	0.00000	9.51218	91.81067		6.42	0.00	0.00	0	100,846.00
R213	On 08/05/2025	Bond Future	0.00	9.71727	89.55401	0.00000	9.58170	90.10261		6.42	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.80775	91.32714	0.00000	9.66196	91.89674		6.13	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.92079	89.55219	0.00000	9.76896	90.12340		6.14	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	10.05721	91.26651	0.00000	9.89965	91.83522		5.89	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	11.25337	67.98763	0.00000	11.10753	68.77567		11.44	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,735.25000	2.73525	0.00000	3,458.29000	3.45829	2,735.250	12.79	0.87	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,041.80000	5.04180	0.00000	5,822.00000	5.82200	5,041.800	13.65	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.92	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.34536	66.04799	0.00000	11.19357	66.85769		11.93	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.44448	67.35562	0.00000	11.28607	68.18887		11.99	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.55486	65.36706	0.00000	11.39229	66.20945		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.67716	66.61765	0.00000	11.51062	67.46631		13.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,062,533,704.84		9,281	1,893,963.00
Grand Total:											1,062,533,704.84		9,281	1,893,963.00