

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2025

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
Derivatives																
AL37	On 08/05/2025			Index Future	0.00	1,092.42900	1,092.42900	0.00000	1,092.75000	1,092.75000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025			Index Future	0.00	1,113.67900	1,113.67900	0.00000	1,114.00400	1,114.00400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025			Index Future	0.00	1,135.27300	1,135.27300	0.00000	1,135.59600	1,135.59600		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026			Index Future	0.00	1,157.18200	1,157.18200	0.00000	1,157.50400	1,157.50400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026			Index Future	0.00	1,179.09500	1,179.09500	0.00000	1,179.41300	1,179.41300		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025			Index Future	0.00	1,301.79000	1,301.79000	0.00000	1,303.78000	1,303.78000		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025			Index Future	0.00	1,327.11300	1,327.11300	0.00000	1,329.13900	1,329.13900		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025			Index Future	0.00	1,352.84500	1,352.84500	0.00000	1,354.90100	1,354.90100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026			Index Future	0.00	1,378.95200	1,378.95200	0.00000	1,381.04000	1,381.04000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026			Index Future	0.00	1,405.06500	1,405.06500	0.00000	1,407.18000	1,407.18000		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025			Index Future	0.00	1,119.07800	1,119.07800	0.00000	1,120.67900	1,120.67900		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025			Index Future	0.00	1,140.84700	1,140.84700	0.00000	1,142.47600	1,142.47600		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025			Index Future	0.00	1,162.96700	1,162.96700	0.00000	1,164.62100	1,164.62100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026			Index Future	0.00	1,185.41000	1,185.41000	0.00000	1,187.08900	1,187.08900		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026			Index Future	0.00	1,207.85800	1,207.85800	0.00000	1,209.55800	1,209.55800		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 08/05/2025			Bond Future	0.00	11.35653	80.73843	0.00000	11.32726	80.87232		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025			Bond Future	0.00	11.50070	82.32855	0.00000	11.47011	82.46496		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025			Bond Future	0.00	11.66063	80.14694	0.00000	11.62864	80.28585		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026			Bond Future	0.00	11.83831	81.70970	0.00000	11.80480	81.85110		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026			Bond Future	0.00	12.02984	79.47382	0.00000	11.99473	79.61768		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 08/05/2025			Bond Future	0.00	11.98690	75.36116	0.00000	11.95257	75.55865		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025			Bond Future	0.00	12.11518	76.84520	0.00000	12.07956	77.04654		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025			Bond Future	0.00	12.25285	74.08670	0.00000	12.21587	74.29177		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026			Bond Future	0.00	12.39757	75.53017	0.00000	12.35918	75.73902		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026			Bond Future	0.00	12.55660	72.70682	0.00000	12.51667	72.91951		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 08/05/2025			GOVI	0.00	1,102.36100	1,102.36100	0.00000	1,103.87100	1,103.87100		0.00	0.00	0.00	0	634.00
GOVI	On 07/08/2025			GOVI	0.00	1,123.80500	1,123.80500	0.00000	1,125.34100	1,125.34100		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025			GOVI	0.00	1,145.59400	1,145.59400	0.00000	1,147.15400	1,147.15400		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026			GOVI	0.00	1,167.70300	1,167.70300	0.00000	1,169.28400	1,169.28400		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026			GOVI	0.00	1,189.81500	1,189.81500	0.00000	1,191.41600	1,191.41600		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
I2029	On 08/05/2025			Bond Future	0.00	136.68649	136.68649	0.00000	136.80000	136.80000		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025			Bond Future	0.00	139.37843	139.37843	0.00000	139.49403	139.49403		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025			Bond Future	0.00	140.67941	140.67941	0.00000	140.79701	140.79701		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026			Bond Future	0.00	143.42463	143.42463	0.00000	143.54424	143.54424		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026			Bond Future	0.00	144.70579	144.70579	0.00000	144.82739	144.82739		0.00	0.00	0.00	0	0.00
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

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	
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 08/05/2025		Bond Future	0.00	129.18593	129.18593	0.00000	129.10026	129.10026		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.73013	131.73013	0.00000	131.64271	131.64271		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.78259	132.78259	0.00000	132.69323	132.69323		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.37382	135.37382	0.00000	135.28232	135.28232		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.39884	136.39884	0.00000	136.30544	136.30544		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 08/05/2025		Bond Future	0.00	140.24811	140.24811	0.00000	140.25493	140.25493		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.88934	140.88934	0.00000	140.89616	140.89616		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.65287	143.65287	0.00000	143.65955	143.65955		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.28904	144.28904	0.00000	144.29572	144.29572		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.04884	147.04884	0.00000	147.05511	147.05511		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 08/05/2025		Bond Future	0.00	120.16662	120.16662	0.00000	120.26247	120.26247		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.53329	122.53329	0.00000	122.63070	122.63070		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.68469	122.68469	0.00000	122.78394	122.78394		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.07828	125.07828	0.00000	125.17917	125.17917		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.17114	125.17114	0.00000	125.27384	125.27384		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 08/05/2025		Bond Future	0.00	121.71867	121.71867	0.00000	121.72451	121.72451		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	121.75345	121.75345	0.00000	121.75934	121.75934		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.14155	124.14155	0.00000	124.14735	124.14735		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.15042	124.15042	0.00000	124.15620	124.15620		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	126.52472	126.52472	0.00000	126.53012	126.53012		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 08/05/2025		Index Future	0.00	379.67200	379.67200	0.00000	379.81900	379.81900		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	387.15000	387.15000	0.00000	387.29900	387.29900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	394.74700	394.74700	0.00000	394.89700	394.89700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.45400	402.45400	0.00000	402.60400	402.60400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	410.16300	410.16300	0.00000	410.31200	410.31200		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
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





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
R2035	On 06/11/2025	Bond Future	11.67 Put	1,189.33000	1.18933	0.00000	1,158.29000	1.15829	1,189.330	9.55	(0.27)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95 Put	887.90000	0.88790	0.00000	865.32000	0.86532	887.900	9.84	(0.21)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00	11.05760	91.69963	0.00000	11.02408	91.87275	7.90	0.00	0.00	0	0.00		
R2035	On 07/05/2026	Bond Future	0.00	11.20059	88.92480	0.00000	11.16561	89.10096	8.09	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 08/05/2025	Bond Future	0.00	11.13618	85.34285	0.00000	11.10168	85.53877	8.89	0.00	0.00	0	62,690.00		
R2037	On 08/05/2025	Bond Future	10.50 Call	141.51000	0.14151	0.00000	179.74000	0.17974	141.510	8.89	0.10	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00 Call	891.74000	0.89174	0.00000	1,008.94000	1.00894	891.740	9.62	0.41	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46 Put	598.46000	0.59846	0.00000	575.82000	0.57582	598.460	10.29	(0.28)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	7,524.39000	7.52439	0.00000	7,721.55000	7.72155	7,524.390	11.73	0.98	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,091.02000	11.09102	0.00000	11,287.08000	11.28708	11,091.020	11.73	1.00	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	11,321.40000	11.32140	0.00000	11,517.43000	11.51743	11,321.400	11.73	1.00	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.25928	82.74193	0.00000	11.22340	82.94154	9.25	0.00	11,749,354.06	142	74,648.00		
R2037	On 07/08/2025	Bond Future	10.34 Call	294.44000	0.29444	0.00000	332.54000	0.33254	294.440	8.74	0.13	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50 Call	458.40000	0.45840	0.00000	510.17000	0.51017	458.400	8.93	0.19	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55 Call	520.99000	0.52099	0.00000	577.39000	0.57739	520.990	8.99	0.20	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64 Call	648.08000	0.64808	0.00000	713.11000	0.71311	648.080	9.11	0.24	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00 Call	1,353.46000	1.35346	0.00000	1,454.50000	1.45450	1,353.460	9.59	0.40	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07 Put	2,588.78000	2.58878	0.00000	2,497.03000	2.49703	2,588.780	9.69	(0.57)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42 Put	1,678.11000	1.67811	0.00000	1,617.05000	1.61705	1,678.110	10.18	(0.42)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82 Put	987.57000	0.98757	0.00000	952.44000	0.95244	987.570	10.73	(0.28)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83 Put	974.24000	0.97424	0.00000	939.62000	0.93962	974.240	10.75	(0.27)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17 Put	606.12000	0.60612	0.00000	585.85000	0.58585	606.120	11.20	(0.19)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	11.38145	84.34473	0.00000	11.34418	84.54803	9.16	0.00	0.00	0	0.00		
R2037	On 06/11/2025	Bond Future	10.50 Call	730.55000	0.73055	0.00000	787.91000	0.78791	730.550	8.89	0.22	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00 Call	1,656.59000	1.65659	0.00000	1,752.11000	1.75211	1,656.590	9.45	0.39	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16 Put	1,256.61000	1.25661	0.00000	1,218.10000	1.21810	1,256.610	10.83	(0.27)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00	11.51483	81.71147	0.00000	11.47605	81.91852	9.54	0.00	0.00	0	0.00		
R2037	On 05/02/2026	Bond Future	10.65 Call	1,183.90000	1.18390	0.00000	1,253.44000	1.25344	1,183.900	9.45	0.28	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	10.90 Call	1,648.02000	1.64802	0.00000	1,733.56000	1.73356	1,648.020	9.69	0.35	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	11.36 Put	3,575.65000	3.57565	0.00000	3,482.91000	3.48291	3,575.650	10.17	(0.52)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.86 Put	2,430.34000	2.43034	0.00000	2,364.59000	2.36459	2,430.340	10.71	(0.39)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27 Put	1,754.95000	1.75495	0.00000	1,706.80000	1.70680	1,754.950	11.15	(0.30)	0.00	0	1,970.00	
R2037	On 07/05/2026	Bond Future	0.00	11.66567	83.25237	0.00000	11.62531	83.46308	9.42	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 08/05/2025	Bond Future	0.00	10.36264	104.85197	0.00000	11.12012	99.59381	9.14	0.00	41,521,380.12	396	9,525.00		
R2038	On 07/08/2025	Bond Future	0.00	10.45097	106.89144	0.00000	11.23844	101.53084	9.06	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	0.00	10.54594	103.47656	0.00000	11.36527	98.01176	9.45	0.00	0.00	0	0.00		
R2038	On 06/11/2025	Bond Future	10.98 Call	4,684.27000	4.68427	0.00000	1,832.17000	1.83217	4,684.270	9.15	0.67	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	345.14000	0.34514	0.00000	1,147.62000	1.14762	345.140	10.78	(0.08)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	10.64823	105.47060	0.00000	11.50129	99.89997	9.36	0.00	0.00	0	0.00		
R2038	On 07/05/2026	Bond Future	0.00	10.76134	101.97518	0.00000	11.65028	96.29861	9.76	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 08/05/2025	Bond Future	0.00	11.47770	85.09443	0.00000	11.44326	85.30471	9.67	0.00	0.00	0	30,651.00		
R2040	On 08/05/2025	Bond Future	12.75 Call	7,277.50000	7.27750	0.00000	7,489.18000	7.48918	7,277.500	12.40	0.97	0.00	0	15,000.00	

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	
R2040	On 08/05/2025	Bond Future	13.43	Call	10,714.0800	10.71408	0.00000	10,924.75000	10.92475	10,714.080	12.78	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,056.8700	11.05687	0.00000	11,267.46000	11.26746	11,056.870	12.78	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.60327	82.23805	0.00000	11.56750	82.45230		10.12	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.72732	83.83098	0.00000	11.69021	84.04926		10.04	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.86191	80.93720	0.00000	11.82337	81.15944		10.51	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.01205	82.46311	0.00000	11.97200	82.68932		10.40	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 08/05/2025	Bond Future	0.00		11.62010	80.71746	0.00000	11.58563	80.93261		10.52	0.00	0.00	0	72,418.00
R2044	On 08/05/2025	Bond Future	10.85	Call	81.59000	0.08159	0.00000	108.05000	0.10805	81.590	10.27	0.06	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	118.44000	0.11844	0.00000	153.04000	0.15304	118.440	10.39	0.08	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	677.35000	0.67735	0.00000	783.24000	0.78324	677.350	11.12	0.32	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,322.04000	1.32204	0.00000	1,263.42000	1.26342	1,322.040	11.64	(0.47)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,039.81000	1.03981	0.00000	996.00000	0.99600	1,039.810	11.83	(0.40)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	209.64000	0.20964	0.00000	207.30000	0.20730	209.640	12.91	(0.11)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.74092	77.90124	0.00000	11.70516	78.12047		11.02	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	185.37000	0.18537	0.00000	213.10000	0.21310	185.370	10.15	0.08	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,083.27000	1.08327	0.00000	1,175.57000	1.17557	1,083.270	11.10	0.32	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,009.26000	2.00926	0.00000	1,938.45000	1.93845	2,009.260	12.01	(0.44)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.85979	79.41013	0.00000	11.82274	79.63346		10.95	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.98819	76.55640	0.00000	11.94976	76.78378		11.49	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.13042	77.99951	0.00000	12.09053	78.23099		11.38	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 08/05/2025	Bond Future	0.00		11.54188	79.41405	0.00000	11.50731	79.63813		11.03	0.00	178,681,612.50	2,250	267,445.00
R2048	On 07/08/2025	Bond Future	0.00		11.64952	80.95872	0.00000	11.61369	81.18716		10.98	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.76511	78.08498	0.00000	11.72799	78.31764		11.50	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.88979	79.58983	0.00000	11.85127	79.82683		11.44	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.01776	76.64927	0.00000	11.97782	76.89054		11.97	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 08/05/2025	Bond Future	0.00		11.51817	102.22331	0.00000	11.47855	102.55584		11.28	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.62649	104.21156	0.00000	11.58540	104.55052		11.21	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.74115	100.36630	0.00000	11.69853	100.71157		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.86253	102.29995	0.00000	11.81830	102.65156		11.70	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.99338	98.36680	0.00000	11.94743	98.72481		12.27	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 08/05/2025	Bond Future	0.00		10.91688	71.41526	0.00000	10.88743	71.56223		9.55	0.00	111,122,144.56	1,556	24,981.00
R209	On 07/08/2025	Bond Future	0.00		11.02327	72.80435	0.00000	10.99273	72.95409		9.48	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.13750	71.06218	0.00000	11.10581	71.21469		9.81	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.26037	72.43174	0.00000	11.22748	72.58699		9.74	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.39516	70.64718	0.00000	11.36100	70.80513		10.03	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 08/05/2025	Bond Future	0.00		248.49634	248.49634	0.00000	248.37283	248.37283		0.00	0.00	0.00	0	3,395.00
R210	On 07/08/2025	Bond Future	0.00		253.39036	253.39036	0.00000	253.26417	253.26417		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	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	254.94697	254.94697	0.00000	254.81795	254.81795	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.92165	259.92165	0.00000	259.78946	259.78946	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	261.40869	261.40869	0.00000	261.27353	261.27353	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 08/05/2025	Bond Future	0.00	9.61260	89.97720	0.00000	9.60328	90.01500	5.59	0.00	1,349,658.00	15	103,752.00
R213	On 07/08/2025	Bond Future	0.00	9.70520	91.72733	0.00000	9.69538	91.76577	5.36	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.81468	89.95092	0.00000	9.80433	89.98993	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.94112	91.68510	0.00000	9.93019	91.72464	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.08138	89.86297	0.00000	10.06983	89.90301	4.94	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 08/05/2025	Bond Future	0.00	11.39052	65.80996	0.00000	11.35595	65.99206	10.65	0.00	0.00	0	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.49561	67.09004	0.00000	11.45985	67.27562	10.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.60903	65.08995	0.00000	11.57204	65.27898	11.04	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.73146	66.34451	0.00000	11.69314	66.53709	10.99	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.85758	64.29682	0.00000	11.81793	64.49283	11.43	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 :										684,647,168.31		7,823	1,465,905.00
Grand Total:										684,647,168.31		7,823	1,465,905.00