

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2025

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		1,107.83200		1,107.83200	0.00000	1,106.59400	1,106.59400		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,130.39500		1,130.39500	0.00000	1,127.91300	1,127.91300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,152.16200		1,152.16200	0.00000	1,149.63000	1,149.63000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,173.73200		1,173.73200	0.00000	1,171.14800	1,171.14800		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,195.43400		1,195.43400	0.00000	1,192.79800	1,192.79800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,305.41200		1,305.41200	0.00000	1,301.48500	1,301.48500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,286.97300		1,286.97300	0.00000	1,326.55900	1,326.55900		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,311.75600		1,311.75600	0.00000	1,352.10100	1,352.10100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,336.31400		1,336.31400	0.00000	1,377.40900	1,377.40900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,361.02100		1,361.02100	0.00000	1,402.87200	1,402.87200		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.98800		1,117.98800	0.00000	1,115.59100	1,115.59100		0.00	0.00	167,698,200.00	15	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,119.53400		1,119.53400	0.00000	1,137.08300	1,137.08300		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,141.09200		1,141.09200	0.00000	1,158.97700	1,158.97700		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,162.45500		1,162.45500	0.00000	1,180.67000	1,180.67000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,183.94800		1,183.94800	0.00000	1,202.49600	1,202.49600		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		11.33500		80.83688	0.00000	11.38659	80.60124		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.47097		82.46112	0.00000	11.53541	82.17412		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.63171		80.27250	0.00000	11.69923	79.97976		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.81881		81.79195	0.00000	11.88974	81.49333		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.01770		79.52353	0.00000	12.09223	79.21903		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		12.08000		74.82967	0.00000	12.11146	74.65142		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.18824		76.43491	0.00000	12.24687	76.10822		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.33042		73.65943	0.00000	12.39140	73.32627		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.48600		75.05261	0.00000	12.54949	74.71276		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.65465		72.18868	0.00000	12.72083	71.84224		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		1,101.87200		1,101.87200	0.00000	1,099.57400	1,099.57400		0.00	0.00	815,385,280.00	74	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,124.35200		1,124.35200	0.00000	1,120.75800	1,120.75800		0.00	0.00	0.00	0	654.00
GOVI	On 06/11/2025	GOVI	0.00		1,146.00300		1,146.00300	0.00000	1,142.33800	1,142.33800		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,167.45800		1,167.45800	0.00000	1,163.71900	1,163.71900		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,189.04400		1,189.04400	0.00000	1,185.23200	1,185.23200		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		136.40747		136.40747	0.00000	136.43061	136.43061		0.00	0.00	507,845,010.81	3,723	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.96757		138.96757	0.00000	139.09301	139.09301		0.00	0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.23645		140.23645	0.00000	140.36398	140.36398		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.89344		142.89344	0.00000	143.02281	143.02281		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.09687		144.09687	0.00000	144.22784	144.22784		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		ContractsTraded	Open Interest
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	0.00	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	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.46374	127.46374	0.00000	127.48115	127.48115			0.00	0.00	694,804,846.74		5,451	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.86025	129.86025	0.00000	129.96891	129.96891			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.85149	130.85149	0.00000	130.96191	130.96191			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.33074	133.33074	0.00000	133.44274	133.44274			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.25298	134.25298	0.00000	134.36628	134.36628			0.00	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	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.36037	138.36037	0.00000	138.25807	138.25807			0.00	0.00	50,916,616.16		368	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.85249	138.85249	0.00000	138.82158	138.82158			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.55918	141.55918	0.00000	141.52749	141.52749			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.06524	142.06524	0.00000	142.03202	142.03202			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.72084	144.72084	0.00000	144.68630	144.68630			0.00	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	0.00	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	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.92591	117.92591	0.00000	118.16108	118.16108			0.00	0.00	64,859,250.50		550	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.05059	120.05059	0.00000	120.46696	120.46696			0.00	0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.12775	120.12775	0.00000	120.55171	120.55171			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.40307	122.40307	0.00000	122.83473	122.83473			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.38310	122.38310	0.00000	122.82187	122.82187			0.00	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	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.07030	119.07030	0.00000	119.33693	119.33693			0.00	0.00	54,415,127.10		457	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.81727	118.81727	0.00000	119.28752	119.28752			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.13345	121.13345	0.00000	121.61265	121.61265			0.00	0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.00493	121.00493	0.00000	121.49233	121.49233			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.26669	123.26669	0.00000	123.76279	123.76279			0.00	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	0.00	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	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.33900	374.33900	0.00000	374.65800	374.65800			0.00	0.00	41,177,290.00		11	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.42500	381.42500	0.00000	381.96900	381.96900			0.00	0.00	26,699,750.00		7	731.00
IGOV	On 06/11/2025	Index Future	0.00		388.86100	388.86100	0.00000	389.41500	389.41500			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.23100	396.23100	0.00000	396.79400	396.79400			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.64500	403.64500	0.00000	404.21700	404.21700			0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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		ContractsTraded	Open Interest
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 08/05/2025	Bond Future	0.00		8.01000		107.79378	0.00000	8.02057	107.77772			1.04	0.00	8,135,951,133.06	75,477	0.00
R186	On 07/08/2025	Bond Future	0.00		8.02687		104.59369	0.00000	8.06353	104.54631			1.02	0.00	1,471,110,249.85	14,065	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,536.10000		1.53610	0.00000	1,490.60000	1.49060	1,536.100	1.57	0.97	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.45000		0.00045	0.00000	0.56000	0.00056	0.450	1.86	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.07684		106.60736	0.00000	8.12252	106.55884			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.23331		103.29516	0.00000	8.29350	103.24530			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.57116		105.20008	0.00000	8.65789	105.14891			0.69	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 08/05/2025	Bond Future	0.00		268.68654		268.68654	0.00000	268.62833	268.62833			0.00	0.00	78,456,469.68	292	0.00
R202	On 07/08/2025	Bond Future	0.00		268.67564		268.67564	0.00000	268.61611	268.61611			0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		273.91337		273.91337	0.00000	273.85215	273.85215			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.74589		273.74589	0.00000	273.68172	273.68172			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.86372		278.86372	0.00000	278.79717	278.79717			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 08/05/2025	Bond Future	0.00		8.86000		98.97419	0.00000	8.87585	98.91533			4.54	0.00	3,022,077,917.46	30,534	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.91412		96.94660	0.00000	8.95244	96.81082			4.41	0.00	597,675,789.00	6,165	112,068.00
R2030	On 07/08/2025	Bond Future	8.72	Call	569.28000		0.56928	0.00000	523.72000	0.52372	569.280	4.50	0.38	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,554.88000		1.55488	0.00000	1,467.99000	1.46799	1,554.880	4.78	0.68	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	119.50000		0.11950	0.00000	136.32000	0.13632	119.500	5.16	(0.10)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,382.61000		5.38261	0.00000	5,250.55000	5.25055	5,382.610	5.60	0.98	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	5.61	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.98719		98.81280	0.00000	9.02826	98.67417			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	812.23000		0.81223	0.00000	762.73000	0.76273	812.230	4.34	0.39	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,711.95000		1.71195	0.00000	1,633.03000	1.63303	1,711.950	4.63	0.60	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	283.06000		0.28306	0.00000	306.80000	0.30680	283.060	5.16	(0.15)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.08875		96.65289	0.00000	9.13302	96.51130			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.22142		98.43502	0.00000	9.26933	98.29045			3.88	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 08/05/2025	Bond Future	0.00		9.69000		93.83928	0.00000	9.72602	93.66962			6.49	0.00	4,538,349,098.64	48,363	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.75662		95.76741	0.00000	9.82075	95.47421			6.24	0.00	38,306,964.00	400	122,992.00
R2032	On 07/08/2025	Bond Future	9.40	Call	569.99000		0.56999	0.00000	492.22000	0.49222	569.990	6.35	0.30	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,638.83000		1.63883	0.00000	1,478.92000	1.47892	1,638.830	6.76	0.59	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	248.75000		0.24875	0.00000	296.27000	0.29627	248.750	7.38	(0.14)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.85743		93.44953	0.00000	9.92499	93.15047			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	870.46000		0.87046	0.00000	781.55000	0.78155	870.460	6.41	0.32	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,882.98000		1.88298	0.00000	1,734.44000	1.73444	1,882.980	6.80	0.53	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	489.72000		0.48972	0.00000	548.44000	0.54844	489.720	7.63	(0.18)	0.00		0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/02/2026	Bond Future	0.00		9.98022		95.19674	0.00000	10.05156	94.89169			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.11839		92.79271	0.00000	10.19384	92.48170			6.00	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 08/05/2025	Bond Future	0.00		9.79500		102.26148	0.00000	9.85103	101.95693			7.14	0.00	354,847,335.60	3,470	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.89255		104.20389	0.00000	9.94605	103.92121			6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		9.99352		101.16558	0.00000	10.04973	100.87722			7.07	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.11462		103.05678	0.00000	10.17380	102.76260			6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.24966		99.91366	0.00000	10.31203	99.61374			6.92	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 08/05/2025	Bond Future	0.00		10.57500		91.53798	0.00000	10.62120	91.28010			8.20	0.00	1,282,447,099.80	14,010	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.65801		93.44419	0.00000	10.73225	93.03868			8.00	0.00	14,764,182.02	158	70,137.00
R2035	On 07/08/2025	Bond Future	10.08	Call	388.71000		0.38871	0.00000	320.28000	0.32028	388.710		7.80	0.20	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,363.64000		1.36364	0.00000	1,191.80000	1.19180	1,363.640		8.41	0.46	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	509.18000		0.50918	0.00000	604.72000	0.60472	509.180		9.31	(0.20)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	471.60000		0.47160	0.00000	561.58000	0.56158	471.600		9.36	(0.19)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.77683		90.73782	0.00000	10.85434	90.32426			8.29	0.00	0.00	0	10,082.00
R2035	On 06/11/2025	Bond Future	9.91	Call	507.76000		0.50776	0.00000	438.44000	0.43844	507.760		7.96	0.19	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	730.62000		0.73062	0.00000	638.99000	0.63899	730.620		8.12	0.24	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,333.23000		1.33323	0.00000	1,191.83000	1.19183	1,333.230		8.46	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,399.28000		1.39928	0.00000	1,253.12000	1.25312	1,399.280		8.50	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,732.68000		1.73268	0.00000	1,564.12000	1.56412	1,732.680		8.65	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,763.14000		2.76314	0.00000	2,538.57000	2.53857	2,763.140		9.06	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,795.14000		2.79514	0.00000	2,569.08000	2.56908	2,795.140		9.07	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,080.14000		1.08014	0.00000	1,204.42000	1.20442	1,080.140		9.61	(0.28)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,055.05000		1.05505	0.00000	1,177.06000	1.17706	1,055.050		9.63	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	811.58000		0.81158	0.00000	910.65000	0.91065	811.580		9.88	(0.22)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	578.49000		0.57849	0.00000	653.54000	0.65354	578.490		10.19	(0.16)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	551.03000		0.55103	0.00000	623.10000	0.62310	551.030		10.24	(0.16)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.91590		92.43460	0.00000	10.99700	92.01295			8.11	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,533.36000		1.53336	0.00000	1,390.04000	1.39004	1,533.360		8.06	0.36	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,778.94000		2.77894	0.00000	2,568.97000	2.56897	2,778.940		8.52	0.52	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	665.98000		0.66598	0.00000	737.11000	0.73711	665.980		10.00	(0.15)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.06012		89.63507	0.00000	11.14493	89.20532			8.31	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		11.17000		85.15142	0.00000	11.21641	84.88973			9.16	0.00	1,446,467,171.54	16,987	0.00
R2037	On 07/08/2025	Bond Future	0.00		11.28169		82.61760	0.00000	11.34562	82.26435			9.43	0.00	289,161,600.00	3,500	145,441.00
R2037	On 07/08/2025	Bond Future	10.34	Call	109.10000		0.10910	0.00000	88.67000	0.08867	109.100		8.59	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	202.53000		0.20253	0.00000	167.97000	0.16797	202.530		8.75	0.12	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	242.85000		0.24285	0.00000	202.70000	0.20270	242.850		8.82	0.13	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	330.09000		0.33009	0.00000	278.57000	0.27857	330.090		8.94	0.17	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	900.99000		0.90099	0.00000	790.05000	0.79005	900.990		9.43	0.35	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,242.81000		2.24281	0.00000	2,471.81000	2.47181	2,242.810		9.53	(0.61)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,294.60000		1.29460	0.00000	1,456.79000	1.45679	1,294.600		10.06	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,156.95000		2.15695	0.00000	1,960.45000	1.96045	2,156.950		10.10	0.60	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,231.49000		1.23149	0.00000	1,388.24000	1.38824	1,231.490		10.10	(0.40)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	645.20000		0.64520	0.00000	743.09000	0.74309	645.200		10.66	(0.24)	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	ContractsTraded	Open Interest	
R2037	On 07/08/2025	Bond Future	11.83	Put	633.59	0000	0.63359	0.00000	730.12	0000	0.73012	633.590	10.68	(0.24)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	335.04	0000	0.33504	0.00000	393.41	0000	0.39341	335.040	11.17	(0.14)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.40	662	84.20783	0.00000	11.47	313	83.84761		9.39	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	493.62	0000	0.49362	0.00000	435.88	0000	0.43588	493.620	8.82	0.18	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,307.52	0000	1.30752	0.00000	1,188.54	0000	1.18854	1,307.520	9.39	0.36	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,022.86	0000	1.02286	0.00000	1,123.26	0000	1.12326	1,022.860	10.89	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.55	008	81.52390	0.00000	11.61	944	81.15657		9.78	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	887.34	0000	0.88734	0.00000	805.66	0000	0.80566	887.340	9.22	0.24	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,293.23	0000	1.29323	0.00000	1,185.46	0000	1.18546	1,293.230	9.43	0.31	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,340.68	0000	3.34068	0.00000	3,548.13	0000	3.54813	3,340.680	9.90	(0.54)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,427.83	0000	2.42783	0.00000	2,263.43	0000	2.26343	2,427.830	9.95	0.47	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,177.13	0000	2.17713	0.00000	2,330.87	0000	2.33087	2,177.130	10.48	(0.39)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,515.72	0000	1.51572	0.00000	1,632.26	0000	1.63226	1,515.720	10.96	(0.30)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,003.40	0000	1.00340	0.00000	1,086.86	0000	1.08686	1,003.400	11.50	(0.21)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.70	920	83.02596	0.00000	11.78	155	82.65158		9.62	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.20	500	99.02903	0.00000	11.25	636	98.68959		9.31	0.00	398,096,700.60	4,020	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.32	436	100.97070	0.00000	11.38	304	100.59084		9.11	0.00	0.00	0	6,301.00
R2038	On 06/11/2025	Bond Future	0.00		11.45	665	97.42872	0.00000	11.51	781	97.04136		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,248.93	0000	1.24893	0.00000	1,134.51	0000	1.13451	1,248.930	8.96	0.32	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	939.47	0000	0.93947	0.00000	1,032.46	0000	1.03246	939.470	10.65	(0.22)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.60	555	99.24967	0.00000	11.66	938	98.85471		9.46	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.76	590	95.59443	0.00000	11.83	257	95.19182		9.83	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		11.64	000	84.11422	0.00000	11.67	148	83.92612		9.93	0.00	1,390,323,942.38	16,529	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.74	862	81.37602	0.00000	11.80	735	81.03157		10.27	0.00	327,457,104.48	4,024	64,245.00
R2040	On 07/08/2025	Bond Future	10.80	Call	113.87	000	0.11387	0.00000	94.36	000	0.09436	113.870	9.30	0.07	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	244.65	000	0.24465	0.00000	207.33	000	0.20733	244.650	9.52	0.13	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	345.57	000	0.34557	0.00000	296.13	000	0.29613	345.570	9.66	0.17	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	820.09	000	0.82009	0.00000	723.75	000	0.72375	820.090	10.11	0.32	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,146.06	0000	1.14606	0.00000	1,285.00	0000	1.28500	1,146.060	11.09	(0.36)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.87	996	82.94229	0.00000	11.94	099	82.59103		10.24	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.02	902	79.98405	0.00000	12.09	259	79.62589		10.72	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,443.75	0000	2.44375	0.00000	2,289.40	0000	2.28940	2,443.750	10.81	0.46	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,076.02	0000	1.07602	0.00000	1,157.08	0000	1.15708	1,076.020	12.62	(0.21)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.19	218	81.45734	0.00000	12.25	842	81.09223		10.56	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		11.86	500	79.21592	0.00000	11.91	147	78.93627		10.71	0.00	4,402,424,754.00	55,575	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.98	730	76.41753	0.00000	12.04	598	76.07092		11.10	0.00	550,206,216.00	7,200	41,547.00
R2044	On 07/08/2025	Bond Future	10.63	Call	18.64	000	0.01864	0.00000	14.84	000	0.01484	18.640	9.85	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	345.53	000	0.34553	0.00000	297.60	000	0.29760	345.530	10.76	0.16	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,232.23	0000	2.23223	0.00000	2,441.44	0000	2.44144	2,232.230	11.71	(0.56)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,305.67	0000	1.30567	0.00000	1,453.36	0000	1.45336	1,305.670	12.34	(0.38)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.11	694	77.88836	0.00000	12.17	787	77.53490		11.07	0.00	0.00	0	72,188.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,336.25	0000	2.33625	0.00000	2,507.51	0000	2.50751	2,336.250	11.75	(0.45)	0.00	0	5,600.00

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							
R2044	On 05/02/2026	Bond Future	0.00		12.26314		74.96080	0.00000	12.32656	74.60039		11.62		0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.42201		76.34135	0.00000	12.48804	75.97399		11.45		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		11.85000		77.46465	0.00000	11.89633	77.17879		11.19		0.00	18,137,883,009.60		234,144	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.95068		79.08345	0.00000	12.01954	78.66566		10.99		0.00	743,384,430.00		9,400	211,228.00
R2048	On 06/11/2025	Bond Future	0.00		12.07915		76.16398	0.00000	12.15067	75.73805		11.58		0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.22360		77.58794	0.00000	12.29807	77.15372		11.50		0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.37002		74.57739	0.00000	12.44749	74.13488		11.99		0.00	0.00		0	260.00
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		11.76000		100.23556	0.00000	11.81131	99.82289		11.24		0.00	225,229,303.32		2,247	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.86422		102.29029	0.00000	11.93310	101.74602		11.03		0.00	0.00		0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.98967		98.39532	0.00000	12.06130	97.84034		11.63		0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.12827		100.23421	0.00000	12.20286	99.66846		11.55		0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.27550		96.21976	0.00000	12.35324	95.64316		12.05		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		10.90500		71.47450	0.00000	10.95620	71.21966		9.42		0.00	102,351,484.00		1,432	0.00
R209	On 07/08/2025	Bond Future	0.00		11.00327		72.90236	0.00000	11.06678	72.59176		9.24		0.00	291,609.44		4	10,899.00
R209	On 06/11/2025	Bond Future	0.00		11.11858		71.15318	0.00000	11.18458	70.83641		9.59		0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.24939		72.48352	0.00000	11.31806	72.16054		9.51		0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.39043		70.66902	0.00000	11.46192	70.33983		9.74		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		247.11570		247.11570	0.00000	247.54196	247.54196		0.00		0.00	681,050,869.20		2,756	0.00
R210	On 07/08/2025	Bond Future	0.00		252.21338		252.21338	0.00000	252.37266	252.37266		0.00		0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.69947		253.69947	0.00000	253.86111	253.86111		0.00		0.00	0.00		0	300.00
R210	On 05/02/2026	Bond Future	0.00		258.50578		258.50578	0.00000	258.66946	258.66946		0.00		0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.84036		259.84036	0.00000	260.00547	260.00547		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		9.30500		91.23535	0.00000	9.32588	91.14926		5.78		0.00	7,230,857,664.25		79,255	0.00
R213	On 07/08/2025	Bond Future	0.00		9.35287		93.11933	0.00000	9.40661	92.90529		5.52		0.00	0.00		0	14,929.00
R213	On 06/11/2025	Bond Future	0.00		9.44468		91.35862	0.00000	9.50161	91.14026		5.50		0.00	0.00		0	77,222.00
R213	On 05/02/2026	Bond Future	0.00		9.56246		93.06746	0.00000	9.62301	92.84465		5.17		0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.69001		91.23214	0.00000	9.75446	91.00490		5.07		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		11.50000		65.23831	0.00000	11.53122	65.07668		10.87		0.00	288,940,474.99		4,429	0.00
R214	On 07/08/2025	Bond Future	0.00		11.58541		66.62753	0.00000	11.64361	66.33042		10.68		0.00	0.00		0	8,521.00
R214	On 06/11/2025	Bond Future	0.00		11.70358		64.61053	0.00000	11.76388	64.30756		11.19		0.00	0.00		0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.83696		65.81875	0.00000	11.89956	65.50983		11.12		0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.97253		63.73362	0.00000	12.03747	63.41872		11.53		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 :	58,171,913,944.22	645,092	1,426,452.00
Grand Total:	58,171,913,944.22	645,092	1,426,452.00