

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2025

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	1,107.83200	1,107.83200		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,130.44000		1,130.44000	0.00000	1,126.63300	1,126.63300		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,152.27900		1,152.27900	0.00000	1,148.39600	1,148.39600		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,173.90300		1,173.90300	0.00000	1,169.94300	1,169.94300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,195.50300		1,195.50300	0.00000	1,191.46700	1,191.46700		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,217.10400		1,217.10400	0.00000	1,212.99000	1,212.99000		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	1,305.41200	1,305.41200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,343.05000		1,343.05000	0.00000	1,333.11600	1,333.11600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,368.99600		1,368.99600	0.00000	1,358.86900	1,358.86900		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,394.68700		1,394.68700	0.00000	1,384.36500	1,384.36500		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,420.35000		1,420.35000	0.00000	1,409.83300	1,409.83300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,446.01300		1,446.01300	0.00000	1,435.30100	1,435.30100		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	1,117.98800	1,117.98800		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,148.75200		1,148.75200	0.00000	1,140.79500	1,140.79500		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,170.94500		1,170.94500	0.00000	1,162.83200	1,162.83200		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,192.91900		1,192.91900	0.00000	1,184.65000	1,184.65000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,214.87000		1,214.87000	0.00000	1,206.44400	1,206.44400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,236.82000		1,236.82000	0.00000	1,228.23700	1,228.23700		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 07/08/2025	Bond Future	0.00		11.33045		83.09165	0.00000	11.45196	82.54605		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.48336		80.92062	0.00000	11.61062	80.36423		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.66226		82.45622	0.00000	11.79586	81.88888		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.85514		80.19297	0.00000	11.99544	79.61477		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.06970		81.66901	0.00000	12.21732	81.07982		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 07/08/2025	Bond Future	0.00		11.99241		77.54278	0.00000	12.14396	76.68315		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.12601		74.79384	0.00000	12.28353	73.91724		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.27285		76.21212	0.00000	12.43664	75.31857		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.43398		73.36309	0.00000	12.60457	72.45260		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.60506		74.71070	0.00000	12.78276	73.78308		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	1,101.87200	1,101.87200		0.00		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.74400		1,131.74400	0.00000	1,124.22400	1,124.22400		0.00		0.00	45,269,760.00	4	655.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.60800		1,153.60800	0.00000	1,145.94200	1,145.94200		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,175.25700		1,175.25700	0.00000	1,167.44200	1,167.44200		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,196.88300		1,196.88300	0.00000	1,188.92000	1,188.92000		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,218.50800		1,218.50800	0.00000	1,210.39700	1,210.39700		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 07/08/2025	Bond Future	0.00		139.20134		139.20134	0.00000	138.99612	138.99612		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.48398		140.48398	0.00000	140.27453	140.27453		0.00		0.00	0.00	0	68.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2029	On 05/02/2026	Bond Future	0.00		143.15	211	143.15	211	0.00000	142.93	817		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.34	965	144.34	965	0.00000	144.13	111		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.01	522	147.01	522	0.00000	146.79	211		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.09	167	130.09	167	0.00000	129.97	297		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.09	593	131.09	593	0.00000	130.97	465		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.58	581	133.58	581	0.00000	133.46	177		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.50	290	134.50	290	0.00000	134.37	591		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.98	667	136.98	667	0.00000	136.85	681		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.64	759	139.64	759	0.00000	139.32	163		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.37	867	142.37	867	0.00000	142.04	624		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.90	898	142.90	898	0.00000	142.56	957		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.56	756	145.56	756	0.00000	145.22	124		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.04	191	146.04	191	0.00000	145.68	838		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.40	084	120.40	084	0.00000	120.19	809		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.49	304	120.49	304	0.00000	120.28	626		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.78	096	122.78	096	0.00000	122.56	969		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.76	019	122.76	019	0.00000	122.54	434		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.02	529	125.02	529	0.00000	124.80	501		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		119.59	046	119.59	046	0.00000	119.36	462		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.92	940	121.92	940	0.00000	121.69	913		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.82	349	121.82	349	0.00000	121.58	819		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.08	978	124.08	978	0.00000	123.84	948		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.91	496	123.91	496	0.00000	123.66	962		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	0000	0.00000		100.00	0000		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.33	900	374.33	900	0.00000	374.33	900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.63	800	382.63	800	0.00000	382.10	900		0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		390.12	200	390.12	200	0.00000	389.58	200		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		397.53	400	397.53	400	0.00000	396.98	200		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.93	700	404.93	700	0.00000	404.37	300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		412.34	100	412.34	100	0.00000	411.76	500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28	000	80.28	000	0.00000	80.28	000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82	000	76.82	000	0.00000	76.82	000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24	000	75.24	000	0.00000	75.24	000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	77.27	000	0.00000	77.27	000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30	000	81.30	000	0.00000	81.30	000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80	000	79.80	000	0.00000	79.80	000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86	000	81.86	000	0.00000	81.86	000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61	000	87.61	000	0.00000	87.61	000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94	000	87.94	000	0.00000	87.94	000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89	000	80.89	000	0.00000	80.89	000		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
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
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.05762	104.55395	0.00000	8.09983	104.49943			1.01	0.00	1,769,366,495.85		16,923	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,495.06000	1.49506	0.00000	1,442.51000	1.44251	1,495.060	1.56	0.97	0.00			0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.31000	0.00031	0.00000	0.41000	0.00041	0.310	1.85	0.00	0.00			0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.10863	106.57359	0.00000	8.16113	106.51785			0.98	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.26887	103.26570	0.00000	8.33796	103.20850			0.86	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.63780	105.16075	0.00000	8.73732	105.10208			0.66	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.53238	101.76829	0.00000	9.70284	101.70813			0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.85170	269.85170	0.00000	269.59730	269.59730			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		275.12953	275.12953	0.00000	274.86980	274.86980			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		275.00128	275.00128	0.00000	274.73540	274.73540			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		280.11825	280.11825	0.00000	279.84632	279.84632			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.83863	279.83863	0.00000	279.56040	279.56040			0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.93110	96.88641	0.00000	9.01184	96.60082			4.37	0.00	746,025,357.00		7,700	118,703.00
R2030	On 07/08/2025	Bond Future	8.72	Call	531.36000	0.53136	0.00000	438.11000	0.43811	531.360	4.59	0.37	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,502.09000	1.50209	0.00000	1,320.24000	1.32024	1,502.090	4.90	0.68	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	119.78000	0.11978	0.00000	154.82000	0.15482	119.780	5.30	(0.10)	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,318.53000	5.31853	0.00000	5,039.46000	5.03946	5,318.530	5.59	0.98	0.00			0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000	0.00000	0.00000	0.01000	0.00001		5.59	0.00	0.00			0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.00349	98.75775	0.00000	9.08992	98.46649			4.22	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	766.07000	0.76607	0.00000	664.27000	0.66427	766.070	4.33	0.38	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,653.38000	1.65338	0.00000	1,488.11000	1.48811	1,653.380	4.62	0.60	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	274.25000	0.27425	0.00000	322.81000	0.32281	274.250	5.16	(0.15)	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.10484	96.60140	0.00000	9.19789	96.30429			4.11	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.24171	98.37376	0.00000	9.34229	98.07080			3.88	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.41326	96.15533	0.00000	9.52271	95.84647			3.77	0.00	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	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.74024	95.84248	0.00000	9.82510	95.45436			6.18	0.00	341,390,913.76		3,562	125,500.00
R2032	On 07/08/2025	Bond Future	9.40	Call	572.27000	0.57227	0.00000	468.14000	0.46814	572.270	6.49	0.31	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,663.98000	1.66398	0.00000	1,448.87000	1.44887	1,663.980	6.93	0.60	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	227.51000	0.22751	0.00000	287.15000	0.28715	227.510	7.56	(0.13)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.83883	93.53208	0.00000	9.92820	93.13629			6.25	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	854.65000	0.85465	0.00000	736.68000	0.73668	854.650	6.35	0.33	0.00			0	300.00

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
R2032	On 06/11/2025	Bond Future	9.90	Call	1,878.44	000	1.87844	0.00000	1,679.16	000	1.67916	1,878.440	6.74		0.53	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	440.95	000	0.44095	0.00000	514.27	000	0.51427	440.950	7.57	(0.17)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		9.95959		95.28519	0.00000	10.05392				6.00	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.09865		92.87430	0.00000	10.19840				5.94	0.00	0.00	0	0.00	
R2032	On 06/08/2026	Bond Future	0.00		10.25874		94.56360	0.00000	10.36446				5.67	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		9.88128		104.26357	0.00000	9.96073		103.84382		6.84	0.00	0.00	0	6,781.00	
R2033	On 06/11/2025	Bond Future	0.00		9.98042		101.23294	0.00000	10.06385		100.80496		7.01	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.09990		103.13013	0.00000	10.18769		102.69372		6.77	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.23605		99.97926	0.00000	10.32858		99.53435		6.79	0.00	0.00	0	0.00	
R2033	On 06/08/2026	Bond Future	0.00		10.39062		101.79679	0.00000	10.48829		101.34343		6.57	0.00	0.00	0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	0.00		10.53631		94.11431	0.00000	10.64146		93.53493		7.90	0.00	19,952,233.72	212	75,982.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	477.56	000	0.47756	0.00000	359.50	000	0.35950	477.560	7.70	0.24	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	1,618.36	000	1.61836	0.00000	1,335.87	000	1.33587	1,618.360	8.31	0.53	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	335.19	000	0.33519	0.00000	439.78	000	0.43978	335.190	9.22	(0.15)	0.00	0	17,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	307.60	000	0.30760	0.00000	405.20	000	0.40520	307.600	9.27	(0.14)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.64877		91.42677	0.00000	10.75849		90.83605		8.14	0.00	0.00	0	10,866.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	590.50	000	0.59050	0.00000	477.07	000	0.47707	590.500	7.80	0.22	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	845.33	000	0.84533	0.00000	696.44	000	0.69644	845.330	7.96	0.28	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	1,525.94	000	1.52594	0.00000	1,299.83	000	1.29983	1,525.940	8.31	0.41	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.44	Call	1,599.58	000	1.59958	0.00000	1,366.23	000	1.36623	1,599.580	8.35	0.43	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	1,969.21	000	1.96921	0.00000	1,702.15	000	1.70215	1,969.210	8.50	0.48	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.94	Call	3,093.90	000	3.09390	0.00000	2,744.95	000	2.74495	3,093.900	8.91	0.62	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	3,128.44	000	3.12844	0.00000	2,777.38	000	2.77738	3,128.440	8.92	0.62	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43	Put	836.50	000	0.83650	0.00000	988.20	000	0.98820	836.500	9.46	(0.23)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	815.55	000	0.81555	0.00000	964.19	000	0.96419	815.550	9.48	(0.23)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	614.24	000	0.61424	0.00000	732.32	000	0.73232	614.240	9.73	(0.18)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	426.26	000	0.42626	0.00000	513.25	000	0.51325	426.260	10.04	(0.13)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.99	Put	404.42	000	0.40442	0.00000	487.60	000	0.48760	404.420	10.08	(0.12)	0.00	0	2,000.00	
R2035	On 05/02/2026	Bond Future	0.00		10.78123		93.14073	0.00000	10.89598		92.53858		7.97	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	10.44	Call	1,797.53	000	1.79753	0.00000	1,569.83	000	1.56983	1,797.530	8.15	0.40	0.00	0	2,000.00	
R2035	On 05/02/2026	Bond Future	10.94	Call	3,160.68	000	3.16068	0.00000	2,837.24	000	2.83724	3,160.680	8.63	0.56	0.00	0	2,000.00	
R2035	On 05/02/2026	Bond Future	12.44	Put	528.71	000	0.52871	0.00000	614.82	000	0.61482	528.710	9.92	(0.13)	0.00	0	2,000.00	
R2035	On 07/05/2026	Bond Future	0.00		10.92101		90.34605	0.00000	11.04098		89.73244		8.19	0.00	0.00	0	0.00	
R2035	On 06/08/2026	Bond Future	0.00		11.07821		91.98970	0.00000	11.20390		91.36453		7.98	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 07/08/2025	Bond Future	0.00		11.12740		83.47895	0.00000	11.26891		82.68847		9.29	0.00	250,436,850.00	3,000	148,467.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	169.76	000	0.16976	0.00000	105.18	000	0.10518	169.760	8.72	0.10	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	307.38	000	0.30738	0.00000	201.14	000	0.20114	307.380	8.93	0.17	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	364.10	000	0.36410	0.00000	242.13	000	0.24213	364.100	9.00	0.19	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	483.93	000	0.48393	0.00000	330.78	000	0.33078	483.930	9.13	0.23	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	1,215.90	000	1.21590	0.00000	911.57	000	0.91157	1,215.900	9.66	0.44	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	1,730.29	000	1.73029	0.00000	2,184.73	000	2.18473	1,730.290	9.77	(0.52)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	944.14	000	0.94414	0.00000	1,247.92	000	1.24792	944.140	10.30	(0.34)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.45	Call	2,680.52	000	2.68052	0.00000	2,182.14	000	2.18214	2,680.520	10.34	0.68	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	11.45	Put	893.71	000	0.89371	0.00000	1,185.81	000	1.18581	893.710	10.34	(0.32)	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	439.90	000	0.43990	0.00000	610.94	000	0.61094	439.900	10.89	(0.18)	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	431.17	0.0000	0.43117	0.00000	599.54	0.59954	431.170	10.90	(0.18)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	214.42	0.0000	0.21442	0.00000	310.05	0.31005	214.420	11.38	(0.10)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.24	522	85.09126	0.00000	11.39236	84.28535		9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	613.38	0.0000	0.61338	0.00000	460.45	0.46045	613.380	8.66	0.22	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,572.71	0.0000	1.57271	0.00000	1,267.83	1.26783	1,572.710	9.24	0.41	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	755.93	0.0000	0.75593	0.00000	941.84	0.94184	755.930	10.74	(0.21)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.38	123	82.42786	0.00000	11.53454	81.60652		9.64	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,112.00	0.0000	1.11200	0.00000	899.28	0.89928	1,112.000	9.29	0.28	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,595.68	0.0000	1.59568	0.00000	1,320.06	1.32006	1,595.680	9.54	0.36	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,879.50	0.0000	2.87950	0.00000	3,305.73	3.30573	2,879.500	10.05	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,881.89	0.0000	2.88189	0.00000	2,476.69	2.47669	2,881.890	10.09	0.52	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,847.86	0.0000	1.84786	0.00000	2,156.73	2.15673	1,847.860	10.64	(0.35)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,270.94	0.0000	1.27094	0.00000	1,501.17	1.50117	1,270.940	11.13	(0.26)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	831.08	0.0000	0.83108	0.00000	993.14	0.99314	831.080	11.66	(0.18)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.53	467	83.93907	0.00000	11.69451	83.10227		9.55	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.70	629	81.20600	0.00000	11.87330	80.35362		9.85	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	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.16	519	102.01213	0.00000	11.31704	101.01824		8.98	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.28	988	98.49666	0.00000	11.44805	97.48337		9.38	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,604.52	0.0000	1.60452	0.00000	1,252.60	1.25260	1,604.520	9.06	0.38	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	721.41	0.0000	0.72141	0.00000	923.94	0.92394	721.410	10.81	(0.18)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.43	097	100.34223	0.00000	11.59590	99.30959		9.31	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.58	521	96.69826	0.00000	11.75735	95.64625		9.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.75	363	98.45518	0.00000	11.93349	97.38354		9.57	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	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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.53	687	82.63643	0.00000	11.69383	81.69936		10.12	0.00	0.00	0	54,072.00
R2040	On 07/08/2025	Bond Future	10.80	Call	215.00	0.0000	0.21500	0.00000	127.66	0.12766	215.000	9.44	0.12	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	435.39	0.0000	0.43539	0.00000	278.46	0.27846	435.390	9.73	0.21	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	591.78	0.0000	0.59178	0.00000	391.48	0.39148	591.780	9.89	0.26	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,265.45	0.0000	1.26545	0.00000	912.70	0.91270	1,265.450	10.37	0.43	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	728.70	0.0000	0.72870	0.00000	1,015.56	1.01556	728.700	11.35	(0.26)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.65	918	84.23245	0.00000	11.82215	83.27715		10.09	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.79	868	81.30229	0.00000	11.96825	80.32871		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,101.70	0.0000	3.10170	0.00000	2,620.90	2.62090	3,101.700	10.99	0.53	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	836.02	0.0000	0.83602	0.00000	1,017.73	1.01773	836.020	12.82	(0.17)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.95	379	82.79249	0.00000	12.13030	81.80071		10.51	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.12	593	79.78751	0.00000	12.31008	78.77729		10.91	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	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.78	610	77.62568	0.00000	11.95848	76.58870		10.95	0.00	0.00	0	42,533.00
R2044	On 07/08/2025	Bond Future	10.63	Call	31.90	0.0000	0.03190	0.00000	14.75	0.01475	31.900	9.70	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	522.11	0.0000	0.52211	0.00000	325.86	0.32586	522.110	10.61	0.23	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,527.78	0.0000	1.52778	0.00000	2,057.53	2.05753	1,527.780	11.57	(0.45)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	818.41	0.0000	0.81841	0.00000	1,162.24	1.16224	818.410	12.20	(0.28)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.90	736	79.12491	0.00000	12.08619	78.06776		10.94	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,747.81	0.0000	1.74781	0.00000	2,187.63	2.18763	1,747.810	11.63	(0.38)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.04	466	76.22423	0.00000	12.23058	75.14693		11.51	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.19	605	77.62111	0.00000	12.38943	76.52369		11.44	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
R2044	On 06/08/2026	Bond Future	0.00		12.36321		74.64720	0.00000	12.56481	73.52943		11.91		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 07/08/2025	Bond Future	0.00		11.75585		80.28755	0.00000	11.91756	79.28584		10.86		0.00	10,437,381.50	130	211,098.00
R2048	On 06/11/2025	Bond Future	0.00		11.87611		77.39638	0.00000	12.04394	76.37521		11.43		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.01186		78.84707	0.00000	12.18642	77.80640		11.39		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.15117		75.85287	0.00000	12.33261	74.79274		11.98		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.30359		77.23185	0.00000	12.49254	76.15209		11.79		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 07/08/2025	Bond Future	0.00		11.66939		103.85986	0.00000	11.84153	102.47078		10.91		0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.78645		100.00168	0.00000	11.96528	98.58562		11.48		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.91633		101.87530	0.00000	12.10234	100.43231		11.44		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.05607		97.88217	0.00000	12.24974	96.41223		12.03		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.20668		99.66001	0.00000	12.40856	98.16277		11.85		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 07/08/2025	Bond Future	0.00		10.86640		73.57796	0.00000	10.98662	72.98409		9.11		0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.97550		71.84642	0.00000	11.10036	71.24096		9.44		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.09998		73.19308	0.00000	11.22981	72.57597		9.37		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.23642		71.38517	0.00000	11.37151	70.75649		9.67		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.38624		72.68371	0.00000	11.52698	72.04319		9.45		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 07/08/2025	Bond Future	0.00		251.57220		251.57220	0.00000	251.59210	251.59210		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.06266		253.06266	0.00000	253.08253	253.08253		0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.86849		257.86849	0.00000	257.88775	257.88775		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.17305		259.17305	0.00000	259.19151	259.19151		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.95744		263.95744	0.00000	263.97524	263.97524		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 07/08/2025	Bond Future	0.00		9.35341		93.11718	0.00000	9.42800	92.82027		5.46		0.00	1,489,874.88	16	15,525.00
R213	On 06/11/2025	Bond Future	0.00		9.44373		91.36227	0.00000	9.52270	91.05953		5.44		0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.56031		93.07538	0.00000	9.64426	92.76662		5.14		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.69005		91.23200	0.00000	9.77939	90.91719		5.03		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.84466		92.89322	0.00000	9.94012	92.57230		4.77		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 07/08/2025	Bond Future	0.00		11.39180		67.63096	0.00000	11.54270	66.84689		10.55		0.00	0.00	0	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.50232		65.63753	0.00000	11.65855	64.83819		11.03		0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.62769		66.86801	0.00000	11.78971	66.05342		10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.75688		64.79638	0.00000	11.92480	63.96657		11.50		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.89838		65.97512	0.00000	12.07270	65.12987		11.34		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 :													3,184,368,866.71		31,547		1,436,377.00
Grand Total:													3,184,368,866.71		31,547		1,436,377.00