

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2025

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	0.00
AL37	On 07/08/2025	Index Future	0.00		1,130.78100		1,130.78100	0.00000	1,131.81600	1,131.81600		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,152.51400		1,152.51400	0.00000	1,153.56300	1,153.56300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,174.29900		1,174.29900	0.00000	1,175.35800	1,175.35800		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,196.18600		1,196.18600	0.00000	1,197.25300	1,197.25300		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,217.91300		1,217.91300	0.00000	1,218.98700	1,218.98700		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	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,340.95600		1,340.95600	0.00000	1,344.81900	1,344.81900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,366.72800		1,366.72800	0.00000	1,370.65800	1,370.65800		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,392.56300		1,392.56300	0.00000	1,396.55500	1,396.55500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,418.51700		1,418.51700	0.00000	1,422.57000	1,422.57000		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,444.28300		1,444.28300	0.00000	1,448.39500	1,448.39500		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	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,147.24500		1,147.24500	0.00000	1,149.89400	1,149.89400		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,169.29400		1,169.29400	0.00000	1,171.98800	1,171.98800		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,191.39700		1,191.39700	0.00000	1,194.13100	1,194.13100		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,213.60200		1,213.60200	0.00000	1,216.37600	1,216.37600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,235.64500		1,235.64500	0.00000	1,238.45700	1,238.45700		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	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.35920		82.96212	0.00000	11.31393	83.16620		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.51536		80.78024	0.00000	11.46800	80.98812		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.69328		82.32402	0.00000	11.64366	82.53562		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.88305		80.07752	0.00000	11.83104	80.29284		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.09722		81.55874	0.00000	12.04262	81.77770		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	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	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.02625		77.34948	0.00000	11.97080	77.66663		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.16258		74.58887	0.00000	12.10500	74.91200		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.30899		76.01349	0.00000	12.24920	76.34256		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.46824		73.17879	0.00000	12.40606	73.51381		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.63946		74.52966	0.00000	12.57479	74.87059		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	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	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	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	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,130.34800		1,130.34800	0.00000	1,132.84200	1,132.84200		0.00		0.00 113,034,800.00	10	655.00
GOVI	On 06/11/2025	GOVI	0.00		1,152.07300		1,152.07300	0.00000	1,154.60900	1,154.60900		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,173.85000		1,173.85000	0.00000	1,176.42400	1,176.42400		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,195.72800		1,195.72800	0.00000	1,198.33800	1,198.33800		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,217.44700		1,217.44700	0.00000	1,220.09200	1,220.09200		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	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.02315		139.02315	0.00000	139.07145	139.07145		0.00		0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.28825		140.28825	0.00000	140.33709	140.33709		0.00		0.00	0	68.00

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	
I2029	On 05/02/2026	Bond Future	0.00		142.97	116	142.97	116	0.00000	143.02	051		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.19	900	144.19	900	0.00000	144.24	841		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.87	477	146.87	477	0.00000	146.92	453		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.05	173	130.05	173	0.00000	130.02	383		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.04	207	131.04	207	0.00000	131.01	330		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.54	818	133.54	818	0.00000	133.51	849		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.49	599	134.49	599	0.00000	134.46	478		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.99	167	136.99	167	0.00000	136.95	947		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.70	385	139.70	385	0.00000	139.89	481		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.42	168	142.42	168	0.00000	142.61	606		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.97	210	142.97	210	0.00000	143.16	929		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.66	549	145.66	549	0.00000	145.86	591		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.15	575	146.15	575	0.00000	146.35	861		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.44	837	120.44	837	0.00000	120.42	238		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.52	958	120.52	958	0.00000	120.50	249		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.83	415	122.83	415	0.00000	122.80	616		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.84	374	122.84	374	0.00000	122.81	425		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.12	143	125.12	143	0.00000	125.09	082		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.84	432	118.84	432	0.00000	119.01	578		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.15	643	121.15	643	0.00000	121.33	097		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.05	228	121.05	228	0.00000	121.22	943		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.33	260	123.33	260	0.00000	123.51	276		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.15	608	123.15	608	0.00000	123.33	809		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		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		382.23	900	382.23	900	0.00000	382.27	000		0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		389.67	800	389.67	800	0.00000	389.70	700		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		397.13	400	397.13	400	0.00000	397.16	100		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.62	500	404.62	500	0.00000	404.64	800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		412.06	100	412.06	100	0.00000	412.08	000		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	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
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 07/08/2025	Bond Future	0.00		8.07691	104.52903	0.00000	8.07770	104.52801			0.99	0.00	183,971,092.80	1,760	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,469.63000	1.46963	0.00000	1,469.55000	1.46955	1,469.630	1.56	0.97	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.25000	0.00025	0.00000	0.32000	0.00032	0.250	1.85	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.14275	106.53736	0.00000	8.14391	106.53613			0.97	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.29643	103.24288	0.00000	8.29836	103.24128			0.87	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.63528	105.16224	0.00000	8.63864	105.16026			0.69	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.50160	101.77916	0.00000	9.50849	101.77673			0.48	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 07/08/2025	Bond Future	0.00		269.37603	269.37603	0.00000	269.31658	269.31658			0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.61704	274.61704	0.00000	274.55586	274.55586			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.51630	274.51630	0.00000	274.45211	274.45211			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.68836	279.68836	0.00000	279.62209	279.62209			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.42845	279.42845	0.00000	279.35784	279.35784			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 07/08/2025	Bond Future	0.00		8.94094	96.85154	0.00000	8.92594	96.90469			4.45	0.00	118,836,839.58	1,227	117,476.00
R2030	On 07/08/2025	Bond Future	8.72	Call	494.36000	0.49436	0.00000	528.05000	0.52805	494.360	4.56	0.36	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,455.36000	1.45536	0.00000	1,506.18000	1.50618	1,455.360	4.88	0.68	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	112.70000	0.11270	0.00000	115.21000	0.11521	112.700	5.29	(0.10)	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,285.25000	5.28525	0.00000	5,339.65000	5.33965	5,285.250	5.78	0.98	0.00	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	5.79	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.01701	98.71212	0.00000	9.00101	98.76612			4.25	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	745.78000	0.74578	0.00000	775.89000	0.77589	745.780	4.36	0.37	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,621.32000	1.62132	0.00000	1,664.12000	1.66412	1,621.320	4.66	0.59	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	278.87000	0.27887	0.00000	277.94000	0.27794	278.870	5.20	(0.15)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.11527	96.56804	0.00000	9.09817	96.62274			4.16	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.24529	98.36296	0.00000	9.22693	98.41838			3.94	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.41400	96.15323	0.00000	9.39419	96.20927			3.84	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 07/08/2025	Bond Future	0.00		9.72323	95.92053	0.00000	9.69289	96.05994			6.23	0.00	0.00	0	125,500.00
R2032	On 07/08/2025	Bond Future	9.40	Call	552.36000	0.55236	0.00000	615.48000	0.61548	552.360	6.37	0.31	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,670.41000	1.67041	0.00000	1,778.36000	1.77836	1,670.410	6.87	0.61	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	201.70000	0.20170	0.00000	197.81000	0.19781	201.700	7.57	(0.12)	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.82312	93.60188	0.00000	9.79122	93.74380			6.29	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	871.09000	0.87109	0.00000	932.11000	0.93211	871.090	6.40	0.33	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,909.47000	1.90947	0.00000	2,002.15000	2.00215	1,909.470	6.80	0.54	0.00	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
											Option							
R2032	On 06/11/2025	Bond Future	10.89	Put	426.07	0000	0.42607	0.00000	413.89	0000	0.41389	426.070	7.63	(0.16)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.94	008	95.36893	0.00000	9.90651	95.51325		6.06	0.00	0.00		0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.07	265	92.98190	0.00000	10.03727	93.12857		6.01	0.00	0.00		0	0.00	
R2032	On 06/08/2026	Bond Future	0.00		10.22	909	94.68161	0.00000	10.19171	94.83065		5.74	0.00	0.00		0	0.00	
R2032	On 31/03/2032	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	
R2033	On 07/08/2025	Bond Future	0.00		9.87	467	104.29859	0.00000	9.83398	104.51455		6.89	0.00	0.00		0	6,781.00	
R2033	On 06/11/2025	Bond Future	0.00		9.97	553	101.25810	0.00000	9.93285	101.47804		7.05	0.00	0.00		0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.09	201	103.16947	0.00000	10.04721	103.39325		6.83	0.00	0.00		0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.22	274	100.04347	0.00000	10.17566	100.27103		6.87	0.00	0.00		0	0.00	
R2033	On 06/08/2026	Bond Future	0.00		10.37	462	101.87131	0.00000	10.32504	102.10271		6.64	0.00	0.00		0	0.00	
R2033	On 31/03/2033	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	
R2035	On 07/08/2025	Bond Future	0.00		10.56	054	93.98035	0.00000	10.50980	94.26117		7.90	0.00	939,991,460.70		10,002	89,033.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	419.63	000	0.41963	0.00000	504.89	0000	0.50489	419.630	7.68	0.22	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,515.37	000	1.51537	0.00000	1,692.55	0000	1.69255	1,515.370	8.33	0.52	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	772.87	000	0.77287	0.00000	714.58	0000	0.71458	772.870	8.76	(0.31)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	338.50	000	0.33850	0.00000	314.16	0000	0.31416	338.500	9.28	(0.16)	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	310.35	000	0.31035	0.00000	288.24	0000	0.28824	310.350	9.33	(0.14)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.67	580	91.28076	0.00000	10.62290	91.56681		8.13	0.00	0.00		0	10,866.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	542.87	000	0.54287	0.00000	616.25	0000	0.61625	542.870	7.80	0.20	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	785.66	000	0.78566	0.00000	879.46	0000	0.87946	785.660	7.96	0.27	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,441.94	000	1.44194	0.00000	1,577.75	0000	1.57775	1,441.940	8.31	0.40	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,513.97	000	1.51397	0.00000	1,653.57	0000	1.65357	1,513.970	8.34	0.41	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,874.73	000	1.87473	0.00000	2,031.59	0000	2.03159	1,874.730	8.50	0.47	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,980.05	000	2.98005	0.00000	3,176.45	0000	3.17645	2,980.050	8.91	0.61	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,014.11	000	3.01411	0.00000	3,211.48	0000	3.21148	3,014.110	8.92	0.62	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	851.95	000	0.85195	0.00000	801.64	0000	0.80164	851.950	9.47	(0.24)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	830.45	000	0.83045	0.00000	781.39	0000	0.78139	830.450	9.49	(0.23)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	624.32	000	0.62432	0.00000	587.40	0000	0.58740	624.320	9.74	(0.18)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	432.15	000	0.43215	0.00000	406.85	0000	0.40685	432.150	10.05	(0.13)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	409.92	000	0.40992	0.00000	385.98	0000	0.38598	409.920	10.10	(0.13)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.80	714	93.00429	0.00000	10.75192	93.29541		7.98	0.00	0.00		0	0.00	
R2035	On 05/02/2026	Bond Future	10.44	Call	1,727.26	000	1.72726	0.00000	1,859.02	0000	1.85902	1,727.260	8.16	0.39	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,070.19	000	3.07019	0.00000	3,249.61	0000	3.24961	3,070.190	8.65	0.56	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	537.23	000	0.53723	0.00000	509.27	0000	0.50927	537.230	9.94	(0.13)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.94	387	90.22869	0.00000	10.88624	90.52495		8.19	0.00	0.00		0	0.00	
R2035	On 06/08/2026	Bond Future	0.00		11.10	051	91.87835	0.00000	11.04024	92.17972		7.99	0.00	0.00		0	0.00	
R2035	On 28/02/2035	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	
R2037	On 07/08/2025	Bond Future	0.00		11.16	148	83.28761	0.00000	11.11104	83.57102		9.30	0.00	820,716,108.94		9,854	143,540.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	137.67	000	0.13767	0.00000	176.39	0000	0.17639	137.670	8.73	0.09	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	257.95	000	0.25795	0.00000	318.47	0000	0.31847	257.950	8.94	0.15	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	308.49	000	0.30849	0.00000	376.88	0000	0.37688	308.490	9.01	0.17	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	416.61	000	0.41661	0.00000	500.09	0000	0.50009	416.610	9.14	0.21	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,099.70	000	1.09970	0.00000	1,248.87	0000	1.24887	1,099.700	9.67	0.41	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,796.59	000	1.79659	0.00000	1,674.79	0000	1.67479	1,796.590	9.78	(0.54)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	974.80	000	0.97480	0.00000	906.08	0000	0.90608	974.800	10.31	(0.35)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,517.51	000	2.51751	0.00000	2,735.91	0000	2.73591	2,517.510	10.35	0.66	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	922.04	000	0.92204	0.00000										

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	439.29	0000	0.43929	0.00000	409.48	0000	0.40948	439.290	10.91	(0.18)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	215.19	0000	0.21519	0.00000	201.97	0000	0.20197	215.190	11.40	(0.10)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.28	223	84.88751	0.00000	11.22	982	85.17624		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	550.59	0000	0.55059	0.00000	624.16	0000	0.62416	550.590	8.64	0.20	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,461.26	0000	1.46126	0.00000	1,597.46	0000	1.59746	1,461.260	9.22	0.40	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	776.19	0000	0.77619	0.00000	732.26	0000	0.73226	776.190	10.74	(0.21)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.41	767	82.23159	0.00000	11.36	315	82.52548		9.62	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,035.23	0000	1.03523	0.00000	1,130.04	0000	1.13004	1,035.230	9.26	0.27	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,501.45	0000	1.50145	0.00000	1,621.38	0000	1.62138	1,501.450	9.52	0.35	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,952.62	0000	2.95262	0.00000	2,823.89	0000	2.82389	2,952.620	10.04	(0.50)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,756.25	0000	2.75625	0.00000	2,925.08	0000	2.92508	2,756.250	10.08	0.51	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,893.64	0000	1.89364	0.00000	1,806.26	0000	1.80626	1,893.640	10.63	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,301.28	0000	1.30128	0.00000	1,239.77	0000	1.23977	1,301.280	11.12	(0.26)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	849.92	0000	0.84992	0.00000	809.46	0000	0.80946	849.920	11.66	(0.18)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.56	884	83.75918	0.00000	11.51	209	84.05825		9.54	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.74	049	81.03044	0.00000	11.68	130	81.33462		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	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.20	973	101.71907	0.00000	11.14	888	102.11976		8.96	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.33	786	98.18765	0.00000	11.27	453	98.59582		9.35	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,452.01	0000	1.45201	0.00000	1,625.70	0000	1.62570	1,452.010	9.02	0.36	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	751.33	0000	0.75133	0.00000	695.53	0000	0.69553	751.330	10.79	(0.18)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.47	885	100.04078	0.00000	11.41	289	100.45641		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.63	133	96.41475	0.00000	11.56	259	96.83777		9.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.80	032	98.17529	0.00000	11.72	861	98.60566		9.55	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 07/08/2025	Bond Future	0.00		11.57	076	82.43274	0.00000	11.51	526	82.76672		10.11	0.00	109,965,275.16	1,334	52,095.00
R2040	On 07/08/2025	Bond Future	10.80	Call	175.35	0000	0.17535	0.00000	226.36	0000	0.22636	175.350	9.44	0.10	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	370.13	0000	0.37013	0.00000	456.03	0000	0.45603	370.130	9.73	0.18	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	511.53	0000	0.51153	0.00000	617.73	0000	0.61773	511.530	9.88	0.23	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,139.94	0000	1.13994	0.00000	1,311.04	0000	1.31104	1,139.940	10.36	0.41	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	746.02	0000	0.74602	0.00000	685.55	0000	0.68555	746.020	11.34	(0.27)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.69	582	84.01621	0.00000	11.63	823	84.35648		10.04	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.83	483	81.09326	0.00000	11.77	500	81.43965		10.54	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,956.47	0000	2.95647	0.00000	3,154.81	0000	3.15481	2,956.470	10.94	0.51	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	847.56	0000	0.84756	0.00000	802.27	0000	0.80227	847.560	12.78	(0.17)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.98	791	82.59934	0.00000	11.92	572	82.95191		10.47	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.16	015	79.59833	0.00000	12.09	536	79.95708		10.87	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 07/08/2025	Bond Future	0.00		11.83	547	77.32637	0.00000	11.78	000	77.66279		10.97	0.00	0.00	0	42,533.00
R2044	On 07/08/2025	Bond Future	10.63	Call	21.81	000	0.02181	0.00000	31.99	000	0.03199	21.810	9.72	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	430.95	0000	0.43095	0.00000	525.81	0000	0.52581	430.950	10.63	0.20	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,629.21	0000	1.62921	0.00000	1,503.78	0000	1.50378	1,629.210	11.59	(0.48)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	870.56	0000	0.87056	0.00000	801.39	0000	0.80139	870.560	12.22	(0.30)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.95	992	78.81174	0.00000	11.90	241	79.15451		10.90	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,306.40	0000	2.30640	0.00000	2,170.55	0000	2.17055	2,306.400	11.28	(0.47)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,832.47	0000	1.83247	0.00000	1,721.46	0000	1.72146	1,832.470	11.59	(0.40)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,728.76	0000	1.72876	0.00000	1,623.44	0000	1.62344	1,728.760	11.67	(0.38)	0.00	0	5,800.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2044	On 05/02/2026	Bond Future	0.00		12.09747		75.91570	0.00000	12.03776	76.26469		11.47	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.24770		77.32545	0.00000	12.18568	77.68070		11.41	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.41577		74.35315	0.00000	12.35122	74.71454		11.88	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		11.80026		80.01019	0.00000	11.74470	80.35746		10.87	0.00	0.00	0	211,098.00
R2048	On 06/11/2025	Bond Future	0.00		11.92350		77.10562	0.00000	11.86588	77.45940		11.40	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.05938		78.56129	0.00000	11.99953	78.92153		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.19743		75.58009	0.00000	12.13531	75.94679		11.94	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.35054		76.96098	0.00000	12.28594	77.33412		11.77	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		11.71386		103.49763	0.00000	11.65826	103.95089		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.83395		99.62194	0.00000	11.77622	100.08381		11.45	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.96396		101.50210	0.00000	11.90400	101.97233		11.41	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.10252		97.52590	0.00000	12.04018	98.00460		12.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.25387		99.30618	0.00000	12.18899	99.79326		11.83	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		10.89561		73.43306	0.00000	10.85027	73.65814		9.12	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.00738		71.69118	0.00000	10.96031	71.92054		9.42	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.13107		73.04466	0.00000	11.08222	73.27805		9.36	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.26510		71.25108	0.00000	11.21434	71.48862		9.66	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.41469		72.55361	0.00000	11.36190	72.79526		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		251.31949		251.31949	0.00000	251.47495	251.47495		0.00	0.00	28,399,102.37	113	967.00
R210	On 06/11/2025	Bond Future	0.00		252.77972		252.77972	0.00000	252.93737	252.93737		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.61356		257.61356	0.00000	257.77346	257.77346		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.97448		258.97448	0.00000	259.13555	259.13555		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.77848		263.77848	0.00000	263.94157	263.94157		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		9.34720		93.14195	0.00000	9.32185	93.24316		5.53	0.00	10,711,324.25	115	15,651.00
R213	On 06/11/2025	Bond Future	0.00		9.43960		91.37814	0.00000	9.41281	91.48115		5.49	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.55261		93.10377	0.00000	9.52424	93.20845		5.21	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.67575		91.28252	0.00000	9.64568	91.38885		5.10	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.82694		92.95294	0.00000	9.79496	93.06085		4.84	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		11.42603		67.45186	0.00000	11.37048	67.74289		10.54	0.00	0.00	0	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.53906		65.44822	0.00000	11.48159	65.74471		10.98	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.66403		66.68396	0.00000	11.60451	66.98582		10.95	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.79140		64.62447	0.00000	11.72979	64.93176		11.45	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.93300		65.80592	0.00000	11.86913	66.11860		11.30	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 :	2,325,626,003.80	24,415	1,461,523.00
Grand Total:	2,325,626,003.80	24,415	1,461,523.00