

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2025

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 07/08/2025	Index Future	0.00		1,131.49400		1,131.49400	0.00000	1,130.22100	1,130.22100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,153.27100		1,153.27100	0.00000	1,151.94900	1,151.94900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,175.14200		1,175.14200	0.00000	1,173.73500	1,173.73500		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,197.05400		1,197.05400	0.00000	1,195.62100	1,195.62100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,218.83500		1,218.83500	0.00000	1,217.35100	1,217.35100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,340.30600		1,340.30600	0.00000	1,338.61000	1,338.61000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,366.10200		1,366.10200	0.00000	1,364.34400	1,364.34400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,392.01000		1,392.01000	0.00000	1,390.14600	1,390.14600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,417.96500		1,417.96500	0.00000	1,416.06900	1,416.06900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,443.76500		1,443.76500	0.00000	1,441.80500	1,441.80500		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,146.17700		1,146.17700	0.00000	1,145.35200	1,145.35200		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,168.23700		1,168.23700	0.00000	1,167.37100	1,167.37100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,190.39200		1,190.39200	0.00000	1,189.44800	1,189.44800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,212.58800		1,212.58800	0.00000	1,211.62800	1,211.62800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,234.65100		1,234.65100	0.00000	1,233.64800	1,233.64800		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		11.36662		82.92874	0.00000	11.38751	82.83484		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.52252		80.74888	0.00000	11.54484	80.65120		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.69945		82.29776	0.00000	11.72389	82.19385		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.88920		80.05210	0.00000	11.91483	79.94631		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.10284		81.53624	0.00000	12.13025	81.42665		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		12.09090		76.98235	0.00000	12.08611	77.00946		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.22934		74.21697	0.00000	12.22466	74.24295		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.37739		75.63984	0.00000	12.37329	75.66215		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.53921		72.79933	0.00000	12.53494	72.82208		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.71275		74.14631	0.00000	12.70861	74.16788		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 07/08/2025	GOVI	0.00		1,129.43700		1,129.43700	0.00000	1,128.58600	1,128.58600		0.00	0.00	11,294,370.00	1	656.00
GOVI	On 06/11/2025	GOVI	0.00		1,151.17500		1,151.17500	0.00000	1,150.28300	1,150.28300		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,173.00600		1,173.00600	0.00000	1,172.03700	1,172.03700		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,194.87800		1,194.87800	0.00000	1,193.89200	1,193.89200		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,216.61900		1,216.61900	0.00000	1,215.59000	1,215.59000		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		138.07297		138.07297	0.00000	137.78119	137.78119		0.00	0.00	1,656,875.64	12	5,433.00
I2029	On 06/11/2025	Bond Future	0.00		139.32436		139.32436	0.00000	139.02372	139.02372		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		141.99842		141.99842	0.00000	141.68460	141.68460		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.21137		143.21137	0.00000	142.89124	142.89124		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.87450		145.87450	0.00000	145.54539	145.54539		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	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.75627	129.75627	0.00000	129.82922	129.82922			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.74486	130.74486	0.00000	130.81622	130.81622			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.25436	133.25436	0.00000	133.32015	133.32015			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.19980	134.19980	0.00000	134.26651	134.26651			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.69544	136.69544	0.00000	136.76051	136.76051			0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.14024	139.14024	0.00000	139.12079	139.12079			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.85154	141.85154	0.00000	141.82863	141.82863			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.40254	142.40254	0.00000	142.37115	142.37115			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.08739	145.08739	0.00000	145.05542	145.05542			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.57626	145.57626	0.00000	145.53942	145.53942			0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.18992	119.18992	0.00000	119.43551	119.43551			0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		119.25096	119.25096	0.00000	119.49845	119.49845			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.53936	121.53936	0.00000	121.78516	121.78516			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.52852	121.52852	0.00000	121.77826	121.77826			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.78667	123.78667	0.00000	124.03851	124.03851			0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.59847	118.59847	0.00000	118.58174	118.58174			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.90958	120.90958	0.00000	120.88997	120.88997			0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.81129	120.81129	0.00000	120.78430	120.78430			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.08885	123.08885	0.00000	123.06150	123.06150			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.91569	122.91569	0.00000	122.88388	122.88388			0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.47900	380.47900	0.00000	380.52400	380.52400			0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		387.89400	387.89400	0.00000	387.93100	387.93100			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.34000	395.34000	0.00000	395.35700	395.35700			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.80000	402.80000	0.00000	402.81800	402.81800			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.21600	410.21600	0.00000	410.22600	410.22600			0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
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	0.00	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

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 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		8.06718		104.54160	0.00000	8.11961	104.47389			0.95	0.00	0.00	0	180,618.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,478.03000		1.47803	0.00000	1,415.10000	1.41510	1,478.030	1.44	0.99	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.15000		0.00015	0.00000	0.25000	0.00025	0.150	1.83	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.12756		106.55349	0.00000	8.19483	106.48210			0.94	0.00	0.00	0	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.26768		103.26668	0.00000	8.36242	103.18826			0.85	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.59129		105.18820	0.00000	8.72661	105.10839			0.68	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.41444		101.80996	0.00000	9.65103	101.72641			0.47	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		269.32934		269.32934	0.00000	269.28533	269.28533			0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.57803		274.57803	0.00000	274.52704	274.52704			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.50029		274.50029	0.00000	274.43272	274.43272			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.67655		279.67655	0.00000	279.60776	279.60776			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.43318		279.43318	0.00000	279.35447	279.35447			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		8.92178		96.91944	0.00000	8.95215	96.81185			4.38	0.00	14,925,593.76	154	117,227.00
R2030	On 07/08/2025	Bond Future	8.72	Call	490.59000		0.49059	0.00000	465.88000	0.46588	490.590	4.51	0.36	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,479.22000		1.47922	0.00000	1,413.51000	1.41351	1,479.220	4.86	0.69	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	96.94000		0.09694	0.00000	108.74000	0.10874	96.940	5.30	(0.09)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,349.70000		5.34970	0.00000	5,244.07000	5.24407	5,349.700	5.81	0.98	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.82	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.99557		98.78449	0.00000	9.02874	98.67255			4.17	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	707.56000		0.70756	0.00000	721.37000	0.72137	707.560	4.16	0.37	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,589.99000		1.58999	0.00000	1,587.19000	1.58719	1,589.990	4.42	0.61	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	223.46000		0.22346	0.00000	277.60000	0.27760	223.460	4.96	(0.13)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.09008		96.64863	0.00000	9.12740	96.52926			4.11	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.21758		98.44662	0.00000	9.25783	98.32513			3.87	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.38245		96.24249	0.00000	9.42696	96.11660			3.78	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		9.70298		96.01354	0.00000	9.72840	95.89680			6.14	0.00	0.00	0	125,656.00
R2032	On 07/08/2025	Bond Future	9.40	Call	545.40000		0.54540	0.00000	526.24000	0.52624	545.400	6.30	0.31	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,699.31000		1.69931	0.00000	1,633.55000	1.63355	1,699.310	6.87	0.62	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	181.73000		0.18173	0.00000	191.80000	0.19180	181.730	7.66	(0.11)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.80114		93.69964	0.00000	9.82839	93.57846			6.20	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	863.99000		0.86399	0.00000	850.33000	0.85033	863.990	6.30	0.33	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,917.36000		1.91736	0.00000	1,881.61000	1.88161	1,917.360	6.70	0.55	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	383.81000		0.38381	0.00000	419.32000	0.41932	383.810	7.55	(0.15)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.91537		95.47513	0.00000	9.94529	95.34656			5.97	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.04619		93.09157	0.00000	10.07777	92.96070			5.95	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.20010		94.79717	0.00000	10.23405	94.66185			5.69	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 07/08/2025	Bond Future	0.00		9.90629		104.13119	0.00000	9.92659	104.02391			6.81	0.00	0.00	0	6,781.00

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		
R2033	On 06/11/2025	Bond Future	0.00		10.00	809	101.09	073	0.00000		10.02	987	100.97	898		6.96		0.00	0.00		0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.12	480	103.00	610	0.00000		10.14	880	102.88	674		6.74		0.00	0.00		0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.25	693	99.87	864	0.00000		10.28	218	99.75	713		6.86		0.00	0.00		0	0.00	
R2033	On 06/08/2026	Bond Future	0.00		10.40	978	101.70	764	0.00000		10.43	689	101.58	168		6.62		0.00	0.00		0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00	000	0.00000		100.00	000	0.00	000		0.00		0.00	0.00		0	0.00	
R2035	On 07/08/2025	Bond Future	0.00		10.55	994	93.98	367	0.00000		10.58	047	93.87	037		7.88		0.00	0.00		0	89,602.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	390.20	000	0.39	020	0.00000		377.61	000	0.37	761	390.200		7.64		0.21	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,482.34	000	1.48	234	0.00000		1,431.26	000	1.43	126	1,482.340		8.34		0.52	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	742.49	000	0.74	249	0.00000		781.26	000	0.78	126	742.490		8.79		(0.30)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	319.92	000	0.31	992	0.00000		337.18	000	0.33	718	319.920		9.35		(0.15)	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	292.76	000	0.29	276	0.00000		308.60	000	0.30	860	292.760		9.40		(0.14)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.67	461	91.28	718	0.00000		10.69	644	91.16	948		8.11		0.00	0.00		0	10,866.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	522.30	000	0.52	230	0.00000		508.70	000	0.50	870	522.300		7.76		0.20	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	762.73	000	0.76	273	0.00000		742.26	000	0.74	226	762.730		7.93		0.26	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,414.69	000	1.41	469	0.00000		1,380.12	000	1.38	012	1,414.690		8.28		0.40	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,486.00	000	1.48	600	0.00000		1,450.53	000	1.45	053	1,486.000		8.32		0.41	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,846.51	000	1.84	651	0.00000		1,804.02	000	1.80	402	1,846.510		8.47		0.47	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,955.14	000	2.95	514	0.00000		2,893.46	000	2.89	346	2,955.140		8.89		0.61	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,989.27	000	2.98	927	0.00000		2,927.14	000	2.92	714	2,989.270		8.91		0.62	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	827.47	000	0.82	747	0.00000		862.42	000	0.86	242	827.470		9.46		(0.23)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	806.22	000	0.80	622	0.00000		840.51	000	0.84	051	806.220		9.49		(0.23)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	603.32	000	0.60	332	0.00000		630.54	000	0.63	054	603.320		9.73		(0.18)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	415.18	000	0.41	518	0.00000		435.09	000	0.43	509	415.180		10.05		(0.13)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	393.44	000	0.39	344	0.00000		412.51	000	0.41	251	393.440		10.10		(0.12)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.80	469	93.01	718	0.00000		10.82	844	92.89	234		7.96		0.00	0.00		0	0.00	
R2035	On 05/02/2026	Bond Future	10.44	Call	1,638.85	000	1.63	885	0.00000		1,669.34	000	1.66	934	1,638.850		7.91		0.39	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,976.42	000	2.97	642	0.00000		2,992.91	000	2.99	291	2,976.420		8.39		0.56	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	516.06	000	0.51	606	0.00000		542.43	000	0.54	243	516.060		9.90		(0.13)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.94	102	90.24	331	0.00000		10.96	582	90.11	620		8.17		0.00	0.00		0	0.00	
R2035	On 06/08/2026	Bond Future	0.00		11.09	677	91.89	701	0.00000		11.12	313	91.76	559		7.96		0.00	0.00		0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00	000	0.00000		100.00	000	0.00	000		0.00		0.00	0.00		0	0.00	
R2037	On 07/08/2025	Bond Future	0.00		11.16	980	83.24	099	0.00000		11.19	064	83.12	438		9.33		0.00	87,319,798.51		1,049	143,486.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	106.34	000	0.10	634	0.00000		114.27	000	0.11	427	106.340		8.48		0.07	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	207.09	000	0.20	709	0.00000		220.72	000	0.22	072	207.090		8.64		0.13	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	251.33	000	0.25	133	0.00000		266.25	000	0.26	625	251.330		8.71		0.15	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	348.03	000	0.34	803	0.00000		364.72	000	0.36	472	348.030		8.83		0.19	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	993.60	000	0.99	360	0.00000		1,006.10	000	1.00	610	993.600		9.33		0.40	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,732.99	000	1.73	299	0.00000		1,858.48	000	1.85	848	1,732.990		9.44		(0.55)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	906.05	000	0.90	605	0.00000		1,004.74	000	1.00	474	906.050		9.97		(0.35)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,402.69	000	2.40	269	0.00000		2,382.11	000	2.38	211	2,402.690		10.01		0.67	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	853.84	000	0.85	384	0.00000		949.87	000	0.94	987	853.840		10.01		(0.33)	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	395.75	000	0.39	575	0.00000		457.65	000	0.45	765	395.750		10.58		(0.18)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put																			

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 05/02/2026	Bond Future	0.00		11.42504		82.19198	0.00000	11.44884	82.06423		9.61	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	955.18000		0.95518	0.00000	978.35000	0.97835	955.180	9.03	0.26	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,399.56000		1.39956	0.00000	1,429.53000	1.42953	1,399.560	9.24	0.34	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,868.42000		2.86842	0.00000	3,021.23000	3.02123	2,868.420	9.74	(0.50)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,631.88000		2.63188	0.00000	2,655.35000	2.65535	2,631.880	9.78	0.51	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,810.04000		1.81004	0.00000	1,938.26000	1.93826	1,810.040	10.34	(0.36)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,228.24000		1.22824	0.00000	1,331.30000	1.33130	1,228.240	10.83	(0.26)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	790.58000		0.79058	0.00000	868.49000	0.86849	790.580	11.39	(0.18)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.57627		83.72013	0.00000	11.60106	83.59005		9.53	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	1,686.47000		1.68647	0.00000	1,651.66000	1.65166	1,686.470	9.27	0.35	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,717.02000		1.71702	0.00000	1,758.84000	1.75884	1,717.020	10.70	(0.29)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.74757		80.99416	0.00000	11.77381	80.85989		9.87	0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.22347		101.62892	0.00000	11.24427	101.49269		8.98	0.00	0.00		0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.35168		98.09891	0.00000	11.37370	97.95776		9.34	0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,390.77000		1.39077	0.00000	1,350.52000	1.35052	1,390.770	9.01	0.36	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	746.90000		0.74690	0.00000	777.12000	0.77712	746.900	10.81	(0.18)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.49213		99.95741	0.00000	11.51595	99.80814		9.27	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.64493		96.33137	0.00000	11.66976	96.17943		9.70	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.81385		98.09441	0.00000	11.84014	97.93753		9.56	0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00		0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.61998		82.13825	0.00000	11.62546	82.10556		10.14	0.00	14,374,193.75		175	53,175.00
R2040	On 07/08/2025	Bond Future	10.80	Call	117.27000		0.11727	0.00000	133.47000	0.13347	117.270	9.17	0.08	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	265.55000		0.26555	0.00000	296.30000	0.29630	265.550	9.39	0.15	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	381.68000		0.38168	0.00000	418.48000	0.41848	381.680	9.53	0.20	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	932.88000		0.93288	0.00000	983.08000	0.98308	932.880	9.98	0.37	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	742.77000		0.74277	0.00000	810.29000	0.81029	742.770	10.96	(0.28)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.74645		83.71880	0.00000	11.75248	83.68349		10.03	0.00	0.00		0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.88647		80.79605	0.00000	11.89353	80.75555		10.52	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,693.75000		2.69375	0.00000	2,768.79000	2.76879	2,693.750	10.61	0.50	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	828.65000		0.82865	0.00000	893.90000	0.89390	828.650	12.47	(0.17)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.04139		82.29799	0.00000	12.04873	82.25676		10.45	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,260.25000		1.26025	0.00000	1,261.68000	1.26168	1,260.250	9.92	0.27	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,483.75000		3.48375	0.00000	3,511.81000	3.51181	3,483.750	10.75	(0.48)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,391.55000		2.39155	0.00000	2,412.59000	2.41259	2,391.550	11.32	(0.36)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		12.21529		79.29489	0.00000	12.22327	79.25112		10.88	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.86911		77.12349	0.00000	11.86949	77.12121		10.98	0.00	58,151,111.46		754	41,373.00
R2044	On 07/08/2025	Bond Future	10.63	Call	13.48000		0.01348	0.00000	16.07000	0.01607	13.480	9.55	0.01	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	328.98000		0.32898	0.00000	371.07000	0.37107	328.980	10.24	0.17	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,625.52000		1.62552	0.00000	1,698.26000	1.69826	1,625.520	11.16	(0.50)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	839.39000		0.83939	0.00000	904.24000	0.90424	839.390	11.78	(0.31)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.99438		78.60754	0.00000	11.99510	78.60328		10.86	0.00	0.00		0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,368.73000		2.36873	0.00000	2,384.29000	2.38429	2,368.730	11.25	(0.48)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,879.74000		1.87974	0.00000	1,894.82000	1.89482	1,879.740	11.56	(0.41)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,772.69000		1.77269	0.00000	1,787.58000	1.78758	1,772.690	11.64	(0.39)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.13233		75.71314	0.00000	12.13380	75.70462		11.42	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	
R2044	On 07/05/2026	Bond Future	0.00		12.28372		77.12037	0.00000	12.28524	77.11174		11.36	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.45272		74.14755	0.00000	12.45462	74.13700		11.85	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		11.83470		79.79628	0.00000	11.82982	79.82653		10.85	0.00	6,623,091.24	83	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.95882		76.89016	0.00000	11.95406	76.91913		11.34	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.09519		78.34717	0.00000	12.09095	78.37247		11.29	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.23442		75.36320	0.00000	12.23000	75.38906		11.87	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.38848		76.74334	0.00000	12.38418	76.76795		11.72	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		11.73810		103.30118	0.00000	11.73836	103.29908		10.89	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.85871		99.42504	0.00000	11.85929	99.42044		11.38	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.98880		101.30849	0.00000	11.99010	101.29838		11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.12815		97.33033	0.00000	12.12949	97.32012		11.92	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.28002		99.11113	0.00000	12.28171	99.09855		11.77	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		10.90514		73.38587	0.00000	10.92577	73.28386		9.14	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.01680		71.64539	0.00000	11.03856	71.53978		9.40	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.13981		73.00301	0.00000	11.16324	72.89151		9.34	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.27394		71.20982	0.00000	11.29830	71.09628		9.65	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.42324		72.51458	0.00000	11.44895	72.39737		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		250.71377		250.71377	0.00000	251.08953	251.08953		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.17102		252.17102	0.00000	252.54825	252.54825		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.01068		257.01068	0.00000	257.38163	257.38163		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.36719		258.36719	0.00000	258.74416	258.74416		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.17033		263.17033	0.00000	263.54877	263.54877		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		9.33834		93.17731	0.00000	9.36355	93.07674		5.46	0.00	71,839,706.01	771	16,229.00
R213	On 06/11/2025	Bond Future	0.00		9.42947		91.41708	0.00000	9.45670	91.31247		5.41	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.54012		93.14983	0.00000	9.57037	93.03831		5.14	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.66207		91.33087	0.00000	9.69420	91.21735		5.02	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.81123		93.00593	0.00000	9.84611	92.88833		4.78	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		11.47651		67.18906	0.00000	11.47153	67.21492		10.55	0.00	0.00	0	8,597.00
R214	On 06/11/2025	Bond Future	0.00		11.59090		65.18250	0.00000	11.58605	65.20729		10.95	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.71686		66.41778	0.00000	11.71253	66.43953		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.84592		64.35437	0.00000	11.84143	64.37655		11.41	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.98901		65.53358	0.00000	11.98464	65.55476		11.29	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
SIVC038	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

Total for Derivatives :	266,184,740.37	2,999	1,467,655.00
Grand Total:	266,184,740.37	2,999	1,467,655.00