

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2025

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		1,133.85800		1,133.85800	0.00000	1,131.07500	1,131.07500		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,155.68500		1,155.68500	0.00000	1,152.84700	1,152.84700		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,177.61400		1,177.61400	0.00000	1,174.72000	1,174.72000		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,199.58700		1,199.58700	0.00000	1,196.63400	1,196.63400		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,221.43000		1,221.43000	0.00000	1,218.42000	1,218.42000		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,347.59300		1,347.59300	0.00000	1,340.79600	1,340.79600		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,373.53500		1,373.53500	0.00000	1,366.60600	1,366.60600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,399.59800		1,399.59800	0.00000	1,392.53400	1,392.53400		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,425.71200		1,425.71200	0.00000	1,418.51200	1,418.51200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,451.67400		1,451.67400	0.00000	1,444.33700	1,444.33700		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,150.99700		1,150.99700	0.00000	1,146.27500	1,146.27500		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,173.15400		1,173.15400	0.00000	1,168.34000	1,168.34000		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,195.41500		1,195.41500	0.00000	1,190.50600	1,190.50600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,217.72000		1,217.72000	0.00000	1,212.71600	1,212.71600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,239.89300		1,239.89300	0.00000	1,234.79400	1,234.79400		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		11.28556		83.29444	0.00000	11.36498	82.93612		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.43761		81.12188	0.00000	11.52079	80.75646		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.61027		82.67841	0.00000	11.69757	82.30576		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.79548		80.44049	0.00000	11.88717	80.06049		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.00414		81.93249	0.00000	12.10063	81.54509		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		12.00547		77.46809	0.00000	12.08426	77.01993		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.14052		74.71241	0.00000	12.22242	74.25539		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.28500		76.14525	0.00000	12.37015	75.67925		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.44295		73.31476	0.00000	12.53164	72.83966		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.61242		74.67190	0.00000	12.70480	74.18774		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 07/08/2025	GOVI	0.00		1,134.04700		1,134.04700	0.00000	1,129.52200	1,129.52200		0.00		0.00	0	657.00
GOVI	On 06/11/2025	GOVI	0.00		1,155.87800		1,155.87800	0.00000	1,151.26400	1,151.26400		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,177.81100		1,177.81100	0.00000	1,173.10600	1,173.10600		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,199.78700		1,199.78700	0.00000	1,194.99100	1,194.99100		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,221.63500		1,221.63500	0.00000	1,216.74700	1,216.74700		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		138.15459		138.15459	0.00000	138.10130	138.10130		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.40809		139.40809	0.00000	139.35347	139.35347		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.08456		142.08456	0.00000	142.02847	142.02847		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.30085		143.30085	0.00000	143.24286	143.24286		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.96672		145.96672	0.00000	145.90709	145.90709		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	0.00

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
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	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	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.08352	130.08352	0.00000	130.01028	130.01028			0.00		0.00		0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.07892	131.07892	0.00000	131.00395	131.00395			0.00		0.00		0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.59546	133.59546	0.00000	133.51878	133.51878			0.00		0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.54917	134.54917	0.00000	134.47011	134.47011			0.00		0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.05227	137.05227	0.00000	136.97117	136.97117			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	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.49580	139.49580	0.00000	139.17103	139.17103			0.00		0.00		0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.21447	142.21447	0.00000	141.88320	141.88320			0.00		0.00		0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.77431	142.77431	0.00000	142.43558	142.43558			0.00		0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.46705	145.46705	0.00000	145.12161	145.12161			0.00		0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.96431	145.96431	0.00000	145.61237	145.61237			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	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	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.29377	120.29377	0.00000	119.74037	119.74037			0.00		0.00		0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.37705	120.37705	0.00000	119.81251	119.81251			0.00		0.00		0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.68778	122.68778	0.00000	122.11198	122.11198			0.00		0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.70057	122.70057	0.00000	122.11281	122.11281			0.00		0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.98137	124.98137	0.00000	124.38238	124.38238			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	0.00
I2050	On 07/08/2025	Bond Future	0.00		119.04637	119.04637	0.00000	119.01970	119.01970			0.00		0.00		0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.36645	121.36645	0.00000	121.33932	121.33932			0.00		0.00	202,803,337.95	1,671	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		121.27852	121.27852	0.00000	121.24983	121.24983			0.00		0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.56577	123.56577	0.00000	123.53621	123.53621			0.00		0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.40296	123.40296	0.00000	123.37279	123.37279			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	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	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.55500	381.55500	0.00000	381.15100	381.15100			0.00		0.00		0	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.99200	388.99200	0.00000	388.58000	388.58000			0.00		0.00		0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.46400	396.46400	0.00000	396.04300	396.04300			0.00		0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.95100	403.95100	0.00000	403.52000	403.52000			0.00		0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.39300	411.39300	0.00000	410.95400	410.95400			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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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		8.03649		104.58126	0.00000	8.04890	104.56522			0.95	0.00	8,784,825.84	84	180,330.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,516.57000		1.51657	0.00000	1,500.86000	1.50086	1,516.570	1.44	0.99	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.09000		0.00009	0.00000	0.11000	0.00011	0.090	1.83	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.08929		106.59413	0.00000	8.10478	106.57768			0.94	0.00	0.00	0	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.21695		103.30871	0.00000	8.23756	103.29163			0.85	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.51757		105.23172	0.00000	8.54763	105.21397			0.68	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.28676		101.85511	0.00000	9.33904	101.83662			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		268.57590		268.57590	0.00000	268.80706	268.80706			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		273.81045		273.81045	0.00000	274.04587	274.04587			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.72145		273.72145	0.00000	273.95943	273.95943			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.88480		278.88480	0.00000	279.12644	279.12644			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.63071		278.63071	0.00000	278.87560	278.87560			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		8.88821		97.03854	0.00000	8.94197	96.84790			4.38	0.00	242,984,504.16	2,504	117,193.00
R2030	On 07/08/2025	Bond Future	8.72	Call	514.89000		0.51489	0.00000	450.35000	0.45035	514.890	4.51	0.38	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,543.27000		1.54327	0.00000	1,414.84000	1.41484	1,543.270	4.86	0.72	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	77.74000		0.07774	0.00000	95.78000	0.09578	77.740	5.30	(0.08)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,464.74000		5.46474	0.00000	5,277.28000	5.27728	5,464.740	5.81	0.99	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		8.95960		98.90607	0.00000	9.01714	98.71168			4.17	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	741.18000		0.74118	0.00000	671.28000	0.67128	741.180	4.16	0.39	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,651.19000		1.65119	0.00000	1,535.84000	1.53584	1,651.190	4.42	0.62	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	199.72000		0.19972	0.00000	226.73000	0.22673	199.720	4.96	(0.12)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.05123		96.77309	0.00000	9.11318	96.57472			4.11	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.17543		98.57405	0.00000	9.24240	98.37168			3.87	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.33638		96.37301	0.00000	9.40930	96.16652			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		9.64359		96.28702	0.00000	9.70713	95.99447			6.14	0.00	0.00	0	124,656.00
R2032	On 07/08/2025	Bond Future	9.40	Call	608.28000		0.60828	0.00000	520.14000	0.52014	608.280	6.30	0.34	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,845.09000		1.84509	0.00000	1,664.62000	1.66462	1,845.090	6.87	0.66	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	138.64000		0.13864	0.00000	171.33000	0.17133	138.640	7.66	(0.09)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.73858		93.97860	0.00000	9.80549	93.68028			6.20	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	942.90000		0.94290	0.00000	844.44000	0.84444	942.900	6.30	0.36	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,054.39000		2.05439	0.00000	1,891.57000	1.89157	2,054.390	6.70	0.58	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	330.88000		0.33088	0.00000	376.64000	0.37664	330.880	7.55	(0.14)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.84929		95.75989	0.00000	9.91989	95.45570			5.97	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.97624		93.38227	0.00000	10.05089	93.07208			5.95	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.12586		95.09393	0.00000	10.20499	94.77766			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		9.84692		104.44581	0.00000	9.91039	104.10951			6.81	0.00	36,347,141.88	348	7,021.00

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	
R2033	On 06/11/2025	Bond Future	0.00		9.94573		101.41160	0.00000	10.01237	101.06876			6.96	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.05913		103.33364	0.00000	10.12924	102.98400			6.74	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.18766		100.21297	0.00000	10.26154	99.85644			6.86	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.33655		102.04893	0.00000	10.41455	101.68546			6.62	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.47475		94.45584	0.00000	10.55355	94.01897			7.88	0.00	13,979,464.32	148	89,750.00
R2035	On 07/08/2025	Bond Future	10.08	Call	472.87000		0.47287	0.00000	378.74000	0.37874	472.870		7.64	0.25	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,702.57000		1.70257	0.00000	1,472.35000	1.47235	1,702.570		8.34	0.57	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	576.94000		0.57694	0.00000	705.81000	0.70581	576.940		8.79	(0.26)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	233.14000		0.23314	0.00000	296.28000	0.29628	233.140		9.35	(0.12)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	211.95000		0.21195	0.00000	270.35000	0.27035	211.950		9.40	(0.11)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.58572		91.76859	0.00000	10.66793	91.32324			8.11	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	608.01000		0.60801	0.00000	517.40000	0.51740	608.010		7.76	0.23	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	877.00000		0.87700	0.00000	757.79000	0.75779	877.000		7.93	0.29	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,591.91000		1.59191	0.00000	1,411.31000	1.41131	1,591.910		8.28	0.44	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,669.18000		1.66918	0.00000	1,482.88000	1.48288	1,669.180		8.32	0.45	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,057.52000		2.05752	0.00000	1,844.80000	1.84480	2,057.520		8.47	0.51	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	3,234.09000		3.23409	0.00000	2,958.41000	2.95841	3,234.090		8.89	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,269.97000		3.26997	0.00000	2,992.70000	2.99270	3,269.970		8.91	0.65	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	700.19000		0.70019	0.00000	802.96000	0.80296	700.190		9.46	(0.21)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	681.51000		0.68151	0.00000	782.06000	0.78206	681.510		9.49	(0.20)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	504.23000		0.50423	0.00000	582.79000	0.58279	504.230		9.73	(0.16)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	342.18000		0.34218	0.00000	398.84000	0.39884	342.180		10.05	(0.11)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	323.63000		0.32363	0.00000	377.65000	0.37765	323.630		10.10	(0.11)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.71170		93.50825	0.00000	10.79765	93.05423			7.96	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,819.15000		1.81915	0.00000	1,639.49000	1.63949	1,819.150		7.91	0.42	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,237.22000		3.23722	0.00000	2,982.00000	2.98200	3,237.220		8.39	0.59	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	444.34000		0.44434	0.00000	501.92000	0.50192	444.340		9.90	(0.11)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.84377		90.74412	0.00000	10.93362	90.28129			8.17	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.99481		92.40779	0.00000	11.08894	91.93610			7.96	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		11.07915		83.75089	0.00000	11.16837	83.24900			9.33	0.00	93,130,989.68	1,112	143,466.00
R2037	On 07/08/2025	Bond Future	10.34	Call	135.87000		0.13587	0.00000	98.03000	0.09803	135.870		8.48	0.09	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	259.91000		0.25991	0.00000	194.54000	0.19454	259.910		8.64	0.16	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	313.49000		0.31349	0.00000	237.32000	0.23732	313.490		8.71	0.18	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	429.34000		0.42934	0.00000	331.44000	0.33144	429.340		8.83	0.23	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,175.26000		1.17526	0.00000	969.50000	0.96950	1,175.260		9.33	0.46	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,426.75000		1.42675	0.00000	1,700.30000	1.70030	1,426.750		9.44	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	706.01000		0.70601	0.00000	875.43000	0.87543	706.010		9.97	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,720.83000		2.72083	0.00000	2,380.58000	2.38058	2,720.830		10.01	0.72	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	662.08000		0.66208	0.00000	823.72000	0.82372	662.080		10.01	(0.28)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	288.58000		0.28858	0.00000	373.66000	0.37366	288.580		10.58	(0.14)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	281.92000		0.28192	0.00000	365.40000	0.36540	281.920		10.59	(0.14)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	124.39000		0.12439	0.00000	166.83000	0.16683	124.390		11.09	(0.07)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.19611		85.36269	0.00000	11.28887	84.85103			9.21	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	613.50000		0.61350	0.00000	511.37000	0.51137	613.500		8.62	0.22	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,606.08000		1.60608	0.00000	1,402.00000	1.40200	1,606.080		9.21	0.43	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	644.10000		0.64410	0.00000	750.26000	0.75026	644.100		10.76	(0.19)	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 05/02/2026	Bond Future	0.00		11.32680		82.72223	0.00000	11.42344	82.20058			9.61	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,085.03000		1.08503	0.00000	945.58000	0.94558	1,085.030		9.03	0.29	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,570.37000		1.57037	0.00000	1,388.82000	1.38882	1,570.370		9.24	0.37	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,588.30000		2.58830	0.00000	2,848.43000	2.84843	2,588.300		9.74	(0.47)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,888.73000		2.88873	0.00000	2,620.53000	2.62053	2,888.730		9.78	0.54	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,608.25000		1.60825	0.00000	1,791.47000	1.79147	1,608.250		10.34	(0.33)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,078.64000		1.07864	0.00000	1,211.90000	1.21190	1,078.640		10.83	(0.24)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	685.92000		0.68592	0.00000	777.15000	0.77715	685.920		11.39	(0.16)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.47381		84.26084	0.00000	11.57454	83.72922			9.53	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	1,864.98000		1.86498	0.00000	1,677.55000	1.67755	1,864.980		9.27	0.37	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,546.76000		1.54676	0.00000	1,701.36000	1.70136	1,546.760		10.70	(0.27)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.64045		81.54547	0.00000	11.74570	81.00374			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		11.14838		102.12307	0.00000	11.22724	101.60421			8.98	0.00	12,969,629.89	127	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		11.27346		98.60274	0.00000	11.35560	98.07376			9.34	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,550.08000		1.55008	0.00000	1,361.83000	1.36183	1,550.080		9.01	0.39	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	637.08000		0.63708	0.00000	734.33000	0.73433	637.080		10.81	(0.16)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.41053		100.47133	0.00000	11.49617	99.93207			9.27	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.55971		96.85555	0.00000	11.64909	96.30589			9.70	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.72473		98.62902	0.00000	11.81812	98.06890			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		11.52411		82.71332	0.00000	11.61332	82.17801			10.14	0.00	11,579,864.80	140	53,315.00
R2040	On 07/08/2025	Bond Future	10.80	Call	152.80000		0.15280	0.00000	110.51000	0.11051	152.800		9.17	0.10	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	337.24000		0.33724	0.00000	255.23000	0.25523	337.240		9.39	0.18	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	478.05000		0.47805	0.00000	369.78000	0.36978	478.050		9.53	0.24	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,123.63000		1.12363	0.00000	919.44000	0.91944	1,123.630		9.98	0.43	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	559.16000		0.55916	0.00000	704.07000	0.70407	559.160		10.96	(0.23)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.64690		84.30512	0.00000	11.73952	83.75941			10.03	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.78287		81.39396	0.00000	11.87922	80.83768			10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,978.09000		2.97809	0.00000	2,697.70000	2.69770	2,978.090		10.61	0.53	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	714.45000		0.71445	0.00000	808.89000	0.80889	714.450		12.47	(0.15)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.93352		82.90756	0.00000	12.03380	82.34065			10.45	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,417.06000		1.41706	0.00000	1,260.42000	1.26042	1,417.060		9.92	0.30	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,178.61000		3.17861	0.00000	3,448.38000	3.44838	3,178.610		10.75	(0.45)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,159.44000		2.15944	0.00000	2,361.48000	2.36148	2,159.440		11.32	(0.34)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		12.10269		79.91637	0.00000	12.20731	79.33870			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		11.79395		77.57796	0.00000	11.87795	77.07033			10.98	0.00	4,266,787.80	55	41,426.00
R2044	On 07/08/2025	Bond Future	10.63	Call	16.38000		0.01638	0.00000	10.98000	0.01098	16.380		9.55	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	388.06000		0.38806	0.00000	301.87000	0.30187	388.060		10.24	0.20	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,366.29000		1.36629	0.00000	1,621.12000	1.62112	1,366.290		11.16	(0.45)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	671.68000		0.67168	0.00000	826.70000	0.82670	671.680		11.78	(0.27)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.91640		79.07090	0.00000	12.00353	78.55346			10.86	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,123.51000		2.12351	0.00000	2,373.42000	2.37342	2,123.510		11.25	(0.45)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,669.68000		1.66968	0.00000	1,880.29000	1.88029	1,669.680		11.56	(0.38)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,571.00000		1.57100	0.00000	1,772.38000	1.77238	1,571.000		11.64	(0.36)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.05122		76.18580	0.00000	12.14180	75.65826			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	Contracts	Traded	Open Interest
											Option						
R2044	On 07/05/2026	Bond Future	0.00		12.19932		77.60234	0.00000	12.29352	77.06473			11.36	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.36467		74.63901	0.00000	12.46288	74.09117			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		11.74960		80.32673	0.00000	11.83337	79.80452			10.85	0.00	0.00	0	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.87049		77.43099	0.00000	11.95742	76.89868			11.34	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.00331		78.89869	0.00000	12.09370	78.35606			11.29	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.13889		75.92557	0.00000	12.23282	75.37256			11.87	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.28895		77.31666	0.00000	12.38677	76.75313			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		11.65815		103.95179	0.00000	11.74194	103.27013			10.89	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.77566		100.08831	0.00000	11.86269	99.39346			11.38	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.90239		101.98501	0.00000	11.99289	101.27668			11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.03818		98.02003	0.00000	12.13237	97.29819			11.92	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.18620		99.81431	0.00000	12.28437	99.07875			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		10.82542		73.78191	0.00000	10.90393	73.39186			9.14	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.93400		72.04917	0.00000	11.01552	71.65161			9.40	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.05368		73.41488	0.00000	11.13844	73.00953			9.34	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.18427		71.62984	0.00000	11.27247	71.21668			9.65	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.32977		72.94286	0.00000	11.42165	72.52183			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		250.40991		250.40991	0.00000	250.56159	250.56159			0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		251.86232		251.86232	0.00000	252.01635	252.01635			0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		256.69747		256.69747	0.00000	256.85372	256.85372			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.05163		258.05163	0.00000	258.20903	258.20903			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.85081		262.85081	0.00000	263.01016	263.01016			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		9.28942		93.37285	0.00000	9.34787	93.13928			5.46	0.00	85,249,412.05	913	17,142.00
R213	On 06/11/2025	Bond Future	0.00		9.37764		91.61660	0.00000	9.43952	91.37845			5.41	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.48495		93.35366	0.00000	9.55073	93.11070			5.14	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.60327		91.53909	0.00000	9.67326	91.29132			5.02	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.74827		93.21868	0.00000	9.82307	92.96599			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		11.39179		67.63102	0.00000	11.47014	67.22214			10.55	0.00	0.00	0	8,597.00
R214	On 06/11/2025	Bond Future	0.00		11.50318		65.63309	0.00000	11.58429	65.21629			10.95	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.62586		66.87730	0.00000	11.70997	66.45240			10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.75157		64.82288	0.00000	11.83874	64.38984			11.41	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.89101		66.01123	0.00000	11.98151	65.56995			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 :	712,095,958.37	7,102 1,465,738.00
Grand Total:	712,095,958.37	7,102 1,465,738.00