

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2025

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		1,142.27000		1,142.27000	0.00000	1,136.40300	1,136.40300		0.00		0.00	0	0.00	
AL37	On 06/11/2025	Index Future	0.00		1,164.26200		1,164.26200	0.00000	1,158.28000	1,158.28000		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,186.36000		1,186.36000	0.00000	1,180.26200	1,180.26200		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,208.50300		1,208.50300	0.00000	1,202.28800	1,202.28800		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,230.51800		1,230.51800	0.00000	1,224.18500	1,224.18500		0.00		0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,367.19500		1,367.19500	0.00000	1,353.46700	1,353.46700		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,393.51600		1,393.51600	0.00000	1,379.52300	1,379.52300		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,419.96600		1,419.96600	0.00000	1,405.70400	1,405.70400		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,446.47000		1,446.47000	0.00000	1,431.93700	1,431.93700		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,472.81900		1,472.81900	0.00000	1,458.01600	1,458.01600		0.00		0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,163.66200		1,163.66200	0.00000	1,153.89800	1,153.89800		0.00		0.00	0	77.00	
ALBI	On 06/11/2025	Index Future	0.00		1,186.06500		1,186.06500	0.00000	1,176.11200	1,176.11200		0.00		0.00	0	0.00	
ALBI	On 05/02/2026	Index Future	0.00		1,208.57700		1,208.57700	0.00000	1,198.43200	1,198.43200		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,231.13500		1,231.13500	0.00000	1,220.79700	1,220.79700		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,253.56200		1,253.56200	0.00000	1,243.03100	1,243.03100		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		11.03596		84.43416	0.00000	11.20829	83.64506		0.00		0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		11.17625		82.28420	0.00000	11.35666	81.47958		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		11.33596		83.86402	0.00000	11.52519	83.04374		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		11.50743		81.64959	0.00000	11.70601	80.81355		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		11.70102		83.16542	0.00000	11.90984	82.31345		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		11.80934		78.60221	0.00000	11.97538	77.64036		0.00		0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		11.93674		75.86897	0.00000	12.10922	74.88825		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		12.07316		77.32491	0.00000	12.25236	76.32511		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		12.22236		74.51775	0.00000	12.40883	73.49884		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		12.38264		75.89851	0.00000	12.57673	74.86032		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		1,146.26100		1,146.26100	0.00000	1,136.93600	1,136.93600		0.00		0.00	57,313,050.00	5	662.00
GOVI	On 06/11/2025	GOVI	0.00		1,168.32900		1,168.32900	0.00000	1,158.82300	1,158.82300		0.00		0.00	0	0.00	
GOVI	On 05/02/2026	GOVI	0.00		1,190.50500		1,190.50500	0.00000	1,180.81600	1,180.81600		0.00		0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,212.72600		1,212.72600	0.00000	1,202.85200	1,202.85200		0.00		0.00	0	0.00	
GOVI	On 06/08/2026	GOVI	0.00		1,234.81700		1,234.81700	0.00000	1,224.75900	1,224.75900		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		137.92635		137.92635	0.00000	138.01878	138.01878		0.00		0.00	58,204,919.70	422	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.17637		139.17637	0.00000	139.27007	139.27007		0.00		0.00	0	0.00	
I2029	On 05/02/2026	Bond Future	0.00		141.84999		141.84999	0.00000	141.94504	141.94504		0.00		0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		143.06541		143.06541	0.00000	143.16005	143.16005		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		145.72898		145.72898	0.00000	145.82483	145.82483		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 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		130.33602	130.33602	0.00000	129.92150	129.92150			0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.33710	131.33710	0.00000	130.91411	130.91411			0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.86019	133.86019	0.00000	133.42873	133.42873			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.82211	134.82211	0.00000	134.38044	134.38044			0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.33229	137.33229	0.00000	136.88184	136.88184			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		139.13489	139.13489	0.00000	139.12592	139.12592			0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.84709	141.84709	0.00000	141.83784	141.83784			0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.40330	142.40330	0.00000	142.39150	142.39150			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.09102	145.09102	0.00000	145.07845	145.07845			0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.58727	145.58727	0.00000	145.56996	145.56996			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		120.00894	120.00894	0.00000	120.00146	120.00146			0.00		0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		120.08776	120.08776	0.00000	120.07941	120.07941			0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.39432	122.39432	0.00000	122.38534	122.38534			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.40580	122.40580	0.00000	122.39353	122.39353			0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.68309	124.68309	0.00000	124.67018	124.67018			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		119.51125	119.51125	0.00000	119.00805	119.00805			0.00		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.84091	121.84091	0.00000	121.32783	121.32783			0.00		0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		121.76531	121.76531	0.00000	121.24018	121.24018			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.06343	124.06343	0.00000	123.52804	123.52804			0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.91551	123.91551	0.00000	123.36567	123.36567			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		381.45300	381.45300	0.00000	381.25700	381.25700			0.00		0.00	0.00	0	718.00
IGOV	On 06/11/2025	Index Future	0.00		388.88900	388.88900	0.00000	388.68900	388.68900			0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.36100	396.36100	0.00000	396.15600	396.15600			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.84800	403.84800	0.00000	403.63800	403.63800			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.29200	411.29200	0.00000	411.07600	411.07600			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	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		7.92978		104.71932	0.00000	8.02263	104.59918			0.95	0.00	0.00	0	180,330.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,653.31000		1.65331	0.00000	1,534.18000	1.53418	1,653.310	1.44	0.99	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.04000		0.00004	0.00000	0.07000	0.00007	0.040	1.83	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.95655		106.73530	0.00000	8.07179	106.61273			0.94	0.00	0.00	0	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.04213		103.45377	0.00000	8.19299	103.32857			0.85	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.26530		105.38092	0.00000	8.48150	105.25303			0.68	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.85325		102.00871	0.00000	9.22195	101.87804			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		269.01697		269.01697	0.00000	269.58037	269.58037			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		274.26111		274.26111	0.00000	274.83531	274.83531			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.18717		274.18717	0.00000	274.76818	274.76818			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.36300		279.36300	0.00000	279.95404	279.95404			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.12975		279.12975	0.00000	279.72250	279.72250			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		8.70557		97.68966	0.00000	8.82751	97.25434			4.38	0.00	0.00	0	116,158.00
R2030	On 07/08/2025	Bond Future	8.72	Call	795.95000		0.79595	0.00000	596.86000	0.59686	795.950	4.51	0.51	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,033.77000		2.03377	0.00000	1,696.90000	1.69690	2,033.770	4.86	0.81	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	37.36000		0.03736	0.00000	60.94000	0.06094	37.360	5.30	(0.04)	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,109.65000		6.10965	0.00000	5,677.78000	5.67778	6,109.650	5.81	0.99	0.00	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	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.76409		99.57016	0.00000	8.89456	99.12637			4.17	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,024.13000		1.02413	0.00000	827.02000	0.82702	1,024.130	4.16	0.48	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,087.06000		2.08706	0.00000	1,788.43000	1.78843	2,087.060	4.42	0.71	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	128.28000		0.12828	0.00000	172.50000	0.17250	128.280	4.96	(0.08)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.84073		97.45088	0.00000	8.98106	96.99839			4.11	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.94780		99.26583	0.00000	9.09936	98.80456			3.87	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.08850		97.07904	0.00000	9.25331	96.60890			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		9.46285		97.12555	0.00000	9.58853	96.54147			6.14	0.00	5,633,281.90	58	124,691.00
R2032	On 07/08/2025	Bond Future	9.40	Call	930.45000		0.93045	0.00000	692.92000	0.69292	930.450	6.30	0.46	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,428.66000		2.42866	0.00000	2,010.20000	2.01020	2,428.660	6.87	0.76	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	73.57000		0.07357	0.00000	113.97000	0.11397	73.570	7.66	(0.05)	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.54828		94.83365	0.00000	9.68057	94.23821			6.20	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,275.08000		1.27508	0.00000	1,034.57000	1.03457	1,275.080	6.30	0.44	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,571.33000		2.57133	0.00000	2,202.25000	2.20225	2,571.330	6.70	0.65	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	225.84000		0.22584	0.00000	294.34000	0.29434	225.840	7.55	(0.10)	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.64842		96.63226	0.00000	9.78793	96.02529			5.97	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.76380		94.27217	0.00000	9.91121	93.65355			5.95	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.90062		96.00164	0.00000	10.05675	95.37127			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		9.67153		105.38277	0.00000	9.79702	104.71123			6.81	0.00	0.00	0	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		9.76157		102.36701	0.00000	9.89329	101.68246			6.96	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.86535		104.30834	0.00000	10.00383	103.61055			6.74	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.98343		101.20721	0.00000	10.12925	100.49601			6.86	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.12086		103.06306	0.00000	10.27470	102.33837			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		10.24293		95.75764	0.00000	10.39892	94.87893			7.88	0.00	3,064,244.48	32	89,782.00
R2035	On 07/08/2025	Bond Future	10.08	Call	872.84000		0.87284	0.00000	580.50000	0.58050	872.840		7.64	0.39	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,523.74000		2.52374	0.00000	1,945.87000	1.94587	2,523.740		8.34	0.71	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	299.56000		0.29956	0.00000	468.86000	0.46886	299.560		8.79	(0.15)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	108.72000		0.10872	0.00000	182.41000	0.18241	108.720		9.35	(0.06)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	97.82000		0.09782	0.00000	165.21000	0.16521	97.820		9.40	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.34390		93.09582	0.00000	10.50658	92.20010			8.11	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	956.87000		0.95687	0.00000	706.97000	0.70697	956.870		7.76	0.32	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,320.43000		1.32043	0.00000	1,005.17000	1.00517	1,320.430		7.93	0.39	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,226.74000		2.22674	0.00000	1,781.12000	1.78112	2,226.740		8.28	0.54	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,321.12000		2.32112	0.00000	1,863.96000	1.86396	2,321.120		8.32	0.55	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,787.29000		2.78729	0.00000	2,277.87000	2.27787	2,787.290		8.47	0.61	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,141.24000		4.14124	0.00000	3,514.16000	3.51416	4,141.240		8.89	0.73	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,181.49000		4.18149	0.00000	3,551.54000	3.55154	4,181.490		8.91	0.74	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	456.96000		0.45696	0.00000	610.35000	0.61035	456.960		9.46	(0.15)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	443.95000		0.44395	0.00000	593.68000	0.59368	443.950		9.49	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	322.01000		0.32201	0.00000	436.19000	0.43619	322.010		9.73	(0.11)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	213.55000		0.21355	0.00000	293.59000	0.29359	213.550		10.05	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	201.35000		0.20135	0.00000	277.36000	0.27736	201.350		10.10	(0.07)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.45887		94.86175	0.00000	10.62886	93.94875			7.96	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,436.56000		2.43656	0.00000	2,005.62000	2.00562	2,436.560		7.91	0.51	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,075.22000		4.07522	0.00000	3,496.49000	3.49649	4,075.220		8.39	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	306.38000		0.30638	0.00000	393.70000	0.39370	306.380		9.90	(0.08)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.57950		92.12411	0.00000	10.75707	91.19376			8.17	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.71796		93.81461	0.00000	10.90385	92.86678			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		10.83651		85.13741	0.00000	11.00794	84.15452			9.33	0.00	0.00	0	143,732.00
R2037	On 07/08/2025	Bond Future	10.34	Call	314.56000		0.31456	0.00000	173.92000	0.17392	314.560		8.48	0.19	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	543.88000		0.54388	0.00000	323.57000	0.32357	543.880		8.64	0.28	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	636.07000		0.63607	0.00000	386.92000	0.38692	636.070		8.71	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	826.51000		0.82651	0.00000	522.13000	0.52213	826.510		8.83	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,899.26000		1.89926	0.00000	1,359.32000	1.35932	1,899.260		9.33	0.61	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	825.74000		0.82574	0.00000	1,225.42000	1.22542	825.740		9.44	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	365.67000		0.36567	0.00000	586.00000	0.58600	365.670		9.97	(0.18)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	3,785.03000		3.78503	0.00000	3,010.32000	3.01032	3,785.030		10.01	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	339.76000		0.33976	0.00000	547.94000	0.54794	339.760		10.01	(0.17)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	133.03000		0.13303	0.00000	230.74000	0.23074	133.030		10.58	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	129.60000		0.12960	0.00000	225.21000	0.22521	129.600		10.59	(0.07)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	52.29000		0.05229	0.00000	96.45000	0.09645	52.290		11.09	(0.03)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.94392		86.77623	0.00000	11.12206	85.77432			9.21	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	981.83000		0.98183	0.00000	705.62000	0.70562	981.830		8.62	0.32	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,275.75000		2.27575	0.00000	1,782.96000	1.78296	2,275.750		9.21	0.54	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	414.03000		0.41403	0.00000	566.58000	0.56658	414.030		10.76	(0.13)	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		11.06412		84.16358	0.00000	11.24958	83.14236		9.61	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,551.00000		1.55100	0.00000	1,206.97000	1.20697	1,551.000	9.03	0.37	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,159.10000		2.15910	0.00000	1,727.11000	1.72711	2,159.100	9.24	0.46	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,956.65000		1.95665	0.00000	2,389.46000	2.38946	1,956.650	9.74	(0.39)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	3,716.32000		3.71632	0.00000	3,115.35000	3.11535	3,716.320	9.78	0.62	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,176.97000		1.17697	0.00000	1,469.94000	1.46994	1,176.970	10.34	(0.26)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	771.85000		0.77185	0.00000	978.92000	0.97892	771.850	10.83	(0.18)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	480.37000		0.48037	0.00000	618.20000	0.61820	480.370	11.39	(0.12)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.20002		85.73023	0.00000	11.39320	84.68973		9.53	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,459.12000		2.45912	0.00000	2,025.43000	2.02543	2,459.120	9.27	0.45	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,178.05000		1.17805	0.00000	1,429.25000	1.42925	1,178.050	10.70	(0.22)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.35441		83.04325	0.00000	11.55610	81.98325		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		10.92647		103.60488	0.00000	11.08758	102.52585		8.98	0.00	0.00		0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		11.04240		100.11351	0.00000	11.21011	99.01359		9.34	0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,192.27000		2.19227	0.00000	1,706.80000	1.70680	2,192.270	9.01	0.48	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	417.93000		0.41793	0.00000	567.64000	0.56764	417.930	10.81	(0.12)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.16964		102.01195	0.00000	11.34439	100.89082		9.27	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.30834		98.42625	0.00000	11.49057	97.28390		9.70	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.46210		100.23021	0.00000	11.65236	99.06639		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		11.31747		83.97360	0.00000	11.48368	82.95766		10.14	0.00	538,186,802.40		6,409	57,973.00
R2040	On 07/08/2025	Bond Future	10.80	Call	311.07000		0.31107	0.00000	173.86000	0.17386	311.070	9.17	0.17	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	618.12000		0.61812	0.00000	377.50000	0.37750	618.120	9.39	0.29	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	833.85000		0.83385	0.00000	530.82000	0.53082	833.850	9.53	0.36	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,727.55000		1.72755	0.00000	1,221.17000	1.22117	1,727.550	9.98	0.56	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	308.29000		0.30829	0.00000	496.40000	0.49640	308.290	10.96	(0.15)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.43242		85.58999	0.00000	11.60489	84.55444		10.03	0.00	0.00		0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.55976		82.70425	0.00000	11.73907	81.64873		10.52	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,707.61000		3.70761	0.00000	3,109.14000	3.10914	3,707.610	10.61	0.60	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	528.27000		0.52827	0.00000	672.21000	0.67221	528.270	12.47	(0.12)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.70132		84.24340	0.00000	11.88781	83.16796		10.45	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,841.90000		1.84190	0.00000	1,491.30000	1.49130	1,841.900	9.92	0.35	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,602.49000		2.60249	0.00000	3,056.94000	3.05694	2,602.490	10.75	(0.39)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,735.83000		1.73583	0.00000	2,068.45000	2.06845	1,735.830	11.32	(0.28)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.86046		81.27812	0.00000	12.05487	80.18250		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		11.58745		78.84918	0.00000	11.76385	77.76119		10.98	0.00	0.00		0	41,426.00
R2044	On 07/08/2025	Bond Future	10.63	Call	42.79000		0.04279	0.00000	18.26000	0.01826	42.790	9.55	0.03	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	695.84000		0.69584	0.00000	419.04000	0.41904	695.840	10.24	0.31	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	849.37000		0.84937	0.00000	1,274.08000	1.27408	849.370	11.16	(0.33)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	380.46000		0.38046	0.00000	615.46000	0.61546	380.460	11.78	(0.17)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.70226		80.36694	0.00000	11.88514	79.25793		10.86	0.00	0.00		0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,579.05000		1.57905	0.00000	2,032.98000	2.03298	1,579.050	11.25	(0.37)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,218.68000		1.21868	0.00000	1,593.22000	1.59322	1,218.680	11.56	(0.30)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,141.53000		1.14153	0.00000	1,497.84000	1.49784	1,141.530	11.64	(0.28)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.82869		77.50731	0.00000	12.01864	76.37700		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 07/05/2026	Bond Future	0.00		11.96793		78.94961	0.00000	12.16531	77.79797		11.36	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.12351		76.01228	0.00000	12.32908	74.83915		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		11.55415		81.56933	0.00000	11.71997	80.51291		10.85	0.00	302,132,798.32		3,704	207,096.00
R2048	On 06/11/2025	Bond Future	0.00		11.66775		78.69781	0.00000	11.83971	77.62102		11.34	0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.79256		80.19049	0.00000	11.97122	79.09296		11.29	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.91995		77.24248	0.00000	12.10543	76.12428		11.87	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.06103		78.65900	0.00000	12.25399	77.51987		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		11.46271		105.57501	0.00000	11.63372	104.15213		10.89	0.00	0.00		0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.57275		101.74323	0.00000	11.75025	100.29286		11.38	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.69148		103.67240	0.00000	11.87588	102.19427		11.34	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.81872		99.74036	0.00000	12.01047	98.23425		11.92	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.95756		101.56789	0.00000	12.15719	100.03364		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		10.57897		75.02483	0.00000	10.74984	74.16007		9.14	0.00	0.00		0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.67811		73.31634	0.00000	10.85549	72.43483		9.40	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.78768		74.70693	0.00000	10.97198	73.80848		9.34	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.90753		72.94694	0.00000	11.09917	72.03149		9.65	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.04151		74.28532	0.00000	11.24100	73.35277		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		249.33140		249.33140	0.00000	250.58713	250.58713		0.00	0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.76495		250.76495	0.00000	252.04384	252.04384		0.00	0.00	0.00		0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.58186		255.58186	0.00000	256.88462	256.88462		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.92234		256.92234	0.00000	258.24463	258.24463		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.70432		261.70432	0.00000	263.05023	263.05023		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		9.11369		94.07957	0.00000	9.23451	93.59295		5.46	0.00	940,795.70		10	17,175.00
R213	On 06/11/2025	Bond Future	0.00		9.19159		92.33729	0.00000	9.31947	91.84118		5.41	0.00	0.00		0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.28716		94.08905	0.00000	9.42298	93.58328		5.14	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.39274		92.28941	0.00000	9.53715	91.77392		5.02	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.52321		93.98424	0.00000	9.67741	93.45887		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		11.19710		68.66388	0.00000	11.36253	67.78470		10.55	0.00	5,218,454.88		76	8,673.00
R214	On 06/11/2025	Bond Future	0.00		11.30168		66.68609	0.00000	11.47285	65.78998		10.95	0.00	0.00		0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.41693		67.95107	0.00000	11.59432	67.03772		10.91	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.53506		65.91753	0.00000	11.71877	64.98696		11.41	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.66626		67.12704	0.00000	11.85684	66.17903		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 :	970,694,347.38	10,716	1,467,821.00
Grand Total:	970,694,347.38	10,716	1,467,821.00