INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2025

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		1,172.20100	1,172.20100	0.00000	1,172.20100	1,172.20100	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,195.63100	1,195.63100	0.00000	1,192.27900	1,192.27900	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,217.85400	1,217.85400	0.00000	1,214.44000	1,214.44000	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.15200	1,240.15200	0.00000	1,236.67400	1,236.67400	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.68700	1,262.68700	0.00000	1,259.14300	1,259.14300	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,284.84700	1,284.84700	0.00000	1,281.23600	1,281.23600	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900	1,422.45900	0.00000	1,422.45900	1,422.45900	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,452.80500	1,452.80500	0.00000	1,446.94100	1,446.94100	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,479.80800	1,479.80800	0.00000	1,473.83500	1,473.83500	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,506.90300	1,506.90300	0.00000	1,500.81800	1,500.81800	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,534.28500	1,534.28500	0.00000	1,528.08600	1,528.08600	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,561.21100	1,561.21100	0.00000	1,554.89900	1,554.89900	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600	1,206.89600	0.00000	1,206.89600	1,206.89600	0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.28000	1,231.28000	0.00000	1,227.78100	1,227.78100	0.00	0.00	0.00		0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.16500	1,254.16500	0.00000	1,250.60200	1,250.60200	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.12900	1,277.12900	0.00000	1,273.49800	1,273.49800	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.33600	1,300.33600	0.00000	1,296.63600	1,296.63600	0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,323.15600	1,323.15600	0.00000	1,319.38700	1,319.38700	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 06/11/2025	Bond Future	0.00		10.35971	86.05787	0.00000	10.42647	85.74102	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.48723	87.67815	0.00000	10.55714	87.35543	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.62376	85.50834	0.00000	10.69715	85.17904	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.77287	87.09597	0.00000	10.85008	86.75982	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.94772	84.82879	0.00000	11.02906	84.48576	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 06/11/2025	Bond Future	0.00		11.25360	79.95768	0.00000	11.29379	79.70775	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.36921	81.46315	0.00000	11.41086	81.20858	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.49539	78.70798	0.00000	11.53872	78.44811	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.62703	80.16796	0.00000	11.67212	79.90260	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.77306	77.30714	0.00000	11.82006	77.03624	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		1,187.59800	1,187.59800	0.00000	1,187.59800	1,187.59800	0.00	0.00	0.00		0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,211.56300	1,211.56300	0.00000	1,208.15000	1,208.15000	0.00	0.00	0.00		0	614.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.08200	1,234.08200	0.00000	1,230.60700	1,230.60700	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,256.67800	1,256.67800	0.00000	1,253.13600	1,253.13600	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,279.51400	1,279.51400	0.00000	1,275.90400	1,275.90400	0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,301.96900	1,301.96900	0.00000	1,298.29200	1,298.29200	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 06/11/2025	Bond Future	0.00		140.97963	140.97963	0.00000	140.98698	140.98698	0.00	0.00	160,857,757.83		1,141	4,299.00
I2029	On 05/02/2026	Bond Future	0.00		143.63398	143.63398	0.00000	143.64158	143.64158	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
I2029	On 07/05/2026	Bond Future	0.00		144.83585	144.83585	0.00000	144.84261	144.84261		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.52784	147.52784	0.00000	147.53367	147.53367		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.63295	148.63295	0.00000	148.63737	148.63737		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
I2031	On 06/11/2025	Bond Future	0.00		110.64274	110.64274	0.00000	110.48727	110.48727		1.28	0.00	81,433,056.64	736	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.34089	110.34089	0.00000	110.18261	110.18261		1.29	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.38591	112.38591	0.00000	112.22396	112.22396		1.02	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.04760	112.04760	0.00000	111.88180	111.88180		0.52	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.01151	114.01151	0.00000	113.84162	113.84162		0.27	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.29785	132.29785	0.00000	132.07259	132.07259		0.00	0.00	0.00	0	6,581.00
I2033	On 05/02/2026	Bond Future	0.00		134.78872	134.78872	0.00000	134.55934	134.55934		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.72496	135.72496	0.00000	135.49043	135.49043		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.24773	138.24773	0.00000	138.00779	138.00779		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.08653	139.08653	0.00000	138.84101	138.84101		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 06/11/2025	Bond Future	0.00		142.48803	142.48803	0.00000	142.26657	142.26657		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.00547	143.00547	0.00000	142.78000	142.78000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.65617	145.65617	0.00000	145.42562	145.42562		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.16010	146.16010	0.00000	145.92420	145.92420		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.72365	148.72365	0.00000	148.48213	148.48213		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 06/11/2025	Bond Future	0.00		120.95939	120.95939	0.00000	120.95851	120.95851		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.23676	123.23676	0.00000	123.23609	123.23609		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.22557	123.22557	0.00000	123.22402	123.22402		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.51521	125.51521	0.00000	125.51257	125.51257		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.38436	125.38436	0.00000	125.38035	125.38035		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 06/11/2025	Bond Future	0.00		121.99609	121.99609	0.00000	121.79527	121.79527		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.88055	121.88055	0.00000	121.67615	121.67615		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.13967	124.13967	0.00000	123.93069	123.93069		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.99172	123.99172	0.00000	123.77791	123.77791		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.16607	126.16607	0.00000	125.94712	125.94712		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		384.09400	384.09400	0.00000	384.09400	384.09400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.65600	391.65600	0.00000	391.33900	391.33900		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.03000	399.03000	0.00000	398.70700	398.70700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.42800	406.42800	0.00000	406.09900	406.09900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.90400	413.90400	0.00000	413.56800	413.56800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.25800	421.25800	0.00000	420.91400	420.91400		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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 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 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 06/11/2025	Bond Future	0.00		7.65387	107.05827	0.00000	7.69307	107.01636		0.37	0.00	0.00	0	103,336.00
R186	On 05/02/2026	Bond Future	0.00		7.69407	103.74354	0.00000	7.74512	103.70096		0.27	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.82607	105.64165	0.00000	7.90015	105.59759		0.07	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.10778	102.27392	0.00000	8.23580	102.22827		0.27	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.34693	104.04078	0.00000	10.75868	103.99323		0.27	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 06/11/2025	Bond Future	0.00		276.25766	276.25766	0.00000	276.16026	276.16026		0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.12340	276.12340	0.00000	276.02425	276.02425		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.24181	281.24181	0.00000	281.13903	281.13903		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.04097	281.04097	0.00000	280.93403	280.93403		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		285.97021	285.97021	0.00000	285.85855	285.85855		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 06/11/2025	Bond Future	0.00		8.14870	101.69728	0.00000	8.21975	101.44880		3.92	0.00	0.00	0	139,002.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,149.42000	2.14942	0.00000	1,947.87000	1.94787	2,149.420	4.14	0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,704.17000	3.70417	0.00000	3,468.79000	3.46879	3,704.170	4.42	0.96	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	2.09000	0.00209	0.00000	3.08000	0.00308	2.090	4.96	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.19123	99.57937	0.00000	8.26754	99.32635		3.96	0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.25754	101.40121	0.00000	8.34006	101.14291		3.73	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.33933	99.25209	0.00000	8.42918	98.98832		3.66	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.44377	100.96727	0.00000	8.54182	100.69787		3.43	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 06/11/2025	Bond Future	0.00		8.86293	97.99577	0.00000	8.93370	97.66314		5.96	0.00	0.00	0	137,378.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,835.53000	2.83553	0.00000	2,580.17000	2.58017	2,835.530	6.46	0.80	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,830.41000	4.83041	0.00000	4,524.93000	4.52493	4,830.410	6.89	0.93	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	4.96000	0.00496	0.00000	6.96000	0.00696	4.960	7.65	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.93442	99.81726	0.00000	9.00895	99.47854		5.76	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.01756	97.48394	0.00000	9.09636	97.13836		5.77	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.11128	99.27171	0.00000	9.19479	98.91907		5.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.22873	96.83057	0.00000	9.31742	96.47075		5.45	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 06/11/2025	Bond Future	0.00		9.02551	106.30552	0.00000	9.10142	105.89028		6.03	0.00	159,458,280.00	1,500	13,678.00
R2033	On 05/02/2026	Bond Future	0.00		9.09980	108.28149	0.00000	9.17948	107.85864		5.87	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
R2033	On 07/05/2026	Bond Future	0.00		9.18503	105.21947	0.00000	9.26895	104.78814		5.69	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.27965	107.14876	0.00000	9.36819	106.70873		5.47	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.39552	103.96110	0.00000	9.48909	103.51227		5.11	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 06/11/2025	Bond Future	0.00		9.68526	96.84525	0.00000	9.75593	96.43329		7.79	0.00	0.00	0	118,055.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,713.07000	1.71307	0.00000	1,499.54000	1.49954	1,713.070	7.81	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,218.35000	2.21835	0.00000	1,969.77000	1.96977	2,218.350	7.98	0.64	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,906.91000	2.90691	0.00000	2,620.36000	2.62036	2,906.910	8.18	0.73	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	544.36000	0.54436	0.00000	655.91000	0.65591	544.360	8.27	(0.24)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	386.58000	0.38658	0.00000	472.13000	0.47213	386.580	8.45	(0.18)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,413.34000	4.41334	0.00000	4,070.99000	4.07099	4,413.340	8.59	0.86	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,557.94000	4.55794	0.00000	4,211.68000	4.21168	4,557.940	8.63	0.87	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	240.76000	0.24076	0.00000	299.19000	0.29919	240.760	8.70	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,243.83000	5.24383	0.00000	4,881.66000	4.88166	5,243.830	8.80	0.90	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	155.07000	0.15507	0.00000	195.61000	0.19561	155.070	8.92	(0.08)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,055.26000	7.05526	0.00000	6,666.40000	6.66640	7,055.260	9.23	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,106.02000	7.10602	0.00000	6,716.66000	6.71666	7,106.020	9.24	0.96	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	22.19000	0.02219	0.00000	29.62000	0.02962	22.190	9.81	(0.01)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	21.03000	0.02103	0.00000	28.12000	0.02812	21.030	9.83	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	11.72000	0.01172	0.00000	15.91000	0.01591	11.720	10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	4.46000	0.00446	0.00000	6.23000	0.00623	4.460	10.18	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	3.82000	0.00382	0.00000	5.36000	0.00536	3.820	10.18	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.77780	98.64536	0.00000	9.85153	98.22583		7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,468.77000	3.46877	0.00000	3,201.05000	3.20105	3,468.770	8.12	0.67	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,555.68000	4.55568	0.00000	4,250.46000	4.25046	4,555.680	8.40	0.75	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	632.90000	0.63290	0.00000	721.12000	0.72112	632.900	8.65	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,765.64000	6.76564	0.00000	6,410.08000	6.41008	6,765.640	8.93	0.86	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	307.15000	0.30715	0.00000	355.27000	0.35527	307.150	9.16	(0.10)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	29.71000	0.02971	0.00000	36.11000	0.03611	29.710	9.76	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.87433	95.94738	0.00000	9.95136	95.51950		7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,027.33000	2.02733	0.00000	1,849.55000	1.84955	2,027.330	7.85	0.44	1,742,415.33	400	200.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,979.22000	1.97922	0.00000	2,158.01000	2.15801	1,979.220	8.30	(0.39)	(781,212.61)	200	200.00
R2035	On 07/05/2026	Bond Future	10.66	Put	1,180.32000	1.18032	0.00000	1,300.62000	1.30062	1,180.320	8.77	(0.26)	(1,033,952.03)	400	200.00
R2035	On 06/08/2026	Bond Future	0.00		9.98073	97.70741	0.00000	10.06137	97.27095		7.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.10764	94.89706	0.00000	10.19213	94.45201		7.89	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 06/11/2025	Bond Future	0.00		10.23510	90.93187	0.00000	10.30057	90.53638		8.86	0.00	0.00	0	184,266.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,514.31000	2.51431	0.00000	2,268.62000	2.26862	2,514.310	9.21	0.66	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,790.76000	4.79076	0.00000	4,461.17000	4.46117	4,790.760	9.91	0.86	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	19.64000	0.01964	0.00000	25.59000	0.02559	19.640	11.47	(0.01)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.33290	88.36333	0.00000	10.40093	87.96058		9.21	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,322.78000	3.32278	0.00000	3,076.64000	3.07664	3,322.780	9.40	0.64	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,331.31000	4.33131	0.00000	4,050.16000	4.05016	4,331.310	9.71	0.72	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	556.31000	0.55631	0.00000	629.20000	0.62920	556.310	10.30	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,562.62000	6.56262	0.00000	6,229.44000	6.22944	6,562.620	10.35	0.85	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	273.57000	0.27357	0.00000	313.43000	0.31343	273.570	10.92	(0.09)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	152.46000	0.15246	0.00000	176.28000	0.17628	152.460	11.43	(0.05)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	69.31000	0.06931	0.00000	81.32000	0.08132	69.310	11.71	(0.02)	0.00	0	1,030.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2037	On 07/05/2026	Bond Future	0.00		10.44413	89.97968	0.00000	10.51497	89.56902		9.10	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,557.26000	4.55726	0.00000	4,291.80000	4.29180	4,557.260	9.59	0.67	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	374.68000	0.37468	0.00000	416.20000	0.41620	374.680	11.16	(0.09)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.56640	87.37009	0.00000	10.64033	86.95122		9.46	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,807.64000	1.80764	0.00000	1,665.11000	1.66511	1,807.640	8.96	0.36	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,872.36000	2.87236	0.00000	3,067.31000	3.06731	2,872.360	9.42	(0.44)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,719.85000	1.71985	0.00000	1,852.73000	1.85273	1,719.850	9.97	(0.30)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.69513	88.87862	0.00000	10.77222	88.45154		9.30	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 06/11/2025	Bond Future	0.00		10.32178	105.04927	0.00000	10.39282	104.54711		8.59	0.00	0.00	0	6,744.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,956.28000	4.95628	0.00000	4,551.40000	4.55140	4,956.280	9.59	0.84	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	13.50000	0.01350	0.00000	18.37000	0.01837	13.500	11.24	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.42546	107.00192	0.00000	10.49932	106.49056		8.56	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.53840	103.47503	0.00000	10.61537	102.95362		8.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.65942	105.37203	0.00000	10.73972	104.84022		8.49	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.79584	101.71192	0.00000	10.87969	101.16972		8.54	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 06/11/2025	Bond Future	0.00		10.69615	90.23609	0.00000	10.73067	90.00979		9.72	0.00	0.00	0	45,634.00
R2040	On 05/02/2026	Bond Future	0.00		10.80077	87.40417	0.00000	10.83657	87.17372		10.15	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,176.37000	1.17637	0.00000	1,110.00000	1.11000	1,176.370	9.65	0.32	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,629.41000	2.62941	0.00000	2,754.94000	2.75494	2,629.410	10.15	(0.51)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,604.05000	1.60405	0.00000	1,693.44000	1.69344	1,604.050	10.71	(0.35)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,893.64000	6.89364	0.00000	6,708.60000	6.70860	6,893.640	11.66	0.83	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	76.80000	0.07680	0.00000	84.17000	0.08417	76.800	12.93	(0.03)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.91750	89.00286	0.00000	10.95474	88.76764		10.06	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,336.02000	2.33602	0.00000	2,238.84000	2.23884	2,336.020	9.74	0.44	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,749.62000	3.74962	0.00000	3,619.71000	3.61971	3,749.620	10.20	0.58	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,356.93000	1.35693	0.00000	1,423.84000	1.42384	1,356.930	10.92	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	989.05000	0.98905	0.00000	1,040.95000	1.04095	989.050	11.30	(0.20)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	814.45000	0.81445	0.00000	858.67000	0.85867	814.450	11.53	(0.17)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	594.12000	0.59412	0.00000	628.02000	0.62802	594.120	11.90	(0.13)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.04482	86.12456	0.00000	11.08364	85.88438		10.51	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.17689	87.61104	0.00000	11.21734	87.36579		10.36	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 06/11/2025	Bond Future	0.00		10.94515	85.24200	0.00000	10.97959	85.00984		10.60	0.00	0.00	0	129,509.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,973.95000	2.97395	0.00000	2,827.03000	2.82703	2,973.950	11.01	0.68	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	329.18000	0.32918	0.00000	367.23000	0.36723	329.180	11.86	(0.13)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	188.03000	0.18803	0.00000	212.16000	0.21216	188.030	12.28	(0.08)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	118.69000	0.11869	0.00000	135.13000	0.13513	118.690	12.60	(0.05)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	105.73000	0.10573	0.00000	120.63000	0.12063	105.730	12.68	(0.05)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.04861	82.44244	0.00000	11.08427	82.20605		11.10	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	361.06000	0.36106	0.00000	334.67000	0.33467	361.060	10.00	0.13	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,049.66000	2.04966	0.00000	1,951.51000	1.95151	2,049.660	10.96	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,990.62000	1.99062	0.00000	2,095.07000	2.09507	1,990.620	11.47	(0.40)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,547.89000	1.54789	0.00000	1,635.08000	1.63508	1,547.890	11.78	(0.33)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,452.40000	1.45240	0.00000	1,535.58000	1.53558	1,452.400	11.86	(0.32)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.16284	83.95034	0.00000	11.19987	83.70912		11.01	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 06/08/2026	Bond Future	0.00		11.28675	81.10465	0.00000	11.32529	80.85835		11.54	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.41421	82.50424	0.00000	11.45430	82.25277		11.39	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 06/11/2025	Bond Future	0.00		10.93413	83.59680	0.00000	10.97370	83.31929		11.13	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.03653	85.15062	0.00000	11.07750	84.86804		11.06	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.14042	82.26902	0.00000	11.18291	81.98068		11.57	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.25190	83.77784	0.00000	11.29604	83.48355		11.51	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.37605	80.78923	0.00000	11.42194	80.48896		11.99	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 06/11/2025	Bond Future	0.00		10.85069	108.05510	0.00000	10.88504	107.73899		11.10	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.94737	110.06359	0.00000	10.98293	109.74170		11.19	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.05064	106.21570	0.00000	11.08757	105.88718		11.25	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.15977	108.16274	0.00000	11.19816	107.82736		11.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.27985	104.17248	0.00000	11.31982	103.83008		11.76	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 06/11/2025	Bond Future	0.00		9.97794	76.93810	0.00000	10.04313	76.59105		9.02	0.00	0.00	0	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.06645	78.36817	0.00000	10.13407	78.01480		8.94	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.16329	76.65085	0.00000	10.23362	76.29043		9.20	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.26770	78.05665	0.00000	10.34091	77.68905		9.09	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.38683	76.25673	0.00000	10.46311	75.88195		9.26	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 06/11/2025	Bond Future	0.00		252.65648	252.65648	0.00000	252.67054	252.67054		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.41343	257.41343	0.00000	257.42793	257.42793		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.70537	258.70537	0.00000	258.71840	258.71840		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.51316	263.51316	0.00000	263.52454	263.52454		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.60147	264.60147	0.00000	264.61028	264.61028		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 06/11/2025	Bond Future	0.00		8.49431	95.10154	0.00000	8.56500	94.81668		5.22	0.00	0.00	0	94,023.00
R213	On 05/02/2026	Bond Future	0.00		8.55666	96.86920	0.00000	8.63163	96.57916		4.97	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.62514	95.09029	0.00000	8.70493	94.79430		4.88	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.70500	96.83502	0.00000	8.79027	96.53289		4.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.81729	94.96151	0.00000	8.90868	94.65314		4.54	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 06/11/2025	Bond Future	0.00		10.63417	70.36113	0.00000	10.67349	70.13639		10.68	0.00	0.00	0	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.73088	71.66896	0.00000	10.77154	71.44008		10.62	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.82950	69.68233	0.00000	10.87161	69.44881		11.05	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.93550	70.96059	0.00000	10.97919	70.72220		11.01	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.05498	68.89188	0.00000	11.10033	68.64864		11.40	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 :	401,676,345.16	4,377	1,570,209.00
Grand Total:	401,676,345.16	4,377	1,570,209.00