

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2025

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		1,195.92100		1,195.92100	0.00000	1,195.63100	1,195.63100		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,218.14900		1,218.14900	0.00000	1,217.85400	1,217.85400		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.45500		1,240.45500	0.00000	1,240.15200	1,240.15200		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.99900		1,262.99900	0.00000	1,262.68700	1,262.68700		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,285.16800		1,285.16800	0.00000	1,284.84700	1,284.84700		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		1,454.19800		1,454.19800	0.00000	1,452.80500	1,452.80500		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,481.22700		1,481.22700	0.00000	1,479.80800	1,479.80800		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,508.35100		1,508.35100	0.00000	1,506.90300	1,506.90300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,535.76300		1,535.76300	0.00000	1,534.28500	1,534.28500		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,562.72000		1,562.72000	0.00000	1,561.21100	1,561.21100		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		1,231.90100		1,231.90100	0.00000	1,231.28000	1,231.28000		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.79800		1,254.79800	0.00000	1,254.16500	1,254.16500		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.77600		1,277.77600	0.00000	1,277.12900	1,277.12900		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.99700		1,300.99700	0.00000	1,300.33600	1,300.33600		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,323.83400		1,323.83400	0.00000	1,323.15600	1,323.15600		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		10.34793		86.11393	0.00000	10.35971	86.05787		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.47489		87.73528	0.00000	10.48723	87.67815		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.61078		85.56675	0.00000	10.62376	85.50834		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.75920		87.15567	0.00000	10.77287	87.09597		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.93329		84.88983	0.00000	10.94772	84.82879		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		11.24712		79.99809	0.00000	11.25360	79.95768		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.36249		81.50434	0.00000	11.36921	81.46315		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.48839		78.75008	0.00000	11.49539	78.70798		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.61973		80.21105	0.00000	11.62703	80.16796		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.76542		77.35131	0.00000	11.77306	77.30714		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		1,212.08800		1,212.08800	0.00000	1,211.56300	1,211.56300		0.00		0.00	72,725,280.00	6	611.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.61600		1,234.61600	0.00000	1,234.08200	1,234.08200		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,257.22500		1,257.22500	0.00000	1,256.67800	1,256.67800		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,280.07300		1,280.07300	0.00000	1,279.51400	1,279.51400		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,302.54200		1,302.54200	0.00000	1,301.96900	1,301.96900		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		140.92869		140.92869	0.00000	140.97963	140.97963		0.00		0.00	13,670,082.93	97	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.58204		143.58204	0.00000	143.63398	143.63398		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2029	On 07/05/2026	Bond Future	0.00		144.78290		144.78290	0.00000	144.83585	144.83585		0.00		0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.47425		147.47425	0.00000	147.52784	147.52784		0.00		0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.57814		148.57814	0.00000	148.63295	148.63295		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
I2031	On 06/11/2025	Bond Future	0.00		110.42949		110.42949	0.00000	110.64274	110.64274		1.28		0.00		0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.12316		110.12316	0.00000	110.34089	110.34089		1.29		0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.16444		112.16444	0.00000	112.38591	112.38591		1.02		0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.82116		111.82116	0.00000	112.04760	112.04760		0.52		0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.78149		113.78149	0.00000	114.01151	114.01151		0.27		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	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	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.38793		132.38793	0.00000	132.29785	132.29785		0.00		0.00	195,801,748.47	1,479	8,060.00
I2033	On 05/02/2026	Bond Future	0.00		134.88046		134.88046	0.00000	134.78872	134.78872		0.00		0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.81838		135.81838	0.00000	135.72496	135.72496		0.00		0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.34320		138.34320	0.00000	138.24773	138.24773		0.00		0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.18337		139.18337	0.00000	139.08653	139.08653		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 06/11/2025	Bond Future	0.00		142.41461		142.41461	0.00000	142.48803	142.48803		0.00		0.00		0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.93021		142.93021	0.00000	143.00547	143.00547		0.00		0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.58000		145.58000	0.00000	145.65617	145.65617		0.00		0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.08183		146.08183	0.00000	146.16010	146.16010		0.00		0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.64450		148.64450	0.00000	148.72365	148.72365		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 06/11/2025	Bond Future	0.00		121.04874		121.04874	0.00000	120.95939	120.95939		0.00		0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.32771		123.32771	0.00000	123.23676	123.23676		0.00		0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.31789		123.31789	0.00000	123.22557	123.22557		0.00		0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.60951		125.60951	0.00000	125.51521	125.51521		0.00		0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.47953		125.47953	0.00000	125.38436	125.38436		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 06/11/2025	Bond Future	0.00		121.99616		121.99616	0.00000	121.99609	121.99609		0.00		0.00		0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.88036		121.88036	0.00000	121.88055	121.88055		0.00		0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.13974		124.13974	0.00000	124.13967	124.13967		0.00		0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.99124		123.99124	0.00000	123.99172	123.99172		0.00		0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.16578		126.16578	0.00000	126.16607	126.16607		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		384.09400		384.09400	0.00000	384.09400	384.09400		0.00		0.00		0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.80900		391.80900	0.00000	391.65600	391.65600		0.00		0.00		0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.18500		399.18500	0.00000	399.03000	399.03000		0.00		0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.58800		406.58800	0.00000	406.42800	406.42800		0.00		0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.06800		414.06800	0.00000	413.90400	413.90400		0.00		0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.42600		421.42600	0.00000	421.25800	421.25800		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

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		7.65313		107.05906	0.00000	7.65387	107.05827		0.37		0.00	0.00	0	103,336.00
R186	On 05/02/2026	Bond Future	0.00		7.69315		103.74431	0.00000	7.69407	103.74354		0.27		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.82437		105.64266	0.00000	7.82607	105.64165		0.07		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.10416		102.27521	0.00000	8.10778	102.27392		0.27		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.33235		104.04246	0.00000	10.34693	104.04078		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		276.54765		276.54765	0.00000	276.25766	276.25766		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.41808		276.41808	0.00000	276.12340	276.12340		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.54256		281.54256	0.00000	281.24181	281.24181		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.34587		281.34587	0.00000	281.04097	281.04097		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.28161		286.28161	0.00000	285.97021	285.97021		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		8.14281		101.71791	0.00000	8.14870	101.69728		3.92		0.00	0.00	0	139,002.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,163.88000		2.16388	0.00000	2,149.42000	2.14942	2,163.880	4.14		0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		3,722.83000		3.72283	0.00000	3,704.17000	3.70417	3,722.830	4.42		0.96	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put		1.91000		0.00191	0.00000	2.09000	0.00209	1.910	4.96		0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.18492		99.60033	0.00000	8.19123	99.57937		3.96		0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.25067		101.42275	0.00000	8.25754	101.40121		3.73		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.33178		99.27429	0.00000	8.33933	99.25209		3.66		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.43543		100.99023	0.00000	8.44377	100.96727		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		8.85685		98.02441	0.00000	8.86293	97.99577		5.96		0.00	4,117,025.22	42	137,378.00
R2032	On 06/11/2025	Bond Future	9.40 Call		2,853.47000		2.85347	0.00000	2,835.53000	2.83553	2,853.470	6.46		0.80	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		4,854.75000		4.85475	0.00000	4,830.41000	4.83041	4,854.750	6.89		0.94	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89 Put		4.57000		0.00457	0.00000	4.96000	0.00496	4.570	7.65		0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.92802		99.84641	0.00000	8.93442	99.81726		5.76		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.01076		97.51384	0.00000	9.01756	97.48394		5.77		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.10403		99.30240	0.00000	9.11128	99.27171		5.46		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.22096		96.86217	0.00000	9.22873	96.83057		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		9.01419		106.36763	0.00000	9.02551	106.30552		6.03		0.00	0.00	0	13,678.00
R2033	On 05/02/2026	Bond Future	0.00		9.08793		108.34467	0.00000	9.09980	108.28149		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		9.17250		105.28407	0.00000	9.18503	105.21947			5.69	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.26640		107.21482	0.00000	9.27965	107.14876			5.47	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.38147		104.02871	0.00000	9.39552	103.96110			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		9.67386		96.91193	0.00000	9.68526	96.84525			7.79	0.00	0.00	0	118,055.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,742.27000		1.74227	0.00000	1,713.07000	1.71307	1,742.270		7.81	0.57	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,253.42000		2.25342	0.00000	2,218.35000	2.21835	2,253.420		7.98	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,948.62000		2.94862	0.00000	2,906.91000	2.90691	2,948.620		8.18	0.74	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	521.88000		0.52188	0.00000	544.36000	0.54436	521.880		8.27	(0.23)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	368.92000		0.36892	0.00000	386.58000	0.38658	368.920		8.45	(0.17)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,465.40000		4.46540	0.00000	4,413.34000	4.41334	4,465.400		8.59	0.86	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,610.76000		4.61076	0.00000	4,557.94000	4.55794	4,610.760		8.63	0.87	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	228.31000		0.22831	0.00000	240.76000	0.24076	228.310		8.70	(0.11)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,299.78000		5.29978	0.00000	5,243.83000	5.24383	5,299.780		8.80	0.90	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	146.21000		0.14621	0.00000	155.07000	0.15507	146.210		8.92	(0.08)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,116.70000		7.11670	0.00000	7,055.26000	7.05526	7,116.700		9.23	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,167.58000		7.16758	0.00000	7,106.02000	7.10602	7,167.580		9.24	0.96	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	20.40000		0.02040	0.00000	22.19000	0.02219	20.400		9.81	(0.01)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	19.32000		0.01932	0.00000	21.03000	0.02103	19.320		9.83	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	10.69000		0.01069	0.00000	11.72000	0.01172	10.690		10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	4.02000		0.00402	0.00000	4.46000	0.00446	4.020		10.18	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	3.43000		0.00343	0.00000	3.82000	0.00382	3.430		10.18	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.76592		98.71319	0.00000	9.77780	98.64536			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,508.37000		3.50837	0.00000	3,468.77000	3.46877	3,508.370		8.12	0.67	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,601.68000		4.60168	0.00000	4,555.68000	4.55568	4,601.680		8.40	0.76	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	615.68000		0.61568	0.00000	632.90000	0.63290	615.680		8.65	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,820.66000		6.82066	0.00000	6,765.64000	6.76564	6,820.660		8.93	0.87	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	297.29000		0.29729	0.00000	307.15000	0.30715	297.290		9.16	(0.10)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	28.27000		0.02827	0.00000	29.71000	0.02971	28.270		9.76	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.86190		96.01667	0.00000	9.87433	95.94738			7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,053.16000		2.05316	0.00000	2,027.33000	2.02733	2,053.160		7.85	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,947.14000		1.94714	0.00000	1,979.22000	1.97922	1,947.140		8.30	(0.39)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.66	Put	1,157.99000		1.15799	0.00000	1,180.32000	1.18032	1,157.990		8.77	(0.26)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	0.00		9.96769		97.77824	0.00000	9.98073	97.70741			7.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.09394		94.96949	0.00000	10.10764	94.89706			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		10.21332		91.06398	0.00000	10.23510	90.93187			8.86	0.00	0.00	0	184,266.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,593.95000		2.59395	0.00000	2,514.31000	2.51431	2,593.950		9.21	0.67	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,899.24000		4.89924	0.00000	4,790.76000	4.79076	4,899.240		9.91	0.87	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	17.40000		0.01740	0.00000	19.64000	0.01964	17.400		11.47	(0.01)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.31026		88.49792	0.00000	10.33290	88.36333			9.21	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,403.38000		3.40338	0.00000	3,322.78000	3.32278	3,403.380		9.40	0.65	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,423.66000		4.42366	0.00000	4,331.31000	4.33131	4,423.660		9.71	0.73	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	530.62000		0.53062	0.00000	556.31000	0.55631	530.620		10.30	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,672.66000		6.67266	0.00000	6,562.62000	6.56262	6,672.660		10.35	0.85	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	259.28000		0.25928	0.00000	273.57000	0.27357	259.280		10.92	(0.08)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	143.81000		0.14381	0.00000	152.46000	0.15246	143.810		11.43	(0.05)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	64.90000		0.06490	0.00000	69.31000	0.06931	64.900		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		10.42055		90.11695	0.00000	10.44413	89.97968			9.10	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,644.58000		4.64458	0.00000	4,557.26000	4.55726	4,644.580		9.59	0.68	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	359.89000		0.35989	0.00000	374.68000	0.37468	359.890		11.16	(0.09)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.54180		87.51008	0.00000	10.56640	87.37009			9.46	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,854.40000		1.85440	0.00000	1,807.64000	1.80764	1,854.400		8.96	0.37	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,806.12000		2.80612	0.00000	2,872.36000	2.87236	2,806.120		9.42	(0.44)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,674.30000		1.67430	0.00000	1,719.85000	1.71985	1,674.300		9.97	(0.29)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.66948		89.02136	0.00000	10.69513	88.87862			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		10.30505		105.16804	0.00000	10.32178	105.04927			8.59	0.00	0.00	0	6,744.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,048.88000		5.04888	0.00000	4,956.28000	4.95628	5,048.880		9.59	0.84	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	12.05000		0.01205	0.00000	13.50000	0.01350	12.050		11.24	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.40807		107.12284	0.00000	10.42546	107.00192			8.56	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.52027		103.59840	0.00000	10.53840	103.47503			8.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.64050		105.49791	0.00000	10.65942	105.37203			8.49	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.77607		101.84036	0.00000	10.79584	101.71192			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		10.68983		90.27762	0.00000	10.69615	90.23609			9.72	0.00	168,006,650.82	1,861	43,773.00
R2040	On 05/02/2026	Bond Future	0.00		10.79422		87.44643	0.00000	10.80077	87.40417			10.15	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,183.98000		1.18398	0.00000	1,176.37000	1.17637	1,183.980		9.65	0.32	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,601.04000		2.60104	0.00000	2,629.41000	2.62941	2,601.040		10.15	(0.50)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,582.41000		1.58241	0.00000	1,604.05000	1.60405	1,582.410		10.71	(0.35)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,923.67000		6.92367	0.00000	6,893.64000	6.89364	6,923.670		11.66	0.83	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	74.46000		0.07446	0.00000	76.80000	0.07680	74.460		12.93	(0.02)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.91067		89.04610	0.00000	10.91750	89.00286			10.06	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,349.70000		2.34970	0.00000	2,336.02000	2.33602	2,349.700		9.74	0.44	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,769.17000		3.76917	0.00000	3,749.62000	3.74962	3,769.170		10.20	0.58	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,340.79000		1.34079	0.00000	1,356.93000	1.35693	1,340.790		10.92	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	976.09000		0.97609	0.00000	989.05000	0.98905	976.090		11.30	(0.20)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	803.18000		0.80318	0.00000	814.45000	0.81445	803.180		11.53	(0.17)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	585.19000		0.58519	0.00000	594.12000	0.59412	585.190		11.90	(0.12)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.03768		86.16884	0.00000	11.04482	86.12456			10.51	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.16943		87.65638	0.00000	11.17689	87.61104			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		10.93885		85.28458	0.00000	10.94515	85.24200			10.60	0.00	0.00	0	129,509.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,993.66000		2.99366	0.00000	2,973.95000	2.97395	2,993.660		11.01	0.69	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	317.59000		0.31759	0.00000	329.18000	0.32918	317.590		11.86	(0.13)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	180.28000		0.18028	0.00000	188.03000	0.18803	180.280		12.28	(0.08)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	113.22000		0.11322	0.00000	118.69000	0.11869	113.220		12.60	(0.05)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	100.72000		0.10072	0.00000	105.73000	0.10573	100.720		12.68	(0.05)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.04208		82.48584	0.00000	11.04861	82.44244			11.10	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	363.27000		0.36327	0.00000	361.06000	0.36106	363.270		10.00	0.13	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,062.27000		2.06227	0.00000	2,049.66000	2.04966	2,062.270		10.96	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,965.91000		1.96591	0.00000	1,990.62000	1.99062	1,965.910		11.47	(0.40)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,526.55000		1.52655	0.00000	1,547.89000	1.54789	1,526.550		11.78	(0.33)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,431.88000		1.43188	0.00000	1,452.40000	1.45240	1,431.880		11.86	(0.31)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.15605		83.99469	0.00000	11.16284	83.95034			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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2044	On 06/08/2026	Bond Future	0.00		11.27967		81.15002	0.00000	11.28675	81.10465		11.54	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.40683		82.55067	0.00000	11.41421	82.50424		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		10.93300		83.60475	0.00000	10.93413	83.59680		11.13	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.03536		85.15871	0.00000	11.03653	85.15062		11.06	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.13919		82.27739	0.00000	11.14042	82.26902		11.57	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.25059		83.78660	0.00000	11.25190	83.77784		11.51	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.37464		80.79848	0.00000	11.37605	80.78923		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		10.84958		108.06534	0.00000	10.85069	108.05510		11.10	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.94622		110.07403	0.00000	10.94737	110.06359		11.19	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.04943		106.22650	0.00000	11.05064	106.21570		11.25	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.15848		108.17405	0.00000	11.15977	108.16274		11.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.27847		104.18434	0.00000	11.27985	104.17248		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		9.96659		76.99874	0.00000	9.97794	76.93810		9.02	0.00	0.00	0	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.05468		78.42990	0.00000	10.06645	78.36817		8.94	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.15104		76.71386	0.00000	10.16329	76.65085		9.20	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.25493		78.12101	0.00000	10.26770	78.05665		9.09	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.37349		76.32252	0.00000	10.38683	76.25673		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		252.96744		252.96744	0.00000	252.65648	252.65648		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.73021		257.73021	0.00000	257.41343	257.41343		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.02768		259.02768	0.00000	258.70537	258.70537		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.84209		263.84209	0.00000	263.51316	263.51316		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.93515		264.93515	0.00000	264.60147	264.60147		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		8.48836		95.12556	0.00000	8.49431	95.10154		5.22	0.00	0.00	0	94,023.00
R213	On 05/02/2026	Bond Future	0.00		8.55036		96.89362	0.00000	8.55666	96.86920		4.97	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.61839		95.11538	0.00000	8.62514	95.09029		4.88	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.69774		96.86080	0.00000	8.70500	96.83502		4.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.80943		94.98809	0.00000	8.81729	94.96151		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		10.62796		70.39672	0.00000	10.63417	70.36113		10.68	0.00	0.00	0	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.72446		71.70520	0.00000	10.73088	71.66896		10.62	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.82283		69.71942	0.00000	10.82950	69.68233		11.05	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.92857		70.99852	0.00000	10.93550	70.96059		11.01	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.04776		68.93073	0.00000	11.05498	68.89188		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 :	454,320,787.44	3,485	1,569,921.00
Grand Total:	454,320,787.44	3,485	1,569,921.00