INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2025

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		1,196.63900	1,196.63900	0.00000	1,195.92100	1,195.92100	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,218.83800	1,218.83800	0.00000	1,218.14900	1,218.14900	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,241.19200	1,241.19200	0.00000	1,240.45500	1,240.45500	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,263.74800	1,263.74800	0.00000	1,262.99900	1,262.99900	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,285.97300	1,285.97300	0.00000	1,285.16800	1,285.16800	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		1,455.05500	1,455.05500	0.00000	1,454.19800	1,454.19800	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,482.04800	1,482.04800	0.00000	1,481.22700	1,481.22700	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,509.23000	1,509.23000	0.00000	1,508.35100	1,508.35100	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,536.65700	1,536.65700	0.00000	1,535.76300	1,535.76300	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,563.68200	1,563.68200	0.00000	1,562.72000	1,562.72000	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		1,233.38300	1,233.38300	0.00000	1,231.90100	1,231.90100	0.00	0.00	148,005,960.00		12	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,256.26400	1,256.26400	0.00000	1,254.79800	1,254.79800	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,279.30500	1,279.30500	0.00000	1,277.77600	1,277.77600	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,302.55300	1,302.55300	0.00000	1,300.99700	1,300.99700	0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,325.46100	1,325.46100	0.00000	1,323.83400	1,323.83400	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		10.33128	86.19326	0.00000	10.34793	86.11393	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.45811	87.81305	0.00000	10.47489	87.73528	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.59263	85.64851	0.00000	10.61078	85.56675	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.74015	87.23894	0.00000	10.75920	87.15567	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.91256	84.97761	0.00000	10.93329	84.88983	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		11.18921	80.36064	0.00000	11.24712	79.99809	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.30294	81.87081	0.00000	11.36249	81.50434	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.42618	79.12582	0.00000	11.48839	78.75008	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.55517	80.59375	0.00000	11.61973	80.21105	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.69787	77.74357	0.00000	11.76542	77.35131	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		1,213.42700	1,213.42700	0.00000	1,212.08800	1,212.08800	0.00	0.00	0.00		0	611.00
GOVI	On 05/02/2026	GOVI	0.00		1,235.93800	1,235.93800	0.00000	1,234.61600	1,234.61600	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,258.60600	1,258.60600	0.00000	1,257.22500	1,257.22500	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,281.47800	1,281.47800	0.00000	1,280.07300	1,280.07300	0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,304.01500	1,304.01500	0.00000	1,302.54200	1,302.54200	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		140.92360	140.92360	0.00000	140.92869	140.92869	0.00	0.00	0.00		0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.57188	143.57188	0.00000	143.58204	143.58204	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		144.77659	144.77659	0.00000	144.78290	144.78290		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.46773	147.46773	0.00000	147.47425	147.47425		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.57636	148.57636	0.00000	148.57814	148.57814		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		110.39981	110.39981	0.00000	110.42949	110.42949		1.16	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.08893	110.08893	0.00000	110.12316	110.12316		1.17	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.13281	112.13281	0.00000	112.16444	112.16444		0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.78861	111.78861	0.00000	111.82116	111.82116		0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.75227	113.75227	0.00000	113.78149	113.78149		0.10	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		132.52084	132.52084	0.00000	132.38793	132.38793		0.00	0.00	0.00	0	8,060.00
I2033	On 05/02/2026	Bond Future	0.00		135.01115	135.01115	0.00000	134.88046	134.88046		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.95528	135.95528	0.00000	135.81838	135.81838		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.48250	138.48250	0.00000	138.34320	138.34320		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.32965	139.32965	0.00000	139.18337	139.18337		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		142.19186	142.19186	0.00000	142.41461	142.41461		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.69823	142.69823	0.00000	142.93021	142.93021		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.34776	145.34776	0.00000	145.58000	145.58000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.84491	145.84491	0.00000	146.08183	146.08183		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.40861	148.40861	0.00000	148.64450	148.64450		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		121.13580	121.13580	0.00000	121.04874	121.04874		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.41217	123.41217	0.00000	123.32771	123.32771		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.40744	123.40744	0.00000	123.31789	123.31789		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.70063	125.70063	0.00000	125.60951	125.60951		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.57621	125.57621	0.00000	125.47953	125.47953		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		122.29504	122.29504	0.00000	121.99616	121.99616		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.18041	122.18041	0.00000	121.88036	121.88036		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.44904	124.44904	0.00000	124.13974	124.13974		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.30567	124.30567	0.00000	123.99124	123.99124		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.49032	126.49032	0.00000	126.16578	126.16578		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		391.96700	391.96700	0.00000	391.80900	391.80900		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.33300	399.33300	0.00000	399.18500	399.18500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.75000	406.75000	0.00000	406.58800	406.58800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.23300	414.23300	0.00000	414.06800	414.06800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.60700	421.60700	0.00000	421.42600	421.42600		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		7.64816	107.06438	0.00000	7.65313	107.05906		0.70	0.00	743,990,376.62	6,949	96,387.00
R186	On 05/02/2026	Bond Future	0.00		7.69109	103.74603	0.00000	7.69315	103.74431		0.72	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.81618	105.64753	0.00000	7.82437	105.64266		0.56	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.09039	102.28012	0.00000	8.10416	102.27521		0.39	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.25714	104.05115	0.00000	10.33235	104.04246		0.16	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		276.54260	276.54260	0.00000	276.54765	276.54765		0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.40317	276.40317	0.00000	276.41808	276.41808		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.53558	281.53558	0.00000	281.54256	281.54256		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.33793	281.33793	0.00000	281.34587	281.34587		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.28319	286.28319	0.00000	286.28161	286.28161		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		8.12153	101.79250	0.00000	8.14281	101.71791		4.01	0.00	34,711,242.50	341	139,002.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,785.07000	2.78507	0.00000	2,163.88000	2.16388	2,785.070	7.99	0.71	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,086.43000	4.08643	0.00000	3,722.83000	3.72283	4,086.430	7.99	0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	59.80000	0.05980	0.00000	1.91000	0.00191	59.800	7.99	(0.04)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.16314	99.67271	0.00000	8.18492	99.60033		4.00	0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.22621	101.49949	0.00000	8.25067	101.42275		3.75	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.30525	99.35236	0.00000	8.33178	99.27429		3.65	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.40530	101.07322	0.00000	8.43543	100.99023		3.42	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		8.84594	98.07584	0.00000	8.85685	98.02441		6.12	0.00	13,730,617.60	140	137,378.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,565.28000	3.56528	0.00000	2,853.47000	2.85347	3,565.280	11.01	0.70	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	5,267.00000	5.26700	0.00000	4,854.75000	4.85475	5,267.000	11.01	0.84	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	62.03000	0.06203	0.00000	4.57000	0.00457	62.030	11.01	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.91729	99.89532	0.00000	8.92802	99.84641		5.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.99877	97.56657	0.00000	9.01076	97.51384		5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.09136	99.35607	0.00000	9.10403	99.30240		5.60	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.20670	96.92021	0.00000	9.22096	96.86217		5.58	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		9.00848	106.39897	0.00000	9.01419	106.36763		6.19	0.00	0.00	0	13,678.00
R2033	On 05/02/2026	Bond Future	0.00		9.08263	108.37289	0.00000	9.08793	108.34467		6.02	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		9.16632	105.31595	0.00000	9.17250	105.28407		5.82	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.25990	107.24724	0.00000	9.26640	107.21482		5.58	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.37384	104.06545	0.00000	9.38147	104.02871		5.21	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		9.66797	96.94640	0.00000	9.67386	96.91193		7.97	0.00	0.00	0	118,055.00
R2035	On 06/11/2025	Bond Future	9.77	Call	2,902.11000	2.90211	0.00000	1,742.27000	1.74227	2,902.110	14.11	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	3,344.92000	3.34492	0.00000	2,253.42000	2.25342	3,344.920	14.11	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	3,928.32000	3.92832	0.00000	2,948.62000	2.94862	3,928.320	14.11	0.66	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,414.84000	1.41484	0.00000	521.88000	0.52188	1,414.840	14.11	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,144.79000	1.14479	0.00000	368.92000	0.36892	1,144.790	14.11	(0.28)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	5,189.23000	5.18923	0.00000	4,465.40000	4.46540	5,189.230	14.11	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	5,311.31000	5.31131	0.00000	4,610.76000	4.61076	5,311.310	14.11	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	848.47000	0.84847	0.00000	228.31000	0.22831	848.470	14.11	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,895.17000	5.89517	0.00000	5,299.78000	5.29978	5,895.170	14.11	0.80	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	636.95000	0.63695	0.00000	146.21000	0.14621	636.950	14.11	(0.18)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,484.97000	7.48497	0.00000	7,116.70000	7.11670	7,484.970	14.11	0.88	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,530.57000	7.53057	0.00000	7,167.58000	7.16758	7,530.570	14.11	0.88	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	160.84000	0.16084	0.00000	20.40000	0.02040	160.840	14.11	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	154.41000	0.15441	0.00000	19.32000	0.01932	154.410	14.11	(0.05)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	97.17000	0.09717	0.00000	10.69000	0.01069	97.170	14.11	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	51.88000	0.05188	0.00000	4.02000	0.00402	51.880	14.11	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	47.26000	0.04726	0.00000	3.43000	0.00343	47.260	14.11	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.76038	98.74484	0.00000	9.76592	98.71319		7.85	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	4,827.34000	4.82734	0.00000	3,508.37000	3.50837	4,827.340	13.24	0.62	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	5,738.44000	5.73844	0.00000	4,601.68000	4.60168	5,738.440	13.24	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,555.72000	1.55572	0.00000	615.68000	0.61568	1,555.720	13.24	(0.27)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	7,605.29000	7.60529	0.00000	6,820.66000	6.82066	7,605.290	13.24	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	904.65000	0.90465	0.00000	297.29000	0.29729	904.650	13.24	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	173.78000	0.17378	0.00000	28.27000	0.02827	173.780	13.24	(0.05)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.85560	96.05181	0.00000	9.86190	96.01667		8.05	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,794.80000	3.79480	0.00000	2,053.16000	2.05316	3,794.800	13.17	0.48	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.16	Put	3,473.45000	3.47345	0.00000	1,947.14000	1.94714	3,473.450	13.17	(0.42)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.66	Put	2,377.92000	2.37792	0.00000	1,157.99000	1.15799	2,377.920	13.17	(0.32)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	0.00		9.96112	97.81395	0.00000	9.96769	97.77824		7.90	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.08643	95.00922	0.00000	10.09394	94.96949		8.06	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		10.20218	91.13166	0.00000	10.21332	91.06398		8.97	0.00	9,568,824.30	105	184,161.00
R2037	On 06/11/2025	Bond Future	10.50	Call	3,707.18000	3.70718	0.00000	2,593.95000	2.59395	3,707.180	15.86	0.62	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	5,638.03000	5.63803	0.00000	4,899.24000	4.89924	5,638.030	15.86	0.77	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	123.90000	0.12390	0.00000	17.40000	0.01740	123.900	15.86	(0.04)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.29922	88.56365	0.00000	10.31026	88.49792		9.36	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	4,839.06000	4.83906	0.00000	3,403.38000	3.40338	4,839.060	15.44	0.61	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	5,689.54000	5.68954	0.00000	4,423.66000	4.42366	5,689.540	15.44	0.67	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,390.65000	1.39065	0.00000	530.62000	0.53062	1,390.650	15.44	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	7,569.82000	7.56982	0.00000	6,672.66000	6.67266	7,569.820	15.44	0.77	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	796.61000	0.79661	0.00000	259.28000	0.25928	796.610	15.44	(0.15)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	483.00000	0.48300	0.00000	143.81000	0.14381	483.000	15.44	(0.10)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	262.82000	0.26282	0.00000	64.90000	0.06490	262.820	15.44	(0.06)	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		10.40861	90.18658	0.00000	10.42055	90.11695		9.30	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,157.55000	6.15755	0.00000	4,644.58000	4.64458	6,157.550	14.77	0.63	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	891.38000	0.89138	0.00000	359.89000	0.35989	891.380	14.77	(0.14)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.52937	87.58093	0.00000	10.54180	87.51008		9.65	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,779.49000	3.77949	0.00000	1,854.40000	1.85440	3,779.490	14.63	0.44	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	4,547.92000	4.54792	0.00000	2,806.12000	2.80612	4,547.920	14.63	(0.44)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	3,085.34000	3.08534	0.00000	1,674.30000	1.67430	3,085.340	14.63	(0.34)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.65598	89.09661	0.00000	10.66948	89.02136		9.49	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		10.27826	105.35863	0.00000	10.30505	105.16804		8.71	0.00	0.00	0	6,744.00
R2038	On 06/11/2025	Bond Future	10.98	Call	6,013.56000	6.01356	0.00000	5,048.88000	5.04888	6,013.560	15.32	0.75	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	92.80000	0.09280	0.00000	12.05000	0.01205	92.800	15.32	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.38075	107.31323	0.00000	10.40807	107.12284		8.72	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.49138	103.79543	0.00000	10.52027	103.59840		8.71	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.61042	105.69851	0.00000	10.64050	105.49791		8.67	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.74415	102.04824	0.00000	10.77607	101.84036		8.72	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		10.65794	90.48758	0.00000	10.68983	90.27762		9.87	0.00	11,310,947.50	125	43,890.00
R2040	On 05/02/2026	Bond Future	0.00		10.76164	87.65708	0.00000	10.79422	87.44643		10.36	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,986.19000	2.98619	0.00000	1,183.98000	1.18398	2,986.190	17.18	0.42	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	4,185.29000	4.18529	0.00000	2,601.04000	2.60104	4,185.290	17.18	(0.48)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	2,973.08000	2.97308	0.00000	1,582.41000	1.58241	2,973.080	17.18	(0.38)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	8,038.42000	8.03842	0.00000	6,923.67000	6.92367	8,038.420	17.18	0.76	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	296.67000	0.29667	0.00000	74.46000	0.07446	296.670	17.18	(0.06)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.87644	89.26329	0.00000	10.91067	89.04610		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,473.11000	4.47311	0.00000	2,349.70000	2.34970	4,473.110	16.45	0.49	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,746.20000	5.74620	0.00000	3,769.17000	3.76917	5,746.200	16.45	0.58	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,704.28000	2.70428	0.00000	1,340.79000	1.34079	2,704.280	16.45	(0.31)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,111.21000	2.11121	0.00000	976.09000	0.97609	2,111.210	16.45	(0.26)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,803.00000	1.80300	0.00000	803.18000	0.80318	1,803.000	16.45	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,379.99000	1.37999	0.00000	585.19000	0.58519	1,379.990	16.45	(0.19)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.00211	86.38993	0.00000	11.03768	86.16884		10.76	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.13199	87.88448	0.00000	11.16943	87.65638		10.62	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		10.90700	85.50036	0.00000	10.93885	85.28458		10.75	0.00	0.00	0	129,509.00
R2044	On 06/11/2025	Bond Future	11.25	Call	4,363.03000	4.36303	0.00000	2,993.66000	2.99366	4,363.030	19.27	0.63	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,061.25000	1.06125	0.00000	317.59000	0.31759	1,061.250	19.27	(0.22)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	729.56000	0.72956	0.00000	180.28000	0.18028	729.560	19.27	(0.17)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	530.96000	0.53096	0.00000	113.22000	0.11322	530.960	19.27	(0.13)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	489.19000	0.48919	0.00000	100.72000	0.10072	489.190	19.27	(0.12)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.00955	82.70259	0.00000	11.04208	82.48584		11.31	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,888.31000	1.88831	0.00000	363.27000	0.36327	1,888.310	18.80	0.30	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,940.44000	3.94044	0.00000	2,062.27000	2.06227	3,940.440	18.80	0.50	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	3,494.89000	3.49489	0.00000	1,965.91000	1.96591	3,494.890	18.80	(0.42)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	2,929.03000	2.92903	0.00000	1,526.55000	1.52655	2,929.030	18.80	(0.37)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2,799.25000	2.79925	0.00000	1,431.88000	1.43188	2,799.250	18.80	(0.36)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.12195	84.21801	0.00000	11.15605	83.99469		11.28	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		11.24429	81.37737	0.00000	11.27967	81.15002		11.81	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.36969	82.78495	0.00000	11.40683	82.55067		11.66	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		10.90115	83.82930	0.00000	10.93300	83.60475		11.31	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.00280	85.38450	0.00000	11.03536	85.15871		11.30	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.10513	82.50981	0.00000	11.13919	82.27739		11.87	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.21530	84.02324	0.00000	11.25059	83.78660		11.80	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.33762	81.04216	0.00000	11.37464	80.79848		12.29	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		10.81773	108.35998	0.00000	10.84958	108.06534		11.28	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.91367	110.37025	0.00000	10.94622	110.07403		11.42	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.01534	106.53143	0.00000	11.04943	106.22650		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.12314	108.48454	0.00000	11.15848	108.17405		11.63	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.24136	104.50412	0.00000	11.27847	104.18434		12.05	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		9.95035	77.08561	0.00000	9.96659	76.99874		9.15	0.00	1,156,284.15	15	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.03835	78.51565	0.00000	10.05468	78.42990		9.11	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.13364	76.80347	0.00000	10.15104	76.71386		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.23685	78.21225	0.00000	10.25493	78.12101		9.29	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.35414	76.41809	0.00000	10.37349	76.32252		9.47	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		253.02080	253.02080	0.00000	252.96744	252.96744		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.77563	257.77563	0.00000	257.73021	257.73021		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.08115	259.08115	0.00000	259.02768	259.02768		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.89639	263.89639	0.00000	263.84209	263.84209		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.99894	264.99894	0.00000	264.93515	264.93515		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		8.47760	95.16903	0.00000	8.48836	95.12556		5.38	0.00	1,427,535.45	15	94,008.00
R213	On 05/02/2026	Bond Future	0.00		8.53981	96.93454	0.00000	8.55036	96.89362		5.14	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.60643	95.15986	0.00000	8.61839	95.11538		5.02	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.68499	96.90609	0.00000	8.69774	96.86080		4.69	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.79482	95.03752	0.00000	8.80943	94.98809		4.62	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		10.59106	70.60876	0.00000	10.62796	70.39672		10.85	0.00	0.00	0	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.68675	71.91863	0.00000	10.72446	71.70520		10.84	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.78348	69.93885	0.00000	10.82283	69.71942		11.33	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.88786	71.22192	0.00000	10.92857	70.99852		11.28	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.00516	69.16056	0.00000	11.04776	68.93073		11.68	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 :	963,901,788.12	7,702	1,562,969.00
Grand Total:	963,901,788.12	7,702	1,562,969.00