

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2025

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	0.00
AL37	On 06/11/2025	Index Future	0.00		1,195.03100		1,195.03100	0.00000	1,196.63900	1,196.63900		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,217.19900		1,217.19900	0.00000	1,218.83800	1,218.83800		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,239.53100		1,239.53100	0.00000	1,241.19200	1,241.19200		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.06400		1,262.06400	0.00000	1,263.74800	1,263.74800		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,284.27200		1,284.27200	0.00000	1,285.97300	1,285.97300		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	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,452.11100		1,452.11100	0.00000	1,455.05500	1,455.05500		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,479.04800		1,479.04800	0.00000	1,482.04800	1,482.04800		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,506.18300		1,506.18300	0.00000	1,509.23000	1,509.23000		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,533.56500		1,533.56500	0.00000	1,536.65700	1,536.65700		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,560.55000		1,560.55000	0.00000	1,563.68200	1,563.68200		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	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.03600		1,231.03600	0.00000	1,233.38300	1,233.38300		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,253.87200		1,253.87200	0.00000	1,256.26400	1,256.26400		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,276.87700		1,276.87700	0.00000	1,279.30500	1,279.30500		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.08900		1,300.08900	0.00000	1,302.55300	1,302.55300		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,322.96600		1,322.96600	0.00000	1,325.46100	1,325.46100		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.36637		86.02619	0.00000	10.33128	86.19326		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.49487		87.64281	0.00000	10.45811	87.81305		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.63110		85.47533	0.00000	10.59263	85.64851		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.78049		87.06272	0.00000	10.74015	87.23894		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.95485		84.79865	0.00000	10.91256	84.97761		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.23441		80.07745	0.00000	11.18921	80.36064		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.34979		81.58228	0.00000	11.30294	81.87081		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.47477		78.83211	0.00000	11.42618	79.12582		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.60556		80.29480	0.00000	11.55517	80.59375		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.75016		77.43966	0.00000	11.69787	77.74357		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,187.59800		1,187.59800	0.00000	1,187.59800	1,187.59800		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,211.19200		1,211.19200	0.00000	1,213.42700	1,213.42700		0.00		0.00	0	611.00
GOVI	On 05/02/2026	GOVI	0.00		1,233.66000		1,233.66000	0.00000	1,235.93800	1,235.93800		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,256.29300		1,256.29300	0.00000	1,258.60600	1,258.60600		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,279.13200		1,279.13200	0.00000	1,281.47800	1,281.47800		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,301.64000		1,301.64000	0.00000	1,304.01500	1,304.01500		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.92122		140.92122	0.00000	140.92360	140.92360		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.56943		143.56943	0.00000	143.57188	143.57188		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		144.77445		144.77445	0.00000	144.77659	144.77659		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.46589		147.46589	0.00000	147.46773	147.46773		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.57513		148.57513	0.00000	148.57636	148.57636		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.39866		110.39866	0.00000	110.39981	110.39981		1.17	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.08780		110.08780	0.00000	110.08893	110.08893		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.13188		112.13188	0.00000	112.13281	112.13281		0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.78815		111.78815	0.00000	111.78861	111.78861		0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.75215		113.75215	0.00000	113.75227	113.75227		0.10	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.61088		132.61088	0.00000	132.52084	132.52084		0.00	0.00	0.00	0	8,060.00
I2033	On 05/02/2026	Bond Future	0.00		135.10296		135.10296	0.00000	135.01115	135.01115		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.04915		136.04915	0.00000	135.95528	135.95528		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.57845		138.57845	0.00000	138.48250	138.48250		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.42798		139.42798	0.00000	139.32965	139.32965		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.26563		142.26563	0.00000	142.19186	142.19186		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.77325		142.77325	0.00000	142.69823	142.69823		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.42454		145.42454	0.00000	145.34776	145.34776		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.92365		145.92365	0.00000	145.84491	145.84491		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.48915		148.48915	0.00000	148.40861	148.40861		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.78007		120.78007	0.00000	121.13580	121.13580		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.04983		123.04983	0.00000	123.41217	123.41217		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.03852		123.03852	0.00000	123.40744	123.40744		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.32518		125.32518	0.00000	125.70063	125.70063		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.19494		125.19494	0.00000	125.57621	125.57621		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.29516		122.29516	0.00000	122.29504	122.29504		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.18047		122.18047	0.00000	122.18041	122.18041		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.44950		124.44950	0.00000	124.44904	124.44904		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.30657		124.30657	0.00000	124.30567	124.30567		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.49163		126.49163	0.00000	126.49032	126.49032		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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		391.85600		391.85600	0.00000	391.96700	391.96700		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.22000		399.22000	0.00000	399.33300	399.33300		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.63700		406.63700	0.00000	406.75000	406.75000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.12000		414.12000	0.00000	414.23300	414.23300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.49700		421.49700	0.00000	421.60700	421.60700		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	0.00	
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0	0.00	
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0	0.00	
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0	0.00	
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0	0.00	
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0	0.00	
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0	0.00	
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	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	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	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	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	0.00	
R186	On 06/11/2025	Bond Future	0.00		7.62918		107.08468	0.00000	7.64816	107.06438		0.70		0.00	12,421,822.88	116	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.66635		103.76668	0.00000	7.69109	103.74603		0.72		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.78050		105.66877	0.00000	7.81618	105.64753		0.56		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.02905		102.30200	0.00000	8.09039	102.28012		0.39		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.06137		104.07378	0.00000	10.25714	104.05115		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		276.54270		276.54270	0.00000	276.54260	276.54260		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.40343		276.40343	0.00000	276.40317	276.40317		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.53641		281.53641	0.00000	281.53558	281.53558		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.33981		281.33981	0.00000	281.33793	281.33793		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.28609		286.28609	0.00000	286.28319	286.28319		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		8.16349		101.64549	0.00000	8.12153	101.79250		4.01		0.00	0.00	0	139,002.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,055.26000		2.05526	0.00000	2,785.07000	2.78507	2,055.260	3.81		0.86	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,626.34000		3.62634	0.00000	4,086.43000	4.08643	3,626.340	3.68		0.98	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.02000		0.00002	0.00000	59.80000	0.05980	0.020	3.62		0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.20822		99.52297	0.00000	8.16314	99.67271		4.00		0.00	89,570,673.00	900	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.27477		101.34721	0.00000	8.22621	101.49949		3.75		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.35789		99.19753	0.00000	8.30525	99.35236		3.65		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.46240		100.91602	0.00000	8.40530	101.07322		3.41		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		8.87650		97.93188	0.00000	8.84594	98.07584		6.13		0.00	0.00	0	137,378.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,687.20000		2.68720	0.00000	3,565.28000	3.56528	2,687.200	5.88		0.82	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,708.70000		4.70870	0.00000	5,267.00000	5.26700	4,708.700	5.82		0.96	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.17000		0.00017	0.00000	62.03000	0.06203	0.170	5.88		0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.94950		99.74860	0.00000	8.91729	99.89532		5.92		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.03271		97.41738	0.00000	8.99877	97.56657		5.90		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.12719		99.20440	0.00000	9.09136	99.35607		5.60		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.24455		96.76627	0.00000	9.20670	96.92021		5.59		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		9.03893		106.23196	0.00000	9.00848	106.39897		6.19		0.00	1,662,530,174.00	15,650	27,677.00

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 05/02/2026	Bond Future	0.00		9.11461		108.20273	0.00000	9.08263	108.37289			6.02	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.19989		105.14293	0.00000	9.16632	105.31595			5.82	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.29520		107.07130	0.00000	9.25990	107.24724			5.58	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.41097		103.88681	0.00000	9.37384	104.06545			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		9.70284		96.74255	0.00000	9.66797	96.94640			7.47	0.00	0.00	0	118,055.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,522.98000		1.52298	0.00000	2,902.11000	2.90211	1,522.980		7.31	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,999.42000		1.99942	0.00000	3,344.92000	3.34492	1,999.420		7.32	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,672.91000		2.67291	0.00000	3,928.32000	3.92832	2,672.910		7.35	0.75	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	412.89000		0.41289	0.00000	1,414.84000	1.41484	412.890		7.38	(0.21)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	261.94000		0.26194	0.00000	1,144.79000	1.14479	261.940		7.45	(0.15)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,195.56000		4.19556	0.00000	5,189.23000	5.18923	4,195.560		7.49	0.89	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,343.28000		4.34328	0.00000	5,311.31000	5.31131	4,343.280		7.51	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	135.26000		0.13526	0.00000	848.47000	0.84847	135.260		7.53	(0.09)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,044.97000		5.04497	0.00000	5,895.17000	5.89517	5,044.970		7.56	0.93	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	70.89000		0.07089	0.00000	636.95000	0.63695	70.890		7.61	(0.05)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,898.01000		6.89801	0.00000	7,484.97000	7.48497	6,898.010		7.72	0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,949.78000		6.94978	0.00000	7,530.57000	7.53057	6,949.780		7.72	0.98	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	2.34000		0.00234	0.00000	160.84000	0.16084	2.340		7.74	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	2.09000		0.00209	0.00000	154.41000	0.15441	2.090		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.59000		0.00059	0.00000	97.17000	0.09717	0.590		7.74	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.10000		0.00010	0.00000	51.88000	0.05188	0.100		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.08000		0.00008	0.00000	47.26000	0.04726	0.080		7.74	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.79676		98.53724	0.00000	9.76038	98.74484			7.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,156.58000		3.15658	0.00000	4,827.34000	4.82734	3,156.580		7.25	0.68	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,226.34000		4.22634	0.00000	5,738.44000	5.73844	4,226.340		7.34	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	416.46000		0.41646	0.00000	1,555.72000	1.55572	416.460		7.41	(0.16)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,463.68000		6.46368	0.00000	7,605.29000	7.60529	6,463.680		7.49	0.90	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	135.74000		0.13574	0.00000	904.65000	0.90465	135.740		7.51	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.65000		0.00265	0.00000	173.78000	0.17378	2.650		7.51	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.89350		95.84066	0.00000	9.85560	96.05181			7.51	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,810.96000		1.81096	0.00000	3,794.80000	3.79480	1,810.960		7.39	0.43	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,737.58000		1.73758	0.00000	3,473.45000	3.47345	1,737.580		7.47	(0.39)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.66	Put	895.24000		0.89524	0.00000	2,377.92000	2.37792	895.240		7.65	(0.24)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	0.00		10.00066		97.59929	0.00000	9.96112	97.81395			7.35	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.12766		94.79136	0.00000	10.08643	95.00922			7.48	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		10.23729		90.91861	0.00000	10.20218	91.13166			8.97	0.00	104,465,482.89	1,149	184,692.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,405.84000		2.40584	0.00000	3,707.18000	3.70718	2,405.840		8.85	0.67	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,658.26000		4.65826	0.00000	5,638.03000	5.63803	4,658.260		8.83	0.89	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	2.61000		0.00261	0.00000	123.90000	0.12390	2.610		9.43	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.33573		88.34652	0.00000	10.29922	88.56365			9.36	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,243.66000		3.24366	0.00000	4,839.06000	4.83906	3,243.660		9.23	0.64	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,193.93000		4.19393	0.00000	5,689.54000	5.68954	4,193.930		9.23	0.73	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	400.89000		0.40089	0.00000	1,390.65000	1.39065	400.890		9.33	(0.14)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,391.72000		6.39172	0.00000	7,569.82000	7.56982	6,391.720		9.35	0.87	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	149.89000		0.14989	0.00000	796.61000	0.79661	149.890		9.58	(0.06)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	62.13000		0.06213	0.00000	483.00000	0.48300	62.130		9.78	(0.03)	0.00	0	1,970.00

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	
R2037	On 05/02/2026	Bond Future	12.73	Put	18.22	000	0.01822	0.00000	262.82	000	0.26282	18.220	9.78	(0.01)	0.00	0	1,030.00					
R2037	On 07/05/2026	Bond Future	0.00		10.44	654	89.96566	0.00000	10.40	861	90.18658		9.30	0.00	0.00	0	0.00					
R2037	On 07/05/2026	Bond Future	10.95	Call	4,417.56	000	4.41756	0.00000	6,157.55	000	6.15755	4,417.560	9.20	0.67	0.00	0	142.00					
R2037	On 07/05/2026	Bond Future	12.40	Put	214.56	000	0.21456	0.00000	891.38	000	0.89138	214.560	9.80	(0.06)	0.00	0	142.00					
R2037	On 06/08/2026	Bond Future	0.00		10.56	885	87.35617	0.00000	10.52	937	87.58093		9.65	0.00	0.00	0	0.00					
R2037	On 06/08/2026	Bond Future	10.02	Call	2,105.44	000	2.10544	0.00000	3,779.49	000	3.77949	2,105.440	9.95	0.38	0.00	0	2,541.00					
R2037	On 06/08/2026	Bond Future	10.70	Put	2,918.45	000	2.91845	0.00000	4,547.92	000	4.54792	2,918.450	9.60	(0.45)	0.00	0	2,541.00					
R2037	On 06/08/2026	Bond Future	11.30	Put	1,622.00	000	1.62200	0.00000	3,085.34	000	3.08534	1,622.000	9.70	(0.29)	0.00	0	2,541.00					
R2037	On 05/11/2026	Bond Future	0.00		10.69	699	88.86828	0.00000	10.65	598	89.09661		9.49	0.00	0.00	0	0.00					
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00					
R2038	On 06/11/2025	Bond Future	0.00		10.30	298	105.18275	0.00000	10.27	826	105.35863		8.71	0.00	0.00	0	6,744.00					
R2038	On 06/11/2025	Bond Future	10.98	Call	4,923.70	000	4.92370	0.00000	6,013.56	000	6.01356	4,923.700	8.58	0.87	0.00	0	1,770.00					
R2038	On 06/11/2025	Bond Future	12.33	Put	1.24	000	0.00124	0.00000	92.80	000	0.09280	1.240	9.22	0.00	0.00	0	1,770.00					
R2038	On 05/02/2026	Bond Future	0.00		10.40	646	107.13405	0.00000	10.38	075	107.31323		8.72	0.00	0.00	0	0.00					
R2038	On 07/05/2026	Bond Future	0.00		10.51	809	103.61325	0.00000	10.49	138	103.79543		8.71	0.00	0.00	0	0.00					
R2038	On 06/08/2026	Bond Future	0.00		10.63	820	105.51323	0.00000	10.61	042	105.69851		8.67	0.00	0.00	0	0.00					
R2038	On 05/11/2026	Bond Future	0.00		10.77	304	101.86007	0.00000	10.74	415	102.04824		8.72	0.00	0.00	0	0.00					
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00					
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00					
R2040	On 06/11/2025	Bond Future	0.00		10.70	326	90.18941	0.00000	10.65	794	90.48758		9.87	0.00	0.00	0	43,890.00					
R2040	On 05/02/2026	Bond Future	0.00		10.80	865	87.35337	0.00000	10.76	164	87.65708		10.35	0.00	0.00	0	36,614.00					
R2040	On 05/02/2026	Bond Future	10.35	Call	1,352.68	000	1.35268	0.00000	2,986.19	000	2.98619	1,352.680	10.68	0.33	0.00	0	680.00					
R2040	On 05/02/2026	Bond Future	10.75	Put	2,667.81	000	2.66781	0.00000	4,185.29	000	4.18529	2,667.810	10.35	(0.51)	0.00	0	680.00					
R2040	On 05/02/2026	Bond Future	11.15	Put	1,478.92	000	1.47892	0.00000	2,973.08	000	2.97308	1,478.920	10.22	(0.35)	0.00	0	680.00					
R2040	On 05/02/2026	Bond Future	11.82	Call	6,634.00	000	6.63400	0.00000	8,038.42	000	8.03842	6,634.000	10.31	0.86	0.00	0	475.00					
R2040	On 05/02/2026	Bond Future	13.23	Put	21.44	000	0.02144	0.00000	296.67	000	0.29667	21.440	10.85	(0.01)	0.00	0	475.00					
R2040	On 07/05/2026	Bond Future	0.00		10.92	519	88.95421	0.00000	10.87	644	89.26329		10.31	0.00	0.00	0	0.00					
R2040	On 07/05/2026	Bond Future	10.70	Call	2,516.76	000	2.51676	0.00000	4,473.11	000	4.47311	2,516.760	10.51	0.45	0.00	0	1,460.00					
R2040	On 07/05/2026	Bond Future	11.12	Call	3,714.31	000	3.71431	0.00000	5,746.20	000	5.74620	3,714.310	10.27	0.58	0.00	0	820.00					
R2040	On 07/05/2026	Bond Future	11.72	Put	1,185.03	000	1.18503	0.00000	2,704.28	000	2.70428	1,185.030	10.26	(0.25)	0.00	0	1,460.00					
R2040	On 07/05/2026	Bond Future	12.03	Put	783.92	000	0.78392	0.00000	2,111.21	000	2.11121	783.920	10.35	(0.18)	0.00	0	820.00					
R2040	On 07/05/2026	Bond Future	12.22	Put	611.60	000	0.61160	0.00000	1,803.00	000	1.80300	611.600	10.47	(0.15)	0.00	0	1,460.00					
R2040	On 07/05/2026	Bond Future	12.53	Put	403.39	000	0.40339	0.00000	1,379.99	000	1.37999	403.390	10.66	(0.10)	0.00	0	820.00					
R2040	On 06/08/2026	Bond Future	0.00		11.05	275	86.07541	0.00000	11.00	211	86.38993		10.76	0.00	0.00	0	0.00					
R2040	On 05/11/2026	Bond Future	0.00		11.18	451	87.56476	0.00000	11.13	199	87.88448		10.61	0.00	0.00	0	0.00					
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00					
R2044	On 06/11/2025	Bond Future	0.00		10.94	196	85.26355	0.00000	10.90	700	85.50036		10.75	0.00	40,244,395.60	472	129,981.00					
R2044	On 06/11/2025	Bond Future	11.25	Call	2,884.58	000	2.88458	0.00000	4,363.03	000	4.36303	2,884.580	10.61	0.70	0.00	0	11,000.00					
R2044	On 06/11/2025	Bond Future	11.75	Put	200.91	000	0.20091	0.00000	1,061.25	000	1.06125	200.910	10.60	(0.10)	0.00	0	11,000.00					
R2044	On 06/11/2025	Bond Future	12.00	Put	86.52	000	0.08652	0.00000	729.56	000	0.72956	86.520	10.65	(0.05)	0.00	0	5,800.00					
R2044	On 06/11/2025	Bond Future	12.20	Put	44.02	000	0.04402	0.00000	530.96	000	0.53096	44.020	10.80	(0.03)	0.00	0	5,600.00					
R2044	On 06/11/2025	Bond Future	12.25	Put	37.00	000	0.03700	0.00000	489.19	000	0.48919	37.000	10.84	(0.02)	0.00	0	5,800.00					
R2044	On 05/02/2026	Bond Future	0.00		11.04	576	82.46137	0.00000	11.00	955	82.70259		11.31	0.00	0.00	0	16.00					
R2044	On 05/02/2026	Bond Future	10.07	Call	671.48	000	0.67148	0.00000	1,888.31	000	1.88831	671.480	12.42	0.18	0.00	0	9,000.00					

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 07/05/2026	Bond Future	0.00		11.15944		83.97254	0.00000	11.12195	84.21801		11.28	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.28317		81.12759	0.00000	11.24429	81.37737		11.80	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.40994		82.53110	0.00000	11.36969	82.78495		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		10.94070		83.55061	0.00000	10.90115	83.82930		11.07	0.00	0.00		0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.04377		85.10056	0.00000	11.00280	85.38450		11.07	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.14749		82.22092	0.00000	11.10513	82.50981		11.61	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.25915		83.72938	0.00000	11.21530	84.02324		11.55	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.38300		80.74363	0.00000	11.33762	81.04216		12.01	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		10.85790		107.98861	0.00000	10.81773	108.35998		11.28	0.00	0.00		0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.95527		109.99193	0.00000	10.91367	110.37025		11.42	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.05841		106.14643	0.00000	11.01534	106.53143		11.54	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.16777		108.09270	0.00000	11.12314	108.48454		11.63	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.28761		104.10585	0.00000	11.24136	104.50412		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		9.98552		76.89764	0.00000	9.95035	77.08561		9.16	0.00	50,752,442.40		660	19,430.00
R209	On 05/02/2026	Bond Future	0.00		10.07484		78.32421	0.00000	10.03835	78.51565		9.11	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.17149		76.60872	0.00000	10.13364	76.80347		9.41	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.27616		78.01405	0.00000	10.23685	78.21225		9.29	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.39495		76.21672	0.00000	10.35414	76.41809		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		253.01567	253.01567	0.00000	253.02080	253.02080		0.00	0.00	0.00		0	1,206.00	
R210	On 05/02/2026	Bond Future	0.00		257.77039	257.77039	0.00000	257.77563	257.77563		0.00	0.00	0.00		0	0.00	
R210	On 07/05/2026	Bond Future	0.00		259.07651	259.07651	0.00000	259.08115	259.08115		0.00	0.00	0.00		0	0.00	
R210	On 06/08/2026	Bond Future	0.00		263.89227	263.89227	0.00000	263.89639	263.89639		0.00	0.00	0.00		0	0.00	
R210	On 05/11/2026	Bond Future	0.00		264.99598	264.99598	0.00000	264.99894	264.99894		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		8.50823	95.04536	0.00000	8.47760	95.16903		4.88	0.00	5,892,812.32		62	94,070.00	
R213	On 05/02/2026	Bond Future	0.00		8.57231	96.80856	0.00000	8.53981	96.93454		4.63	0.00	0.00		0	23.00	
R213	On 07/05/2026	Bond Future	0.00		8.64088	95.03181	0.00000	8.60643	95.15986		4.49	0.00	0.00		0	0.00	
R213	On 06/08/2026	Bond Future	0.00		8.72164	96.77597	0.00000	8.68499	96.90609		4.17	0.00	0.00		0	0.00	
R213	On 05/11/2026	Bond Future	0.00		8.83383	94.90561	0.00000	8.79482	95.03752		4.08	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		10.63588	70.35133	0.00000	10.59106	70.60876		10.51	0.00	23,567,695.55		335	36,456.00	
R214	On 05/02/2026	Bond Future	0.00		10.73311	71.65638	0.00000	10.68675	71.91863		10.50	0.00	0.00		0	0.00	
R214	On 07/05/2026	Bond Future	0.00		10.83135	69.67205	0.00000	10.78348	69.93885		10.95	0.00	0.00		0	0.00	
R214	On 06/08/2026	Bond Future	0.00		10.93735	70.95047	0.00000	10.88786	71.22192		10.90	0.00	0.00		0	0.00	
R214	On 05/11/2026	Bond Future	0.00		11.05631	68.88473	0.00000	11.00516	69.16056		11.26	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 :	1,989,445,498.64	19,344	1,577,880.00
Grand Total:	1,989,445,498.64	19,344	1,577,880.00