

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2025

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		1,194.31600		1,194.31600	0.00000	1,195.03100	1,195.03100		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,216.47000		1,216.47000	0.00000	1,217.19900	1,217.19900		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,238.79100		1,238.79100	0.00000	1,239.53100	1,239.53100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,261.31400		1,261.31400	0.00000	1,262.06400	1,262.06400		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,283.51300		1,283.51300	0.00000	1,284.27200	1,284.27200		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		1,451.06500		1,451.06500	0.00000	1,452.11100	1,452.11100		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,477.98300		1,477.98300	0.00000	1,479.04800	1,479.04800		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,505.10100		1,505.10100	0.00000	1,506.18300	1,506.18300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,532.46600		1,532.46600	0.00000	1,533.56500	1,533.56500		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,559.43700		1,559.43700	0.00000	1,560.55000	1,560.55000		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		1,229.95800		1,229.95800	0.00000	1,231.03600	1,231.03600		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,252.77400		1,252.77400	0.00000	1,253.87200	1,253.87200		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,275.76100		1,275.76100	0.00000	1,276.87700	1,276.87700		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,298.95600		1,298.95600	0.00000	1,300.08900	1,300.08900		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,321.81700		1,321.81700	0.00000	1,322.96600	1,322.96600		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		10.35979		86.05749	0.00000	10.36637	86.02619		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.48798		87.67468	0.00000	10.49487	87.64281		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.62384		85.50798	0.00000	10.63110	85.47533		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.77282		87.09619	0.00000	10.78049	87.06272		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.94672		84.83302	0.00000	10.95485	84.79865		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		11.24860		79.98886	0.00000	11.23441	80.07745		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.36449		81.49208	0.00000	11.34979	81.58228		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.49001		78.74034	0.00000	11.47477	78.83211		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.62134		80.20154	0.00000	11.60556	80.29480		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.76650		77.34507	0.00000	11.75016	77.43966		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		1,210.14800		1,210.14800	0.00000	1,211.19200	1,211.19200		0.00		0.00	24,202,960.00	2	610.00
GOVI	On 05/02/2026	GOVI	0.00		1,232.59600		1,232.59600	0.00000	1,233.66000	1,233.66000		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,255.21300		1,255.21300	0.00000	1,256.29300	1,256.29300		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,278.03500		1,278.03500	0.00000	1,279.13200	1,279.13200		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,300.52800		1,300.52800	0.00000	1,301.64000	1,301.64000		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		140.87048		140.87048	0.00000	140.92122	140.92122		0.00		0.00	0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.51773		143.51773	0.00000	143.56943	143.56943		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		144.72239		144.72239	0.00000	144.77445	144.77445		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.41321		147.41321	0.00000	147.46589	147.46589		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.52265		148.52265	0.00000	148.57513	148.57513		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		110.39747		110.39747	0.00000	110.39866	110.39866		1.17	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.08687		110.08687	0.00000	110.08780	110.08780		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.13115		112.13115	0.00000	112.13188	112.13188		0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.78833		111.78833	0.00000	111.78815	111.78815		0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.75275		113.75275	0.00000	113.75215	113.75215		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		132.88216		132.88216	0.00000	132.61088	132.61088		0.00	0.00	0.00	0	8,060.00
I2033	On 05/02/2026	Bond Future	0.00		135.37931		135.37931	0.00000	135.10296	135.10296		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.33120		136.33120	0.00000	136.04915	136.04915		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.86612		138.86612	0.00000	138.57845	138.57845		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.72170		139.72170	0.00000	139.42798	139.42798		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		142.26580		142.26580	0.00000	142.26563	142.26563		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.77385		142.77385	0.00000	142.77325	142.77325		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.42539		145.42539	0.00000	145.42454	145.42454		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.92548		145.92548	0.00000	145.92365	145.92365		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.49152		148.49152	0.00000	148.48915	148.48915		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		120.78047		120.78047	0.00000	120.78007	120.78007		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.05025		123.05025	0.00000	123.04983	123.04983		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.03960		123.03960	0.00000	123.03852	123.03852		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.32661		125.32661	0.00000	125.32518	125.32518		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.19773		125.19773	0.00000	125.19494	125.19494		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		122.29529		122.29529	0.00000	122.29516	122.29516		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.18079		122.18079	0.00000	122.18047	122.18047		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.44990		124.44990	0.00000	124.44950	124.44950		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.30792		124.30792	0.00000	124.30657	124.30657		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.49328		126.49328	0.00000	126.49163	126.49163		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		392.00000		392.00000	0.00000	391.85600	391.85600		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.36700		399.36700	0.00000	399.22000	399.22000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.78700		406.78700	0.00000	406.63700	406.63700		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.27400		414.27400	0.00000	414.12000	414.12000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.65500		421.65500	0.00000	421.49700	421.49700		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

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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		7.64668		107.06596	0.00000	7.62918	107.08468		0.70		0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.68923		103.74758	0.00000	7.66635	103.76668		0.72		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.81281		105.64954	0.00000	7.78050	105.66877		0.56		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.08323		102.28267	0.00000	8.02905	102.30200		0.39		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.22839		104.05447	0.00000	10.06137	104.07378		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		276.92906		276.92906	0.00000	276.54270	276.54270		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.79721		276.79721	0.00000	276.40343	276.40343		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.93801		281.93801	0.00000	281.53641	281.53641		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.75066		281.75066	0.00000	281.33981	281.33981		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.70508		286.70508	0.00000	286.28609	286.28609		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		8.17884		101.59178	0.00000	8.16349	101.64549		4.01		0.00	0.00	0	139,002.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,006.65000		2.00665	0.00000	2,055.26000	2.05526	2,006.650	3.81		0.85	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,573.10000		3.57310	0.00000	3,626.34000	3.62634	3,573.100	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	0.02000	0.00002	0.020	3.62		0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.22472		99.46823	0.00000	8.20822	99.52297		4.00		0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.29251		101.29165	0.00000	8.27477	101.34721		3.75		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.37707		99.14119	0.00000	8.35789	99.19753		3.65		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.48312		100.85905	0.00000	8.46240	100.91602		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		8.89135		97.86202	0.00000	8.87650	97.93188		6.13		0.00	1,681,758,813.70	17,185	154,561.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,625.50000		2.62550	0.00000	2,687.20000	2.68720	2,625.500	5.88		0.82	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,640.03000		4.64003	0.00000	4,708.70000	4.70870	4,640.030	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	0.17000	0.00017	0.170	5.88		0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.96514		99.67747	0.00000	8.94950	99.74860		5.92		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.04917		97.34513	0.00000	9.03271	97.41738		5.90		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.14454		99.13107	0.00000	9.12719	99.20440		5.60		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.26284		96.69199	0.00000	9.24455	96.76627		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		9.05370		106.15107	0.00000	9.03893	106.23196		6.19		0.00	106,151,070.00	1,000	28,586.00

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		9.13012		108.12033	0.00000	9.11461	108.20273			6.02	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.21616		105.05920	0.00000	9.19989	105.14293			5.82	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.31228		106.98631	0.00000	9.29520	107.07130			5.58	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.42889		103.80074	0.00000	9.41097	103.88681			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		9.71742		96.65748	0.00000	9.70284	96.74255			7.47	0.00	137,060,306.64	1,418	119,473.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,468.07000		1.46807	0.00000	1,522.98000	1.52298	1,468.070		7.31	0.54	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,936.89000		1.93689	0.00000	1,999.42000	1.99942	1,936.890		7.32	0.64	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,602.70000		2.60270	0.00000	2,672.91000	2.67291	2,602.700		7.35	0.74	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	425.16000		0.42516	0.00000	412.89000	0.41289	425.160		7.38	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	269.79000		0.26979	0.00000	261.94000	0.26194	269.790		7.45	(0.15)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,115.97000		4.11597	0.00000	4,195.56000	4.19556	4,115.970		7.49	0.89	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,263.14000		4.26314	0.00000	4,343.28000	4.34328	4,263.140		7.51	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	139.25000		0.13925	0.00000	135.26000	0.13526	139.250		7.53	(0.09)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,962.87000		4.96287	0.00000	5,044.97000	5.04497	4,962.870		7.56	0.93	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	72.89000		0.07289	0.00000	70.89000	0.07089	72.890		7.61	(0.05)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,813.58000		6.81358	0.00000	6,898.01000	6.89801	6,813.580		7.72	0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,865.32000		6.86532	0.00000	6,949.78000	6.94978	6,865.320		7.72	0.98	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	2.37000		0.00237	0.00000	2.34000	0.00234	2.370		7.74	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	2.13000		0.00213	0.00000	2.09000	0.00209	2.130		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.60000		0.00060	0.00000	0.59000	0.00059	0.600		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	0.10000	0.00010	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	0.08000	0.00008	0.080		7.74	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.81198		98.45057	0.00000	9.79676	98.53724			7.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,093.05000		3.09305	0.00000	3,156.58000	3.15658	3,093.050		7.25	0.67	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,154.88000		4.15488	0.00000	4,226.34000	4.22634	4,154.880		7.34	0.77	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	426.59000		0.42659	0.00000	416.46000	0.41646	426.590		7.41	(0.16)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,382.96000		6.38296	0.00000	6,463.68000	6.46368	6,382.960		7.49	0.90	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	139.28000		0.13928	0.00000	135.74000	0.13574	139.280		7.51	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.72000		0.00272	0.00000	2.65000	0.00265	2.720		7.51	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.90934		95.75259	0.00000	9.89350	95.84066			7.51	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,769.18000		1.76918	0.00000	1,810.96000	1.81096	1,769.180		7.39	0.42	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	1,884.68000		1.88468	0.00000	1,928.11000	1.92811	1,884.680		7.39	0.44	3,059,927.92	700	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,767.84000		1.76784	0.00000	1,737.58000	1.73758	1,767.840		7.47	(0.40)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,661.21000		1.66121	0.00000	1,632.42000	1.63242	1,661.210		7.49	(0.38)	(1,323,551.32)	350	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	912.67000		0.91267	0.00000	895.24000	0.89524	912.670		7.65	(0.24)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	850.31000		0.85031	0.00000	833.93000	0.83393	850.310		7.67	(0.23)	(1,594,119.24)	700	350.00
R2035	On 06/08/2026	Bond Future	0.00		10.01718		97.50979	0.00000	10.00066	97.59929			7.35	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.14486		94.70066	0.00000	10.12766	94.79136			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		10.24654		90.86259	0.00000	10.23729	90.91861			8.97	0.00	2,998,465.47	33	184,725.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,359.83000		2.35983	0.00000	2,405.84000	2.40584	2,359.830		8.85	0.67	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,603.94000		4.60394	0.00000	4,658.26000	4.65826	4,603.940		8.83	0.89	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	2.56000		0.00256	0.00000	2.61000	0.00261	2.560		9.43	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.34534		88.28949	0.00000	10.33573	88.34652			9.36	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,201.02000		3.20102	0.00000	3,243.66000	3.24366	3,201.020		9.23	0.64	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,146.74000		4.14674	0.00000	4,193.93000	4.19393	4,146.740		9.23	0.73	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	405.09000		0.40509	0.00000	400.89000	0.40089	405.090		9.33	(0.14)	0.00	0	1,930.00

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 05/02/2026	Bond Future	11.25	Put	1,932.50	0000	1.93250	0.00000	1,885.51	0000	1.88551	1,932.500	11.19	(0.41)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,415.27	0000	1.41527	0.00000	1,378.26	0000	1.37826	1,415.270	11.15	(0.33)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,303.75	0000	1.30375	0.00000	1,269.06	0000	1.26906	1,303.750	11.14	(0.31)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.18	032	83.83633	0.00000	11.15944		83.97254		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.30	481	80.98908	0.00000	11.28317		81.12759		11.80	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.43	232	82.39049	0.00000	11.40994		82.53110		11.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.96	538	83.37751	0.00000	10.94070		83.55061		11.07	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.06	934	84.92419	0.00000	11.04377		85.10056		11.07	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.17	393	82.04148	0.00000	11.14749		82.22092		11.61	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.28	653	83.54680	0.00000	11.25915		83.72938		11.55	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.41	133	80.55821	0.00000	11.38300		80.74363		12.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.88	257	107.76167	0.00000	10.85790		107.98861		11.28	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.98	082	109.76075	0.00000	10.95527		109.99193		11.42	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.08	486	105.91123	0.00000	11.05841		106.14643		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.19	517	107.85341	0.00000	11.16777		108.09270		11.63	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.31	599	103.86280	0.00000	11.28761		104.10585		12.05	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.00	000	76.82043	0.00000	9.98552		76.89764		9.16	0.00	0.00	0	19,430.00
R209	On 05/02/2026	Bond Future	0.00		10.08	987	78.24554	0.00000	10.07484		78.32421		9.11	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.18	707	76.52874	0.00000	10.17149		76.60872		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.29	231	77.93282	0.00000	10.27616		78.01405		9.29	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.41	169	76.13433	0.00000	10.39495		76.21672		9.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	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		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.91	608	252.91608	0.00000	253.01567		253.01567		0.00	0.00	4,046,657.28	16	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.66	888	257.66888	0.00000	257.77039		257.77039		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.97	442	258.97442	0.00000	259.07651		259.07651		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.78	895	263.78895	0.00000	263.89227		263.89227		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.89	328	264.89328	0.00000	264.99598		264.99598		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.52	332	94.98451	0.00000	8.50823		95.04536		4.88	0.00	0.00	0	94,070.00
R213	On 05/02/2026	Bond Future	0.00		8.58	834	96.74650	0.00000	8.57231		96.80856		4.63	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.65	784	94.96885	0.00000	8.64088		95.03181		4.49	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.73	966	96.71207	0.00000	8.72164		96.77597		4.17	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.85	298	94.84094	0.00000	8.83383		94.90561		4.08	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.65	030	70.26881	0.00000	10.63588		70.35133		10.51	0.00	0.00	0	36,456.00
R214	On 05/02/2026	Bond Future	0.00		10.74	803	71.57229	0.00000	10.73311		71.65638		10.50	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.84	675	69.58653	0.00000	10.83135		69.67205		10.95	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.95	325	70.86359	0.00000	10.93735		70.95047		10.90	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.07	273	68.79653	0.00000	11.05631		68.88473		11.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		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
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 :													1,956,360,530.45		21,404	1,598,472.00
Grand Total:													1,956,360,530.45		21,404	1,598,472.00