

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2025

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 06/11/2025	Index Future	0.00		1,198.19	200	1,198.19	200	0.00000	1,197.07	300		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,220.42	000	1,220.42	000	0.00000	1,219.28	200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,242.90	500	1,242.90	500	0.00000	1,241.74	000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,265.54	800	1,265.54	800	0.00000	1,264.35	300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,287.92	200	1,287.92	200	0.00000	1,286.69	400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,458.14	300	1,458.14	300	0.00000	1,457.28	100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,485.19	400	1,485.19	400	0.00000	1,484.31	800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,512.55	800	1,512.55	800	0.00000	1,511.65	800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,540.11	200	1,540.11	200	0.00000	1,539.18	500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,567.34	100	1,567.34	100	0.00000	1,566.38	300		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,235.15	000	1,235.15	000	0.00000	1,234.38	800		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,258.06	400	1,258.06	400	0.00000	1,257.28	900		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,281.24	300	1,281.24	300	0.00000	1,280.44	700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,304.58	400	1,304.58	400	0.00000	1,303.76	500		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,327.64	800	1,327.64	800	0.00000	1,326.80	200		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.26	358	86.51	677	0.00000	10.27	528		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.38	717	88.14	280	0.00000	10.39	942		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.51	672	85.99	157	0.00000	10.52	959		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.65	964	87.59	204	0.00000	10.67	320		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.82	616	85.34	475	0.00000	10.84	047		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.16	359	80.52	185	0.00000	11.17	003		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.27	636	82.03	523	0.00000	11.28	302		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.39	750	79.29	997	0.00000	11.40	444		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.52	483	80.77	460	0.00000	11.53	206		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.66	510	77.93	496	0.00000	11.67	266		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,215.10	000	1,215.10	000	0.00000	1,214.36	400		0.00	0.00	0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,237.64	200	1,237.64	200	0.00000	1,236.89	400		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,260.44	400	1,260.44	400	0.00000	1,259.67	600		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,283.40	600	1,283.40	600	0.00000	1,282.61	500		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,306.09	600	1,306.09	600	0.00000	1,305.27	900		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00	0000	110.00	0000	0.00000	110.00	0000		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.87	876	140.87	876	0.00000	140.78	493		0.00	0.00	0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.52	646	143.52	646	0.00000	143.43	091		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.73	387	144.73	387	0.00000	144.63	607		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.43	025	147.43	025	0.00000	147.33	024		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.54	286	148.54	286	0.00000	148.44	014		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option				
I2031	On 06/11/2025	Bond Future	0.00		110.67924		110.67924	0.00000	110.39046	110.39046		1.17	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.35991		110.35991	0.00000	110.06554	110.06554		1.19	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.41782		112.41782	0.00000	112.11781	112.11781		0.90	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.06977		112.06977	0.00000	111.76324	111.76324		0.37	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.04829		114.04829	0.00000	113.73594	113.73594		0.11	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		132.96846		132.96846	0.00000	132.65260	132.65260		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.46753		135.46753	0.00000	135.14570	135.14570		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.42233		136.42233	0.00000	136.09407	136.09407		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.96399		138.96399	0.00000	138.62930	138.62930		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.82263		139.82263	0.00000	139.48109	139.48109		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		142.92724		142.92724	0.00000	142.55916	142.55916		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.43494		143.43494	0.00000	143.05985	143.05985		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		146.10986		146.10986	0.00000	145.72761	145.72761		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.61473		146.61473	0.00000	146.22443	146.22443		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		149.20482		149.20482	0.00000	148.80702	148.80702		0.00	0.00	0.00	0 0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2046	On 06/11/2025	Bond Future	0.00		120.86976		120.86976	0.00000	121.40384	121.40384		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.14143		123.14143	0.00000	123.68549	123.68549		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.12885		123.12885	0.00000	123.68242	123.68242		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.42200		125.42200	0.00000	125.98566	125.98566		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.29072		125.29072	0.00000	125.86323	125.86323		0.00	0.00	0.00	0 0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2050	On 06/11/2025	Bond Future	0.00		121.89449		121.89449	0.00000	121.99413	121.99413		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.75760		121.75760	0.00000	121.85924	121.85924		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		124.02833		124.02833	0.00000	124.13155	124.13155		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		123.86882		123.86882	0.00000	123.97303	123.97303		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		126.05643		126.05643	0.00000	126.16217	126.16217		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 06/11/2025	Index Future	0.00		392.15400		392.15400	0.00000	392.14700	392.14700		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		399.52400		399.52400	0.00000	399.51700	399.51700		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		406.97800		406.97800	0.00000	406.96900	406.96900		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		414.48400		414.48400	0.00000	414.47100	414.47100		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		421.90100		421.90100	0.00000	421.88500	421.88500		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
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

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 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		7.54750		107.17213	0.00000	7.57202	107.14587		0.68		0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.55954		103.85590	0.00000	7.59150	103.82919		0.69		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.61400		105.76797	0.00000	7.65993	105.74059		0.55		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.73489		102.40709	0.00000	7.81362	102.37895		0.38		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.06055		104.18960	0.00000	9.31087	104.16061		0.15		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		276.92629		276.92629	0.00000	276.83003	276.83003		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.76102		276.76102	0.00000	276.66272	276.66272		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.92284		281.92284	0.00000	281.82214	281.82214		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.71408		281.71408	0.00000	281.60972	281.60972		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.69075		286.69075	0.00000	286.58366	286.58366		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		8.10161		101.86238	0.00000	8.12330	101.78629		4.01		0.00	0.00	0	138,560.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,229.17000		2.22917	0.00000	2,168.21000	2.16821	2,229.170	3.81		0.90	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,838.15000		3.83815	0.00000	3,763.98000	3.76398	3,838.150	3.72		0.99	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	3.76		0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.14170		99.74402	0.00000	8.16499	99.66656		3.99		0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.20048		101.58030	0.00000	8.22566	101.50122		3.76		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.27589		99.43885	0.00000	8.30331	99.35807		3.66		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.37016		101.17012	0.00000	8.40008	101.08761		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		8.81345		98.22918	0.00000	8.83513	98.12682		6.15		0.00	0.00	0	155,030.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,910.20000		2.91020	0.00000	2,835.05000	2.83505	2,910.200	5.90		0.86	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,990.19000		4.99019	0.00000	4,893.43000	4.89343	4,990.190	5.84		0.98	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.05000		0.00005	0.00000	0.09000	0.00009	0.050	5.90		0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.88305		100.05158	0.00000	8.90587	99.94740		5.95		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.96081		97.73378	0.00000	8.98493	97.62749		5.94		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.05025		99.53045	0.00000	9.07581	99.42198		5.67		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.16100		97.10648	0.00000	9.18815	96.99576		5.65		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		8.97578		106.57870	0.00000	8.99744	106.45961		6.22		0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.04829		108.55601	0.00000	9.07102	108.43476		6.05		0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.12852		105.51122	0.00000	9.15245	105.38755		5.87		0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.21920		107.45057	0.00000	9.24446	107.32431		5.66		0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.32897		104.28184	0.00000	9.35566	104.15305		5.28		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		9.63413		97.14479	0.00000	9.64542	97.07854		7.52		0.00	0.00	0	119,353.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2035	On 06/11/2025	Bond Future	9.77	Call	1,696.82	000	1.69682	0.00000	1,681.95	000	1.68195	1,696.820	7.30	0.61	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,213.94	000	2.21394	0.00000	2,190.45	000	2.19045	2,213.940	7.30	0.70	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,933.84	000	2.93384	0.00000	2,899.70	000	2.89970	2,933.840	7.31	0.80	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	288.84	000	0.28884	0.00000	316.83	000	0.31683	288.840	7.33	(0.17)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	171.00	000	0.17100	0.00000	191.03	000	0.19103	171.000	7.36	(0.11)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,527.41	000	4.52741	0.00000	4,476.29	000	4.47629	4,527.410	7.39	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,680.16	000	4.68016	0.00000	4,627.85	000	4.62785	4,680.160	7.40	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	79.19	000	0.07919	0.00000	90.95	000	0.09095	79.190	7.41	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,402.00	000	5.40200	0.00000	5,344.99	000	5.34499	5,402.000	7.43	0.96	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	36.96	000	0.03696	0.00000	43.66	000	0.04366	36.960	7.45	(0.03)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,285.57	000	7.28557	0.00000	7,221.92	000	7.22192	7,285.570	7.52	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,337.84	000	7.33784	0.00000	7,274.08	000	7.27408	7,337.840	7.52	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.66	000	0.00066	0.00000	0.91	000	0.00091	0.660	7.53	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.58	000	0.00058	0.00000	0.81	000	0.00081	0.580	7.53	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.13	000	0.00013	0.00000	0.20	000	0.00020	0.130	7.53	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.02	000	0.00002	0.00000	0.03	000	0.00003	0.020	7.53	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.01	000	0.00001	0.00000	0.02	000	0.00002	0.010	7.53	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.72504		98.94709	0.00000	9.73682		98.87961		7.37	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,402.28	000	3.40228	0.00000	3,369.64	000	3.36964	3,402.280	7.24	0.71	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,515.59	000	4.51559	0.00000	4,473.62	000	4.47362	4,515.590	7.31	0.81	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	327.37	000	0.32737	0.00000	345.93	000	0.34593	327.370	7.36	(0.13)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,814.37	000	6.81437	0.00000	6,758.91	000	6.75891	6,814.370	7.43	0.92	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	97.26	000	0.09726	0.00000	105.01	000	0.10501	97.260	7.44	(0.05)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1.41	000	0.00141	0.00000	1.64	000	0.00164	1.410	7.44	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.81733		96.26565	0.00000	9.82964		96.19679		7.58	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,988.27	000	1.98827	0.00000	1,971.09	000	1.97109	1,988.270	7.46	0.45	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,113.20	000	2.11320	0.00000	2,094.81	000	2.09481	2,113.200	7.46	0.47	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,566.66	000	1.56666	0.00000	1,605.31	000	1.60531	1,566.660	7.54	(0.36)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,468.79	000	1.46879	0.00000	1,506.10	000	1.50610	1,468.790	7.55	(0.35)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	788.92	000	0.78892	0.00000	814.66	000	0.81466	788.920	7.71	(0.22)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	733.22	000	0.73322	0.00000	757.78	000	0.75778	733.220	7.73	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.92037		98.03585	0.00000	9.93328		97.96548		7.39	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.04220		95.24368	0.00000	10.05575		95.17177		7.51	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		10.17827		91.27715	0.00000	10.17933		91.27069		9.03	0.00	354,337,896.30	3,882	183,759.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,601.23	000	2.60123	0.00000	2,621.98	000	2.62198	2,601.230	8.90	0.71	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,953.26	000	4.95326	0.00000	4,958.57	000	4.95857	4,953.260	8.81	0.92	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.76	000	0.00076	0.00000	0.98	000	0.00098	0.760	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.27436		88.71192	0.00000	10.27546		88.70535		9.40	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,447.15	000	3.44715	0.00000	3,460.96	000	3.46096	3,447.150	9.26	0.67	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,433.46	000	4.43346	0.00000	4,444.09	000	4.44409	4,433.460	9.25	0.76	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	327.37	000	0.32737	0.00000	338.14	000	0.33814	327.370	9.30	(0.12)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,687.09	000	6.68709	0.00000	6,690.80	000	6.69080	6,687.090	9.32	0.89	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	112.40	000	0.11240	0.00000	117.82	000	0.11782	112.400	9.50	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	42.66	000	0.04266	0.00000	45.36	000	0.04536	42.660	9.65	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	11.39	000	0.01139	0.00000	12.35	000	0.01235	11.390	9.65	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.38150		90.34494	0.00000	10.38268		90.33804		9.32	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,649.30	000	4.64930	0.00000	4,658.80	000	4.65880	4,649.300	9.22	0.70	0.00	0	142.00

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 07/05/2026	Bond Future	12.40	Put	182.49	0000	0.18	249	0.00	0000	187.83	0000	0.18	783	182.490	9.83	(0.06)	0.00		0		142.00
R2037	On 06/08/2026	Bond Future	0.00		10.50	0048	87.74	591	0.00	0000	10.50	174	87.73	870		9.64	0.00	0.00		0		0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,231.67	0000	2.23	167	0.00	0000	2,243.02	0000	2.24	302	2,231.670	9.98	0.39	0.00		0		2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,712.78	0000	2.71	278	0.00	0000	2,729.76	0000	2.72	976	2,712.780	9.59	(0.43)	0.00		0		2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,492.96	0000	1.49	296	0.00	0000	1,507.01	0000	1.50	701	1,492.960	9.73	(0.28)	0.00		0		2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.62	450	89.27	244	0.00	0000	10.62	587	89.26	477		9.50	0.00	0.00		0		0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00		0		0.00
R2038	On 06/11/2025	Bond Future	0.00		10.24	328	105.60	824	0.00	0000	10.24	960	105.56	308		8.76	0.00	3,273,855.44		31		6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,264.69	0000	5.26	469	0.00	0000	5,238.25	0000	5.23	825	5,264.690	8.56	0.90	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.29	0000	0.00	029	0.00	0000	0.40	0000	0.00	040	0.290	8.89	0.00	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.34	437	107.56	754	0.00	0000	10.35	093	107.52	162		8.75	0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		10.45	225	104.06	316	0.00	0000	10.45	910	104.01	622		8.72	0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		10.56	901	105.97	559	0.00	0000	10.57	619	105.92	747		8.66	0.00	0.00		0		0.00
R2038	On 05/11/2026	Bond Future	0.00		10.69	958	102.33	952	0.00	0000	10.70	711	102.29	023		8.72	0.00	0.00		0		0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00		0		0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	100.00	0000		0.00	0.00	0.00		0		0.00
R2040	On 06/11/2025	Bond Future	0.00		10.62	320	90.71	715	0.00	0000	10.62	948	90.67	559		9.91	0.00	0.00		0		43,645.00
R2040	On 05/02/2026	Bond Future	0.00		10.72	559	87.89	103	0.00	0000	10.73	210	87.84	871		10.37	0.00	0.00		0		36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,492.27	0000	1.49	227	0.00	0000	1,498.46	0000	1.49	846	1,492.270	10.69	0.36	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,356.18	0000	2.35	618	0.00	0000	2,398.53	0000	2.39	853	2,356.180	10.37	(0.48)	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,257.46	0000	1.25	746	0.00	0000	1,290.23	0000	1.29	023	1,257.460	10.22	(0.31)	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,069.27	0000	7.06	927	0.00	0000	7,042.92	0000	7.04	292	7,069.270	10.26	0.88	0.00		0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	12.36	0000	0.01	236	0.00	0000	13.63	0000	0.01	363	12.360	10.68	(0.01)	0.00		0		475.00
R2040	On 07/05/2026	Bond Future	0.00		10.83	790	89.50	878	0.00	0000	10.84	468	89.46	552		10.31	0.00	0.00		0		0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,729.66	0000	2.72	966	0.00	0000	2,727.60	0000	2.72	760	2,729.660	10.52	0.47	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,002.03	0000	4.00	203	0.00	0000	3,993.07	0000	3.99	307	4,002.030	10.27	0.61	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,022.15	0000	1.02	215	0.00	0000	1,045.25	0000	1.04	525	1,022.150	10.25	(0.22)	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	662.90	0000	0.66	290	0.00	0000	680.73	0000	0.68	073	662.900	10.34	(0.16)	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	512.24	0000	0.51	224	0.00	0000	527.36	0000	0.52	736	512.240	10.46	(0.13)	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	332.95	0000	0.33	295	0.00	0000	344.26	0000	0.34	426	332.950	10.67	(0.09)	0.00		0		820.00
R2040	On 06/08/2026	Bond Future	0.00		10.96	145	86.64	369	0.00	0000	10.96	853	86.59	942		10.72	0.00	0.00		0		0.00
R2040	On 05/11/2026	Bond Future	0.00		11.08	851	88.15	049	0.00	0000	11.09	590	88.10	520		10.60	0.00	0.00		0		0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00		0		0.00
R2044	On 06/11/2025	Bond Future	0.00		10.90	837	85.49	106	0.00	0000	10.90	436	85.51	829		10.81	0.00	205,178,544.00		2,400		129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,987.29	0000	2.98	729	0.00	0000	3,034.79	0000	3.03	479	2,987.290	10.66	0.72	0.00		0		11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	148.62	0000	0.14	862	0.00	0000	158.77	0000	0.15	877	148.620	10.58	(0.08)	0.00		0		11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	57.45	0000	0.05	745	0.00	0000	63.02	0000	0.06	302	57.450	10.57	(0.04)	0.00		0		5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	26.20	0000	0.02	620	0.00	0000	29.43	0000	0.02	943	26.200	10.66	(0.02)	0.00		0		5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	21.36	0000	0.02	136	0.00	0000	24.14	0000	0.02	414	21.360	10.68	(0.01)	0.00		0		5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.01	096	82.69	318	0.00	0000	11.00	680	82.72	095		11.35	0.00	0.00		0		16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	668.32	0000	0.66	832	0.00	0000	690.29	0000	0.69	029	668.320	12.37	0.19	0.00		0		9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,181.86	0000	2.18	186	0.00	0000	2,217.85	0000	2.21	785	2,181.860	11.43						

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 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.89729	83.85659	0.00000	10.90350	83.81270			11.14		0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		10.99880	85.41231	0.00000	11.00522	85.36768			11.12		0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.09998	82.54505	0.00000	11.10665	82.49942			11.64		0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.20944	84.06265	0.00000	11.21638	84.01598			11.54		0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.33041	81.08976	0.00000	11.33765	81.04196			12.02		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	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.80907	108.44034	0.00000	10.81532	108.38233			11.35		0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.90470	110.45214	0.00000	10.91115	110.39325			11.47		0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.00505	106.62378	0.00000	11.01176	106.56354			11.57		0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.11196	108.58311	0.00000	11.11895	108.52146			11.62		0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.22865	104.61405	0.00000	11.23594	104.55098			12.06		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	0.00
R209	On 06/11/2025	Bond Future	0.00		9.90644	77.32114	0.00000	9.91773	77.26049			9.22		0.00	0	20,084.00
R209	On 05/02/2026	Bond Future	0.00		9.99277	78.75565	0.00000	10.00448	78.69390			9.16		0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.08509	77.05423	0.00000	10.09727	76.99122			9.44		0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.18576	78.47083	0.00000	10.19846	78.40645			9.29		0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.29963	76.68812	0.00000	10.31288	76.62237			9.49		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	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	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	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	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	0.00
R210	On 06/11/2025	Bond Future	0.00		252.78961	252.78961	0.00000	252.95108	252.95108			0.00		0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.54061	257.54061	0.00000	257.70515	257.70515			0.00		0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.84339	258.84339	0.00000	259.01006	259.01006			0.00		0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.66504	263.66504	0.00000	263.83416	263.83416			0.00		0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.76704	264.76704	0.00000	264.93712	264.93712			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	0.00
R213	On 06/11/2025	Bond Future	0.00		8.43571	95.33848	0.00000	8.45729	95.25114			4.88		0.00	0	94,338.00
R213	On 05/02/2026	Bond Future	0.00		8.49534	97.10725	0.00000	8.51824	97.01827			4.64		0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.55712	95.34351	0.00000	8.58148	95.25273			4.51		0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.63130	97.09711	0.00000	8.65733	97.00444			4.20		0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.73495	95.24041	0.00000	8.76284	95.14583			4.10		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	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	0.00
R214	On 06/11/2025	Bond Future	0.00		10.56725	70.74608	0.00000	10.57339	70.71063			10.57		0.00	0	36,372.00
R214	On 05/02/2026	Bond Future	0.00		10.66212	72.05854	0.00000	10.66845	72.02255			10.54		0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.75699	70.08715	0.00000	10.76356	70.05032			10.97		0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.85990	71.37597	0.00000	10.86673	71.33829			10.88		0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.97507	69.32358	0.00000	10.98218	69.28501			11.27		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	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	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	0.00

Total for Derivatives :												562,790,295.74		6,313	1,598,358.00
Grand Total:												562,790,295.74		6,313	1,598,358.00