

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2025

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		1,196.34400		1,196.34400	0.00000	1,197.01700	1,197.01700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,218.53700		1,218.53700	0.00000	1,219.22300	1,219.22300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.99200		1,240.99200	0.00000	1,241.68800	1,241.68800		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,263.60500		1,263.60500	0.00000	1,264.31100	1,264.31100		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,285.95300		1,285.95300	0.00000	1,286.66800	1,286.66800		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,454.38500		1,454.38500	0.00000	1,456.98700	1,456.98700		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,481.36500		1,481.36500	0.00000	1,484.01600	1,484.01600		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,508.66300		1,508.66300	0.00000	1,511.36000	1,511.36000		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,536.15300		1,536.15300	0.00000	1,538.89600	1,538.89600		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,563.32200		1,563.32200	0.00000	1,566.10800	1,566.10800		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.86300		1,231.86300	0.00000	1,234.34100	1,234.34100		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.71500		1,254.71500	0.00000	1,257.23900	1,257.23900		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.83600		1,277.83600	0.00000	1,280.40500	1,280.40500		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,301.12000		1,301.12000	0.00000	1,303.73300	1,303.73300		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,324.13200		1,324.13200	0.00000	1,326.78700	1,326.78700		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		10.28935		86.39344	0.00000	10.27781	86.44864		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.41418		88.01706	0.00000	10.40207	88.07341		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.54488		85.86410	0.00000	10.53230	85.92101		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.68899		87.46310	0.00000	10.67594	87.52040		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.85670		85.21475	0.00000	10.84321	85.27214		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		11.20990		80.23082	0.00000	11.17776	80.43262		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.32437		81.73863	0.00000	11.29104	81.94436		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.44721		78.99849	0.00000	11.41271	79.20754		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.57628		80.46830	0.00000	11.54058	80.68064		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.71834		77.62438	0.00000	11.68141	77.83961		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 06/11/2025	GOVI	0.00		1,211.94300		1,211.94300	0.00000	1,214.32800	1,214.32800		0.00		0.00	60,597,150.00	5	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.42600		1,234.42600	0.00000	1,236.85500	1,236.85500		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,257.17300		1,257.17300	0.00000	1,259.64500	1,259.64500		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,280.08100		1,280.08100	0.00000	1,282.59500	1,282.59500		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,302.72100		1,302.72100	0.00000	1,305.27500	1,305.27500		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		140.79716		140.79716	0.00000	140.94846	140.94846		0.00		0.00	0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.44318		143.44318	0.00000	143.59746	143.59746		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.65023		144.65023	0.00000	144.80654	144.80654		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.34647		147.34647	0.00000	147.50463	147.50463		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.46006		148.46006	0.00000	148.61943	148.61943		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

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		110.67384		110.67384	0.00000	110.67789	110.67789		1.17	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.35442		110.35442	0.00000	110.35863	110.35863		1.19	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.41305		112.41305	0.00000	112.41672	112.41672		0.90	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.06658		112.06658	0.00000	112.06928	112.06928		0.37	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.04653		114.04653	0.00000	114.04817	114.04817		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		132.74104		132.74104	0.00000	132.65180	132.65180		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.23568		135.23568	0.00000	135.14481	135.14481		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.18728		136.18728	0.00000	136.09393	136.09393		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.72587		138.72587	0.00000	138.62986	138.62986		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.58255		139.58255	0.00000	139.48333	139.48333		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		142.63338		142.63338	0.00000	142.78012	142.78012		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.13571		143.13571	0.00000	143.28500	143.28500		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		145.80605		145.80605	0.00000	145.95752	145.95752		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.30717		146.30717	0.00000	146.46023	146.46023		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		148.89375		148.89375	0.00000	149.04798	149.04798		0.00	0.00	0.00	0 0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2046	On 06/11/2025	Bond Future	0.00		121.13733		121.13733	0.00000	121.13679	121.13679		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.41386		123.41386	0.00000	123.41340	123.41340		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.40749		123.40749	0.00000	123.40625	123.40625		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.70728		125.70728	0.00000	125.70495	125.70495		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.58361		125.58361	0.00000	125.57970	125.57970		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		121.99499		121.99499	0.00000	122.39524	122.39524		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.86017		121.86017	0.00000	122.26807	122.26807		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		124.13353		124.13353	0.00000	124.54851	124.54851		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		123.97752		123.97752	0.00000	124.39913	124.39913		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		126.16904		126.16904	0.00000	126.59661	126.59661		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		392.45300		392.45300	0.00000	392.36300	392.36300		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		399.82800		399.82800	0.00000	399.73700	399.73700		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		407.29000		407.29000	0.00000	407.19500	407.19500		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		414.80300		414.80300	0.00000	414.70600	414.70600		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		422.22900		422.22900	0.00000	422.12900	422.12900		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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.53954	107.18066	0.00000	7.54699	107.17267			0.68	0.00	0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.54933	103.86443	0.00000	7.55892	103.85642			0.69	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.59820	105.77739	0.00000	7.61280	105.76868			0.55	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.70516	102.41773	0.00000	7.73214	102.40808			0.38	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.95496	104.20183	0.00000	9.04886	104.19095			0.15	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.92634	276.92634	0.00000	276.83008	276.83008			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.76086	276.76086	0.00000	276.66287	276.66287			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.92456	281.92456	0.00000	281.82336	281.82336			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.71959	281.71959	0.00000	281.61410	281.61410			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.70026	286.70026	0.00000	286.59005	286.59005			0.00	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	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.12585	101.77735	0.00000	8.12221	101.79011			4.01	0.00	4,885,312.80		48	138,512.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,148.86000	2.14886	0.00000	2,162.47000	2.16247	2,148.860	3.81	0.89	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,753.36000	3.75336	0.00000	3,766.32000	3.76632	3,753.360	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	0.01000	0.00001	0.010	3.76	0.00	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.16779	99.65725	0.00000	8.16384	99.67038			3.99	0.00	0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.22839	101.49265	0.00000	8.22430	101.50549			3.76	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.30587	99.35054	0.00000	8.30168	99.36287			3.66	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.40225	101.08163	0.00000	8.39806	101.09318			3.42	0.00	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	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.84661	98.07268	0.00000	8.83869	98.11003			6.15	0.00	5,295,924.72		54	155,030.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,768.33000	2.76833	0.00000	2,804.25000	2.80425	2,768.330	5.90	0.85	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,835.42000	4.83542	0.00000	4,872.87000	4.87287	4,835.420	5.84	0.98	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.06000	0.00006	0.00000	0.06000	0.00006	0.060	5.90	0.00	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.91801	99.89203	0.00000	8.90964	99.93020			5.95	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.99754	97.57199	0.00000	8.98882	97.61037			5.94	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.08885	99.36670	0.00000	9.07981	99.40502			5.67	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.20155	96.94118	0.00000	9.19223	96.97914			5.65	0.00	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	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.01910	106.34068	0.00000	9.00612	106.41193			6.22	0.00	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.09380	108.31342	0.00000	9.08014	108.38616			6.05	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.17621	105.26494	0.00000	9.16197	105.33840			5.87	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.26921	107.20080	0.00000	9.25437	107.27484			5.66	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.38137	104.02919	0.00000	9.36596	104.10341			5.28	0.00	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	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.66125	96.98575	0.00000	9.64868	97.05942			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	ContractsTraded	Open Interest	
R2037	On 07/05/2026	Bond Future	12.40	Put	186.82	0000	0.18682	0.00000	184.12	0000	0.18412	186.820	9.83	(0.06)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.52	441	87.60923	0.00000	10.51	082	87.68681		9.64	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,169.16	0000	2.16916	0.00000	2,203.89	0000	2.20389	2,169.160	9.98	0.38	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,762.19	0000	2.76219	0.00000	2,733.41	0000	2.73341	2,762.190	9.59	(0.43)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,523.06	0000	1.52306	0.00000	1,505.35	0000	1.50535	1,523.060	9.73	(0.28)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.64	918	89.13455	0.00000	10.63	521	89.21256		9.50	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		10.27	474	105.38371	0.00000	10.25	761	105.50588		8.76	0.00	0.00	0	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,052.65	0000	5.05265	0.00000	5,167.48	0000	5.16748	5,052.650	8.56	0.90	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.29	000	0.00029	0.00000	0.29	000	0.00029	0.290	8.89	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.37	710	107.33871	0.00000	10.35	927	107.46328		8.75	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.48	619	103.83088	0.00000	10.46	772	103.95720		8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.60	420	105.74006	0.00000	10.58	508	105.86793		8.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.73	601	102.10135	0.00000	10.71	626	102.23037		8.72	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.65	980	90.47532	0.00000	10.62	722	90.69054		9.91	0.00	10,585,612.44	117	43,752.00
R2040	On 05/02/2026	Bond Future	0.00		10.76	358	87.64451	0.00000	10.72	976	87.86392		10.37	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,390.80	0000	1.39080	0.00000	1,475.31	0000	1.47531	1,390.800	10.69	0.35	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,460.60	0000	2.46060	0.00000	2,361.68	0000	2.36168	2,460.600	10.37	(0.49)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,323.03	0000	1.32303	0.00000	1,259.44	0000	1.25944	1,323.030	10.22	(0.33)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,845.06	0000	6.84506	0.00000	7,041.71	0000	7.04171	6,845.060	10.26	0.88	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	13.22	000	0.01322	0.00000	12.20	000	0.01220	13.220	10.68	(0.01)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.87	721	89.25840	0.00000	10.84	220	89.48134		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,600.62	0000	2.60062	0.00000	2,710.56	0000	2.71056	2,600.620	10.52	0.46	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,839.52	0000	3.83952	0.00000	3,979.55	0000	3.97955	3,839.520	10.27	0.60	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,069.81	0000	1.06981	0.00000	1,023.76	0000	1.02376	1,069.810	10.25	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	695.73	000	0.69573	0.00000	663.56	0000	0.66356	695.730	10.34	(0.16)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	538.17	000	0.53817	0.00000	512.52	0000	0.51252	538.170	10.46	(0.13)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	350.27	000	0.35027	0.00000	332.86	0000	0.33286	350.270	10.67	(0.09)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.00	217	86.38956	0.00000	10.96	589	86.61592		10.72	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.13	057	87.89315	0.00000	11.09	306	88.12260		10.60	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 06/11/2025	Bond Future	0.00		10.95	006	85.20884	0.00000	10.90	724	85.49873		10.81	0.00	0.00	0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,767.42	0000	2.76742	0.00000	2,983.45	0000	2.98345	2,767.420	10.66	0.70	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	163.64	000	0.16364	0.00000	143.93	0000	0.14393	163.640	10.58	(0.09)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	63.42	000	0.06342	0.00000	55.05	0000	0.05505	63.420	10.57	(0.04)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	28.87	000	0.02887	0.00000	24.88	0000	0.02488	28.870	10.66	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	23.52	000	0.02352	0.00000	20.24	0000	0.02024	23.520	10.68	(0.02)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.05	415	82.40564	0.00000	11.00	979	82.70099		11.35	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	605.92	000	0.60592	0.00000	664.18	0000	0.66418	605.920	12.37	0.17	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,034.45	0000	2.03445	0.00000	2,177.83	0000	2.17783	2,034.450	11.43	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,851.26	0000	1.85126	0.00000	1,742.44	0000	1.74244	1,851.260	11.23	(0.40)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,342.34	0000	1.34234	0.00000	1,256.35	0000	1.25635	1,342.340	11.18	(0.32)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,233.14	0000	1.23314	0.00000	1,152.48	0000	1.15248	1,233.140	11.17	(0.30)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.16	703	83.92299	0.00000	11.12	113	84.22340		11.29	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.29	041	81.08121	0.00000	11.24	287	81.38652		11.78	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.41	613	82.49217	0.00000	11.36	700	82.80196		11.66	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						
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	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.94432	83.52518	0.00000	10.90650	83.79151			11.14		0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.04753	85.07458	0.00000	11.00835	85.34594			11.12		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.15032	82.20168	0.00000	11.10984	82.47761			11.64		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.26149	83.71375	0.00000	11.21963	83.99414			11.54		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.38418	80.73589	0.00000	11.34093	81.02032			12.02		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		10.85093	108.05289	0.00000	10.81826	108.35506			11.35		0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.94805	110.05742	0.00000	10.91421	110.36533			11.47		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.04987	106.22257	0.00000	11.01489	106.53547			11.57		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.15830	108.17562	0.00000	11.12213	108.49344			11.62		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.27654	104.20093	0.00000	11.23915	104.52322			12.06		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		9.93336	77.17663	0.00000	9.92090	77.24347			9.22		0.00	0.00	0	20,084.00
R209	On 05/02/2026	Bond Future	0.00		10.02073	78.60831	0.00000	10.00778	78.67651			9.16		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.11401	76.90473	0.00000	10.10064	76.97380			9.44		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.21566	78.31936	0.00000	10.20189	78.38907			9.29		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.33050	76.53504	0.00000	10.31634	76.60521			9.49		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000			0.00		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.70761	252.70761	0.00000	252.78471	252.78471			0.00		0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.45679	257.45679	0.00000	257.53552	257.53552			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.76030	258.76030	0.00000	258.83898	258.83898			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.58295	263.58295	0.00000	263.66117	263.66117			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.68824	264.68824	0.00000	264.76489	264.76489			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		8.46446	95.22214	0.00000	8.46648	95.21398			4.88		0.00	0.00	0	94,338.00
R213	On 05/02/2026	Bond Future	0.00		8.52589	96.98856	0.00000	8.52800	96.98037			4.64		0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.58938	95.22331	0.00000	8.59176	95.21445			4.51		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.66543	96.97563	0.00000	8.66816	96.96592			4.20		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.77103	95.11808	0.00000	8.77423	95.10724			4.10		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		10.61450	70.47396	0.00000	10.58166	70.66293			10.57		0.00	0.00	0	36,372.00
R214	On 05/02/2026	Bond Future	0.00		10.71100	71.78127	0.00000	10.67702	71.97385			10.54		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.80742	69.80523	0.00000	10.77236	70.00105			10.97		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.91196	71.08954	0.00000	10.87578	71.28841			10.88		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.02877	69.03304	0.00000	10.99146	69.23471			11.27		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 :													82,731,197.31		239	1,598,427.00
Grand Total:													82,731,197.31		239	1,598,427.00