

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2025

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		1,196.00000		1,196.00000	0.00000	1,196.46300	1,196.46300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,217.97100		1,217.97100	0.00000	1,218.65800	1,218.65800		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.27400		1,240.27400	0.00000	1,241.11600	1,241.11600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.73200		1,262.73200	0.00000	1,263.73500	1,263.73500		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,284.97700		1,284.97700	0.00000	1,286.08900	1,286.08900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,455.10000		1,455.10000	0.00000	1,455.32600	1,455.32600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,481.83000		1,481.83000	0.00000	1,482.32300	1,482.32300		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,508.96500		1,508.96500	0.00000	1,509.64100	1,509.64100		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,536.28900		1,536.28900	0.00000	1,537.15200	1,537.15200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,563.35300		1,563.35300	0.00000	1,564.34300	1,564.34300		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,232.81900		1,232.81900	0.00000	1,232.95400	1,232.95400		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,255.46600		1,255.46600	0.00000	1,255.82600	1,255.82600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,278.45600		1,278.45600	0.00000	1,278.97000	1,278.97000		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,301.60500		1,301.60500	0.00000	1,302.27800	1,302.27800		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,324.53500		1,324.53500	0.00000	1,325.31400	1,325.31400		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		10.29293		86.37633	0.00000	10.29319	86.37508		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.42130		87.98395	0.00000	10.41821	87.99832		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.55450		85.82061	0.00000	10.54906	85.84520		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.70132		87.40901	0.00000	10.69332	87.44410		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.87094		85.15422	0.00000	10.86118	85.19570		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		11.20810		80.24210	0.00000	11.20861	80.23890		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.32488		81.73549	0.00000	11.32303	81.74689		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.44927		78.98604	0.00000	11.44579	79.00708		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.57993		80.44664	0.00000	11.57477	80.47726		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.72301		77.59723	0.00000	11.71672	77.63380		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 06/11/2025	GOVI	0.00		1,212.83200		1,212.83200	0.00000	1,213.00500	1,213.00500		0.00		0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,235.11200		1,235.11200	0.00000	1,235.50700	1,235.50700		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,257.72900		1,257.72900	0.00000	1,258.27600	1,258.27600		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,280.50300		1,280.50300	0.00000	1,281.20700	1,281.20700		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,303.06100		1,303.06100	0.00000	1,303.87000	1,303.87000		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		140.60259		140.60259	0.00000	140.60828	140.60828		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.21954		143.21954	0.00000	143.25073	143.25073		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.40603		144.40603	0.00000	144.45435	144.45435		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.08112		147.08112	0.00000	147.14728	147.14728		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.18016		148.18016	0.00000	148.25756	148.25756		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	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		110.54074		110.54074	0.00000	110.67632	110.67632		1.16	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.19894		110.19894	0.00000	110.35681	110.35681		1.17	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.24201		112.24201	0.00000	112.41572	112.41572		0.89	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		111.87945		111.87945	0.00000	112.06917	112.06917		0.36	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		113.84874		113.84874	0.00000	114.04955	114.04955		0.10	0.00	0.00	0 0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0 0.00
I2033	On 06/11/2025	Bond Future	0.00		132.65203		132.65203	0.00000	132.83567	132.83567		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.12097		135.12097	0.00000	135.33202	135.33202		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.05497		136.05497	0.00000	136.28559	136.28559		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.57545		138.57545	0.00000	138.82632	138.82632		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.42027		139.42027	0.00000	139.68499	139.68499		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		142.63510		142.63510	0.00000	142.78540	142.78540		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.11167		143.11167	0.00000	143.29028	143.29028		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		145.76512		145.76512	0.00000	145.96386	145.96386		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.24882		146.24882	0.00000	146.46794	146.46794		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		148.82456		148.82456	0.00000	149.05782	149.05782		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		120.78396		120.78396	0.00000	120.96411	120.96411		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.03197		123.03197	0.00000	123.23738	123.23738		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.00456		123.00456	0.00000	123.22785	123.22785		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.28259		125.28259	0.00000	125.52432	125.52432		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.14309		125.14309	0.00000	125.39744	125.39744		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		120.90401		120.90401	0.00000	122.29963	122.29963		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		120.72708		120.72708	0.00000	122.17034	122.17034		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		122.96551		122.96551	0.00000	124.44988	124.44988		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		122.77374		122.77374	0.00000	124.29980	124.29980		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		124.93568		124.93568	0.00000	126.49728	126.49728		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		391.13000		391.13000	0.00000	392.20600	392.20600		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		398.41000		398.41000	0.00000	399.57600	399.57600		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		405.79800		405.79800	0.00000	407.03400	407.03400		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		413.23800		413.23800	0.00000	414.54300	414.54300		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		420.60700		420.60700	0.00000	421.96600	421.96600		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		7.56225	107.15633	0.00000	7.56867	107.14945			0.66	0.00	0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.60171	103.82066	0.00000	7.58740	103.83262			0.68	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.69296	105.72090	0.00000	7.65224	105.74517			0.54	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.89903	102.34843	0.00000	7.79622	102.38516			0.37	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.62095	104.12471	0.00000	9.23787	104.16906			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		276.92895	276.92895	0.00000	276.93570	276.93570			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.71394	276.71394	0.00000	276.77041	276.77041			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.84498	281.84498	0.00000	281.93468	281.93468			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.60666	281.60666	0.00000	281.73008	281.73008			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.56653	286.56653	0.00000	286.71174	286.71174			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		8.14754	101.70134	0.00000	8.14111	101.72387			3.99	0.00	102,718,353.40		1,010	138,512.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,075.08000	2.07508	0.00000	2,099.10000	2.09910	2,075.080	3.79	0.89	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,677.13000	3.67713	0.00000	3,700.13000	3.70013	3,677.130	3.69	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	3.72	0.00	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.19661	99.56151	0.00000	8.18419	99.60276			3.97	0.00	0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.26313	101.38369	0.00000	8.24602	101.43734			3.75	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.34753	99.22798	0.00000	8.32493	99.29444			3.65	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.44987	100.95049	0.00000	8.42284	101.02490			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		8.85660	98.02559	0.00000	8.84578	98.07659			6.15	0.00	2,842,742.11		29	155,030.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,719.58000	2.71958	0.00000	2,767.45000	2.76745	2,719.580	5.90	0.85	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,787.19000	4.78719	0.00000	4,838.22000	4.83822	4,787.190	5.83	0.98	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.05000	0.00005	0.00000	0.05000	0.00005	0.050	5.89	0.00	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.93244	99.82628	0.00000	8.91714	99.89600			5.96	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.01532	97.49379	0.00000	8.99658	97.57621			5.95	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.11030	99.27586	0.00000	9.08779	99.37119			5.68	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.22582	96.84241	0.00000	9.20033	96.94614			5.66	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		9.02891	106.28688	0.00000	9.01823	106.34546			6.22	0.00	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.10773	108.23931	0.00000	9.09289	108.31826			6.05	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.19322	105.17727	0.00000	9.17523	105.26999			5.87	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.28953	107.09954	0.00000	9.26811	107.20629			5.67	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.40420	103.91936	0.00000	9.38014	104.03511			5.29	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		9.67049	96.93165	0.00000	9.66538	96.96157			8.01	0.00	35,089,257.30		362	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
R2035	On 06/11/2025	Bond Future	9.77	Call	1,650.94	0000	1.65094	0.00000	1,562.29	0000	1.56229	1,650.940	8.00	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,131.59	0000	2.13159	0.00000	2,064.01	0000	2.06401	2,131.590	7.93	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,808.21	0000	2.80821	0.00000	2,769.76	0000	2.76976	2,808.210	7.85	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	360.33	0000	0.36033	0.00000	303.61	0000	0.30361	360.330	7.83	(0.19)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	215.14	0000	0.21514	0.00000	178.93	0000	0.17893	215.140	7.80	(0.13)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,344.63	0000	4.34463	0.00000	4,348.89	0000	4.34889	4,344.630	7.79	0.91	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,494.20	0000	4.49420	0.00000	4,500.97	0000	4.50097	4,494.200	7.79	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	100.80	0000	0.10080	0.00000	82.10	0000	0.08210	100.800	7.78	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,204.44	0000	5.20444	0.00000	5,220.59	0000	5.22059	5,204.440	7.77	0.95	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	46.92	0000	0.04692	0.00000	37.88	0000	0.03788	46.920	7.77	(0.04)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,075.78	0000	7.07578	0.00000	7,102.38	0000	7.10238	7,075.780	7.81	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,127.92	0000	7.12792	0.00000	7,154.63	0000	7.15463	7,127.920	7.81	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1.13	0000	0.00113	0.00000	0.62	0000	0.00062	1.130	7.94	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1.01	0000	0.00101	0.00000	0.55	0000	0.00055	1.010	7.95	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.28	0000	0.00028	0.00000	0.12	0000	0.00012	0.280	8.01	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.04	0000	0.00004	0.00000	0.01	0000	0.00001	0.040	8.03	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.03	0000	0.00003	0.00000	0.01	0000	0.00001	0.030	8.03	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.76608		98.71228	0.00000	9.75768		98.76027		7.87	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,327.94	0000	3.32794	0.00000	3,255.55	0000	3.25555	3,327.940	7.72	0.68	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,383.79	0000	4.38379	0.00000	4,353.42	0000	4.35342	4,383.790	7.69	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	393.62	0000	0.39362	0.00000	342.70	0000	0.34270	393.620	7.68	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,620.63	0000	6.62063	0.00000	6,635.73	0000	6.63573	6,620.630	7.73	0.91	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	127.33	0000	0.12733	0.00000	101.70	0000	0.10170	127.330	7.79	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	3.01	0000	0.00301	0.00000	1.44	0000	0.00144	3.010	7.94	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.86197		96.01627	0.00000	9.85123		96.07619		8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,084.72	0000	2.08472	0.00000	1,889.50	0000	1.88950	2,084.720	8.18	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,196.39	0000	2.19639	0.00000	2,010.83	0000	2.01083	2,196.390	8.15	0.46	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,781.63	0000	1.78163	0.00000	1,623.27	0000	1.62327	1,781.630	8.00	(0.38)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,669.38	0000	1.66938	0.00000	1,522.38	0000	1.52238	1,669.380	7.99	(0.37)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	900.67	0000	0.90067	0.00000	819.74	0000	0.81974	900.670	8.01	(0.23)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	836.51	0000	0.83651	0.00000	762.02	0000	0.76202	836.510	8.01	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.96889		97.77171	0.00000	9.95558		97.84408		7.94	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.09382		94.97012	0.00000	10.07870		95.05014		8.11	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		10.20363		91.12285	0.00000	10.20381		91.12175		9.00	0.00	1,096,116,762.65	12,029	183,774.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,453.40	0000	2.45340	0.00000	2,465.60	0000	2.46560	2,453.400	8.87	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,794.99	0000	4.79499	0.00000	4,799.33	0000	4.79933	4,794.990	8.79	0.92	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.62	0000	0.00062	0.00000	0.68	0000	0.00068	0.620	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.30350		88.53816	0.00000	10.30094		88.55341		9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,302.88	0000	3.30288	0.00000	3,323.45	0000	3.32345	3,302.880	9.24	0.66	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,276.71	0000	4.27671	0.00000	4,297.79	0000	4.29779	4,276.710	9.22	0.75	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	330.94	0000	0.33094	0.00000	336.17	0000	0.33617	330.940	9.27	(0.12)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,516.33	0000	6.51633	0.00000	6,536.60	0000	6.53660	6,516.330	9.29	0.89	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	111.70	0000	0.11170	0.00000	114.81	0000	0.11481	111.700	9.46	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	41.60	0000	0.04160	0.00000	43.28	0000	0.04328	41.600	9.61	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	10.84	0000	0.01084	0.00000	11.45	0000	0.01145	10.840	9.61	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.41343		90.15846	0.00000	10.40900		90.18430		9.31	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		Contracts	Traded	Open Interest		
														Option									
R2037	On 07/05/2026	Bond Future	10.95	Call	4,495.73	000	4.49573		0.00000		4,523.66	000	4.52366		4,495.730		9.20		0.69	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	183.15	000	0.18315		0.00000		186.61	000	0.18661		183.150		9.80		(0.06)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.53539		87.54661		0.00000		10.52893		87.58344				9.63		0.00	0.00		0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,132.49	000	2.13249		0.00000		2,154.53	000	2.15453		2,132.490		9.97		0.38	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,776.71	000	2.77671		0.00000		2,768.70	000	2.76870		2,776.710		9.58		(0.44)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,525.17	000	1.52517		0.00000		1,526.28	000	1.52628		1,525.170		9.71		(0.28)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.66162		89.06516		0.00000		10.65383		89.10861				9.49		0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000		0.00000		100.00000		0.00000				0.00		0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.28875		105.28394		0.00000		10.27872		105.35535				8.75		0.00	8,001,579.44		76	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,952.22	000	4.95222		0.00000		5,022.18	000	5.02218		4,952.220		8.55		0.90	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.27000		0.00027		0.00000		0.27000		0.00027		0.270		8.91		0.00	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.39441		107.21798		0.00000		10.38125		107.30975				8.75		0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.50597		103.69586		0.00000		10.49048		103.80158				8.72		0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.62657		105.59074		0.00000		10.60862		105.71053				8.66		0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.76033		101.94279		0.00000		10.74056		102.07166				8.73		0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000		0.00000		100.00000		0.00000				0.00		0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000		0.00000		100.00000		100.00000				0.00		0.00	0.00		0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.65833		90.48501		0.00000		10.65866		90.48283				9.89		0.00	32,122,178.55		355	36,258.00
R2040	On 05/02/2026	Bond Future	0.00		10.76457		87.63810		0.00000		10.76240		87.65215				10.36		0.00	0.00		0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,370.07	000	1.37007		0.00000		1,386.32	000	1.38632		1,370.070		10.67		0.34	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,446.49	000	2.44649		0.00000		2,449.38	000	2.44938		2,446.490		10.36		(0.49)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,307.62	000	1.30762		0.00000		1,313.89	000	1.31389		1,307.620		10.20		(0.33)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,829.28	000	6.82928		0.00000		6,847.98	000	6.84798		6,829.280		10.24		0.88	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	12.17000		0.01217		0.00000		12.83000		0.01283		12.170		10.64		(0.01)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.87982		89.24181		0.00000		10.87596		89.26634				10.30		0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,577.20	000	2.57720		0.00000		2,598.14	000	2.59814		2,577.200		10.50		0.46	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,815.06	000	3.81506		0.00000		3,838.42	000	3.83842		3,815.060		10.26		0.60	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,059.95	000	1.05995		0.00000		1,063.39	000	1.06339		1,059.950		10.23		(0.23)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	687.09	000	0.68709		0.00000		690.67	000	0.69067		687.090		10.32		(0.16)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	529.98	000	0.52998		0.00000		533.83	000	0.53383		529.980		10.44		(0.13)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	342.88	000	0.34288		0.00000		346.97	000	0.34697		342.880		10.63		(0.09)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.00652		86.36248		0.00000		11.00084		86.39784				10.72		0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.13599		87.86007		0.00000		11.12914		87.90188				10.59		0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000		0.00000		100.00000		0.00000				0.00		0.00	0.00		0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.93312		85.32333		0.00000		10.93351		85.32069				10.79		0.00	0.00		0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,826.20	000	2.82620		0.00000		2,836.59	000	2.83659		2,826.200		10.64		0.71	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	143.97	000	0.14397		0.00000		149.81	000	0.14981		143.970		10.55		(0.08)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	54.09	000	0.05409		0.00000		56.95	000	0.05695		54.090		10.55		(0.03)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	24.06	000	0.02406		0.00000		25.53	000	0.02553		24.060		10.64		(0.02)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	19.49	000	0.01949		0.00000		20.72	000	0.02072		19.490		10.67		(0.01)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.03892		82.50685		0.00000		11.03702		82.51949				11.33		0.00	0.00		0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	611.17	000	0.61117		0.00000		620.38	000	0.62038		611.170		12.36		0.17	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,060.57	000	2.06057		0.00000		2,078.39	000	2.07839		2,060.570		11.41		0.46	0.00		0	9,000.00

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 05/11/2026	Bond Future	0.00		11.40308		82.57427	0.00000	11.39693	82.61301		11.65		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		10.92224		83.68050	0.00000	10.92266	83.67754		11.36		0.00	0.00	0	219,265.00
R2048	On 05/02/2026	Bond Future	0.00		11.02684		85.21769	0.00000	11.02509	85.22982		11.33		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.13029		82.33802	0.00000	11.12708	82.35990		11.88		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.24213		83.84322	0.00000	11.23737	83.87511		11.77		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.36491		80.86241	0.00000	11.35915	80.90029		12.29		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.81862		108.35173	0.00000	10.82928	108.25297		11.32		0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.91676		110.34207	0.00000	10.92563	110.26124		11.45		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.01883		106.50014	0.00000	11.02663	106.43027		11.55		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.12751		108.44606	0.00000	11.13418	108.38737		11.60		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.24538		104.46940	0.00000	11.25147	104.41683		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		9.93739		77.15503	0.00000	9.93751	77.15438		9.21		0.00	0.00	0	20,084.00
R209	On 05/02/2026	Bond Future	0.00		10.02756		78.57237	0.00000	10.02504	78.58563		9.15		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.12282		76.85926	0.00000	10.11845	76.88181		9.44		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.22656		78.26424	0.00000	10.22024	78.29619		9.30		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.34285		76.47391	0.00000	10.33521	76.51172		9.50		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		252.63841		252.63841	0.00000	252.80481	252.80481		0.00		0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.34050		257.34050	0.00000	257.55576	257.55576		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.61250		258.61250	0.00000	258.86131	258.86131		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.40266		263.40266	0.00000	263.68647	263.68647		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.48718		264.48718	0.00000	264.79383	264.79383		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		8.48006		95.15909	0.00000	8.46896	95.20395		5.38		0.00	0.00	0	94,200.00
R213	On 05/02/2026	Bond Future	0.00		8.54687		96.90716	0.00000	8.53066	96.97005		5.14		0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.61458		95.12955	0.00000	8.59441	95.20459		5.04		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.69537		96.86922	0.00000	8.67073	96.95678		4.73		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.80484		95.00362	0.00000	8.77660	95.09921		4.65		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		10.61310		70.48200	0.00000	10.61344	70.48005		10.90		0.00	0.00	0	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.71180		71.77675	0.00000	10.70990	71.78749		10.87		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.80967		69.79270	0.00000	10.80626	69.81170		11.35		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.91576		71.06870	0.00000	10.91073	71.09629		11.26		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.03351		69.00748	0.00000	11.02745	69.04016		11.69		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 :													1,276,890,873.45		13,861		1,591,060.00

Grand Total:	1,276,890,873.45	13,861 1,591,060.00
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