

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2025

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		1,194.05100		1,194.05100	0.00000	1,194.35200	1,194.35200		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,215.98700		1,215.98700	0.00000	1,216.29300	1,216.29300		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,238.26600		1,238.26600	0.00000	1,238.57600	1,238.57600		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,260.70500		1,260.70500	0.00000	1,261.01700	1,261.01700		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,282.93700		1,282.93700	0.00000	1,283.25100	1,283.25100		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,453.93600		1,453.93600	0.00000	1,453.57400	1,453.57400		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,480.64700		1,480.64700	0.00000	1,480.27700	1,480.27700		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,507.77500		1,507.77500	0.00000	1,507.39600	1,507.39600		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,535.09700		1,535.09700	0.00000	1,534.70800	1,534.70800		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,562.16800		1,562.16800	0.00000	1,561.76700	1,561.76700		0.00		0.00	0	0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,230.78200		1,230.78200	0.00000	1,231.30500	1,231.30500		0.00		0.00	0	76.00	
ALBI	On 05/02/2026	Index Future	0.00		1,253.39300		1,253.39300	0.00000	1,253.92500	1,253.92500		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,276.35700		1,276.35700	0.00000	1,276.89700	1,276.89700		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,299.48600		1,299.48600	0.00000	1,300.03300	1,300.03300		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,322.40200		1,322.40200	0.00000	1,322.95500	1,322.95500		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		10.28449		86.41668	0.00000	10.29094	86.38584		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		10.41242		88.02524	0.00000	10.41918	87.99381		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		10.54498		85.86365	0.00000	10.55210	85.83146		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		10.69102		87.45419	0.00000	10.69854	87.42120		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		10.85968		85.20208	0.00000	10.86765	85.16820		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		11.25666		79.93861	0.00000	11.23747	80.05833		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		11.37519		81.42652	0.00000	11.35530	81.54845		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		11.50134		78.67221	0.00000	11.48072	78.79626		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		11.63376		80.12826	0.00000	11.61240	80.25436		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		11.77865		77.27484	0.00000	11.75650	77.40294		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		1,210.86600		1,210.86600	0.00000	1,211.34200	1,211.34200		0.00		0.00	0	604.00	
GOVI	On 05/02/2026	GOVI	0.00		1,233.11100		1,233.11100	0.00000	1,233.59500	1,233.59500		0.00		0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,255.70300		1,255.70300	0.00000	1,256.19500	1,256.19500		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,278.45800		1,278.45800	0.00000	1,278.95500	1,278.95500		0.00		0.00	0	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,301.00300		1,301.00300	0.00000	1,301.50600	1,301.50600		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		140.66696		140.66696	0.00000	140.71183	140.71183		0.00		0.00	422,000.88	3	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.28537		143.28537	0.00000	143.33102	143.33102		0.00		0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		144.47458		144.47458	0.00000	144.52085	144.52085		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		147.15301		147.15301	0.00000	147.19978	147.19978		0.00		0.00	0	0.00	
I2029	On 05/11/2026	Bond Future	0.00		148.25668		148.25668	0.00000	148.30389	148.30389		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		110.79	240	110.79240	0.00000	110.78998	110.78998		1.16	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.45	536	110.45536	0.00000	110.45286	110.45286		1.17	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.50	434	112.50434	0.00000	112.50161	112.50161		0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.14	894	112.14894	0.00000	112.14591	112.14591		0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.12	510	114.12510	0.00000	114.12170	114.12170		0.10	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.76	930	132.76930	0.00000	132.67494	132.67494		0.00	0.00	0.00	0	8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.24	071	135.24071	0.00000	135.14449	135.14449		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.17	830	136.17830	0.00000	136.08014	136.08014		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.70	308	138.70308	0.00000	138.60270	138.60270		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.55	321	139.55321	0.00000	139.45072	139.45072		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.73	952	142.73952	0.00000	142.73428	142.73428		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.21	813	143.21813	0.00000	143.21278	143.21278		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.87	511	145.87511	0.00000	145.86940	145.86940		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.36	343	146.36343	0.00000	146.35739	146.35739		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.94	401	148.94401	0.00000	148.93746	148.93746		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.07	767	121.07767	0.00000	121.07312	121.07312		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.33	147	123.33147	0.00000	123.32686	123.32686		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.31	083	123.31083	0.00000	123.30594	123.30594		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.59	621	125.59621	0.00000	125.59091	125.59091		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.46	568	125.46568	0.00000	125.46005	125.46005		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.22	310	122.22310	0.00000	122.21858	122.21858		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.07	073	122.07073	0.00000	122.06612	122.06612		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.33	542	124.33542	0.00000	124.33048	124.33048		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.17	132	124.17132	0.00000	124.16624	124.16624		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.36	028	126.36028	0.00000	126.35467	126.35467		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		392.14	500	392.14500	0.00000	392.11300	392.11300		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.44	500	399.44500	0.00000	399.41200	399.41200		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.85	700	406.85700	0.00000	406.82300	406.82300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.32	100	414.32100	0.00000	414.28600	414.28600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.71	800	421.71800	0.00000	421.68000	421.68000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28	000	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		76.82	000	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		75.24	000	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		77.27	000	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		81.30	000	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		79.80	000	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		81.86	000	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		87.61	000	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		87.94	000	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		80.89	000	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		7.61702	107.09769	0.00000	7.61773	107.09693			0.66	0.00	0.00	0.00	0	91,758.00
R186	On 05/02/2026	Bond Future	0.00		7.67303	103.76110	0.00000	7.67399	103.76030			0.68	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.79306	105.66129	0.00000	7.79472	105.66030			0.54	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.06481	102.28924	0.00000	8.06835	102.28798			0.37	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.12400	104.06654	0.00000	10.13804	104.06491			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		277.08335	277.08335	0.00000	277.07363	277.07363			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.87173	276.87173	0.00000	276.86176	276.86176			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		282.00842	282.00842	0.00000	281.99796	281.99796			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.77803	281.77803	0.00000	281.76674	281.76674			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.74637	286.74637	0.00000	286.73399	286.73399			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		8.18075	101.58510	0.00000	8.17086	101.61970			3.99	0.00	64,608,123.60		636	139,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,957.79000	1.95779	0.00000	1,990.82000	1.99082	1,957.790		3.79	0.88	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,560.11000	3.56011	0.00000	3,594.69000	3.59469	3,560.110		3.69	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000			3.72	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.23225	99.44326	0.00000	8.22163	99.47848			3.97	0.00	0.00	0.00	0	52,847.00
R2030	On 07/05/2026	Bond Future	0.00		8.30125	101.26429	0.00000	8.28986	101.29995			3.75	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.38843	99.10784	0.00000	8.37614	99.14392			3.65	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.49362	100.83019	0.00000	8.48038	100.86658			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		8.90327	97.80599	0.00000	8.89897	97.82620			6.15	0.00	33,156,230.61		339	155,830.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,507.65000	2.50765	0.00000	2,529.24000	2.52924	2,507.650		5.90	0.84	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,566.62000	4.56662	0.00000	4,587.41000	4.58741	4,566.620		5.83	0.98	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030		5.89	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.98158	99.60276	0.00000	8.97705	99.62334			5.96	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.06695	97.26716	0.00000	9.06221	97.28794			5.95	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.16456	99.04654	0.00000	9.15960	99.06747			5.68	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.28279	96.61105	0.00000	9.27762	96.63202			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		9.09593	105.92024	0.00000	9.09686	105.91517			6.22	0.00	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.17807	107.86611	0.00000	9.17905	107.86092			6.05	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.26696	104.79834	0.00000	9.26802	104.79290			5.87	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.36689	106.71517	0.00000	9.36806	106.70937			5.67	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.48529	103.53045	0.00000	9.48660	103.52418			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		9.68482	96.84782	0.00000	9.69101	96.81164			8.01	0.00	64,306,952.48		664	120,089.00

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	1,544.20	0000	1.54420	0.00000	1,533.75	0000	1.53375	1,544.200	8.00	0.57	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,021.70	0000	2.02170	0.00000	2,006.91	0000	2.00691	2,021.700	7.93	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,699.00	0000	2.69900	0.00000	2,678.78	0000	2.67878	2,699.000	7.85	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	336.34	0000	0.33634	0.00000	350.16	0000	0.35016	336.340	7.83	(0.19)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	195.43	0000	0.19543	0.00000	205.12	0000	0.20512	195.430	7.80	(0.12)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,244.68	0000	4.24468	0.00000	4,215.70	0000	4.21570	4,244.680	7.79	0.91	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,395.24	0000	4.39524	0.00000	4,365.65	0000	4.36565	4,395.240	7.79	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	87.61	0000	0.08761	0.00000	93.10	0000	0.09310	87.610	7.78	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,109.86	0000	5.10986	0.00000	5,077.90	0000	5.07790	5,109.860	7.77	0.95	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	38.87	0000	0.03887	0.00000	41.84	0000	0.04184	38.870	7.77	(0.03)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,988.57	0000	6.98857	0.00000	6,953.46	0000	6.95346	6,988.570	7.81	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,040.83	0000	7.04083	0.00000	7,005.68	0000	7.00568	7,040.830	7.81	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.72	0000	0.00072	0.00000	0.82	0000	0.00082	0.720	7.94	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.63	0000	0.00063	0.00000	0.73	0000	0.00073	0.630	7.95	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.16	0000	0.00016	0.00000	0.19	0000	0.00019	0.160	8.01	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.02	0000	0.00002	0.00000	0.03	0000	0.00003	0.020	8.03	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.02	0000	0.00002	0.00000	0.02	0000	0.00002	0.020	8.03	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.78101		98.62704	0.00000	9.78748		98.59014		7.87	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,235.70	0000	3.23570	0.00000	3,216.35	0000	3.21635	3,235.700	7.72	0.68	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,289.10	0000	4.28910	0.00000	4,264.97	0000	4.26497	4,289.100	7.69	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	384.28	0000	0.38428	0.00000	393.49	0000	0.39349	384.280	7.68	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,527.54	0000	6.52754	0.00000	6,496.59	0000	6.49659	6,527.540	7.73	0.91	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	121.19	0000	0.12119	0.00000	125.12	0000	0.12512	121.190	7.79	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.59	0000	0.00259	0.00000	2.75	0000	0.00275	2.590	7.94	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.87737		95.93045	0.00000	9.88415		95.89269		8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	1,973.31	0000	1.97331	0.00000	1,962.21	0000	1.96221	1,973.310	8.19	0.43	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,015.94	0000	2.01594	0.00000	2,004.59	0000	2.00459	2,015.940	8.18	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,126.11	0000	2.12611	0.00000	2,114.13	0000	2.11413	2,126.110	8.15	0.46	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,832.28	0000	1.83228	0.00000	1,852.20	0000	1.85220	1,832.280	8.00	(0.40)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,785.52	0000	1.78552	0.00000	1,805.17	0000	1.80517	1,785.520	8.00	(0.39)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,672.27	0000	1.67227	0.00000	1,691.20	0000	1.69120	1,672.270	7.99	(0.37)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	923.99	0000	0.92399	0.00000	937.14	0000	0.93714	923.990	8.00	(0.24)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	897.29	0000	0.89729	0.00000	910.18	0000	0.91018	897.290	8.01	(0.24)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	832.75	0000	0.83275	0.00000	845.02	0000	0.84502	832.750	8.01	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.98472		97.68575	0.00000	9.99185		97.64706		7.94	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.11002		94.88449	0.00000	10.11753		94.84482		8.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		10.21764		91.03776	0.00000	10.21873		91.03114		9.00	0.00	31,863,216.00	350	184,713.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,339.53	0000	2.33953	0.00000	2,344.11	0000	2.34411	2,339.530	8.87	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,693.86	0000	4.69386	0.00000	4,691.55	0000	4.69155	4,693.860	8.79	0.92	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.37	0000	0.00037	0.00000	0.41	0000	0.00041	0.370	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.31803		88.45170	0.00000	10.31917		88.44492		9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,208.39	0000	3.20839	0.00000	3,210.29	0000	3.21029	3,208.390	9.24	0.66	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,179.33	0000	4.17933	0.00000	4,179.69	0000	4.17969	4,179.330	9.22	0.75	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	320.75	0000	0.32075	0.00000	325.01	0000	0.32501	320.750	9.27	(0.12)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,419.94	0000	6.41994	0.00000	6,417.21	0000	6.41721	6,419.940	9.29	0.89	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	105.49	0000	0.10549	0.00000	107.51	0000	0.10751	105.490	9.46	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	38.28	0000	0.03828	0.00000	39.23	0000	0.03923	38.280	9.61	(0.02)	0.00	0	1,970.00

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 05/02/2026	Bond Future	12.73	Put	9.61	0.00	961000	0.00000	9.93	0.00	993000	9.61	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.42	840	90.07	122	0.00	0.00	00000	10.42	961	90.06	417	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,406.53	000	4.40	653	0.00	0.00	00000	4,406.62	000	4.40	662	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	178.08	000	0.17	808	0.00	0.00	00000	180.15	000	0.18	015	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.55	076	87.45	906	0.00	0.00	00000	10.55	206	87.45	166	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,071.01	000	2.07	101	0.00	0.00	00000	2,072.95	000	2.07	295	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,786.86	000	2.78	686	0.00	0.00	00000	2,794.83	000	2.79	483	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,525.52	000	1.52	552	0.00	0.00	00000	1,531.76	000	1.53	176	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.67	729	88.97	786	0.00	0.00	00000	10.67	869	88.97	007	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00	00000	100.00	000	0.00	000	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.30	220	105.18	829	0.00	0.00	00000	10.30	338	105.17	990	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,835.55	000	4.83	555	0.00	0.00	00000	4,833.13	000	4.83	313	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.15	000	0.00	015	0.00	0.00	00000	0.17	000	0.00	017	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.40	837	107.12	076	0.00	0.00	00000	10.40	961	107.11	213	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.52	034	103.59	793	0.00	0.00	00000	10.52	165	103.58	900	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.64	130	105.49	259	0.00	0.00	00000	10.64	271	105.48	320	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.77	535	101.84	505	0.00	0.00	00000	10.77	688	101.83	510	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00	00000	100.00	000	0.00	000	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00	00000	100.00	000	0.00	000	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.69	754	90.22	696	0.00	0.00	00000	10.67	820	90.35	410	813
R2040	On 05/02/2026	Bond Future	0.00		10.80	522	87.37	548	0.00	0.00	00000	10.78	516	87.50	493	35,572.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,239.62	000	1.23	962	0.00	0.00	00000	1,289.33	000	1.28	933	0.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,532.89	000	2.53	289	0.00	0.00	00000	2,474.96	000	2.47	496	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,354.24	000	1.35	424	0.00	0.00	00000	1,317.68	000	1.31	768	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,576.35	000	6.57	635	0.00	0.00	00000	6,693.46	000	6.69	346	680.00
R2040	On 05/02/2026	Bond Future	13.23	Put	11.77	000	0.01	177	0.00	0.00	00000	11.34	000	0.01	134	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.92	186	88.97	527	0.00	0.00	00000	10.90	107	89.10	693	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,419.95	000	2.41	995	0.00	0.00	00000	2,485.04	000	2.48	504	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,622.53	000	3.62	253	0.00	0.00	00000	3,705.65	000	3.70	565	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,094.62	000	1.09	462	0.00	0.00	00000	1,068.16	000	1.06	816	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	708.57	000	0.70	857	0.00	0.00	00000	690.35	000	0.69	035	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	545.64	000	0.54	564	0.00	0.00	00000	531.28	000	0.53	128	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	351.82	000	0.35	182	0.00	0.00	00000	342.27	000	0.34	227	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		11.05	002	86.09	233	0.00	0.00	00000	11.02	844	86.22	619	820.00
R2040	On 05/11/2026	Bond Future	0.00		11.18	086	87.58	692	0.00	0.00	00000	11.15	851	87.72	282	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00	00000	100.00	000	0.00	000	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.97	231	85.05	883	0.00	0.00	00000	10.95	811	85.15	452	0.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,579.24	000	2.57	924	0.00	0.00	00000	2,656.63	000	2.65	663	129,716.00
R2044	On 06/11/2025	Bond Future	11.75	Put	139.30	000	0.13	930	0.00	0.00	00000	136.05	000	0.13	605	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	49.97	000	0.04	997	0.00	0.00	00000	48.98	000	0.04	898	11,000.00
R2044	On 06/11/2025	Bond Future	12.20	Put	21.25	000	0.02	125	0.00	0.00	00000	20.93	000	0.02	093	5,800.00
R2044	On 06/11/2025	Bond Future	12.25	Put	17.01	000	0.01	701	0.00	0.00	00000	16.77	000	0.01	677	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		11.07	949	82.23	768	0.00	0.00	00000	11.06	479	82.33	505	5,800.00
R2044	On 05/02/2026	Bond Future	10.07	Call	534.28	000	0.53	428	0.00	0.00	00000	555.28	000	0.55	528	16.00
R2044	On 05/02/2026	Bond Future	10.90	Call	1,893.86	000	1.89	386	0.00	0.00	00000	1,944.52	000	1.94	452	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,855.68	000	1.85	568	0.00	0.00	00000	1,823.47	000	1.82	347	9,000.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,337.92	000	1.33	792	0.00	0.00	00000	1,313.17	000	1.31	317	4,500.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,227.06	000	1.22	706	0.00	0.00	00000	1,204.01	000	1.20	401	9,000.00
R2044	On 05/02/2026	Bond Future														4,500.00

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 07/05/2026	Bond Future	0.00		11.19461		83.74332	0.00000	11.17939	83.84239		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.32034		80.88992	0.00000	11.30457	80.99062		11.77	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.44772		82.29396	0.00000	11.43142	82.39614		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		10.95125		83.47654	0.00000	10.93704	83.57634		11.36	0.00	0.00	0	218,798.00
R2048	On 05/02/2026	Bond Future	0.00		11.05688		85.01005	0.00000	11.04216	85.11169		11.33	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.16126		82.12738	0.00000	11.14604	82.23078		11.88	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.27406		83.62987	0.00000	11.25831	83.73499		11.77	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.39775		80.64700	0.00000	11.38148	80.75360		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		10.84782		108.08159	0.00000	10.83357	108.21327		11.32	0.00	0.00	0	28,907.00
R2053	On 05/02/2026	Bond Future	0.00		10.94698		110.06713	0.00000	10.93223	110.20117		11.45	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.05002		106.22123	0.00000	11.03476	106.35753		11.55	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.15966		108.16371	0.00000	11.14386	108.30230		11.60	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.27848		104.18426	0.00000	11.26214	104.32484		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		9.93135		77.18741	0.00000	9.93748	77.15454		9.21	0.00	0.00	0	19,819.00
R209	On 05/02/2026	Bond Future	0.00		10.02128		78.60542	0.00000	10.02765	78.57190		9.15	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.11615		76.89368	0.00000	10.12278	76.85947		9.44	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.21940		78.30044	0.00000	10.22633	78.26540		9.30	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.33509		76.51232	0.00000	10.34235	76.47639		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		252.66369	252.66369		0.00000	252.65952	252.65952		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.36681	257.36681		0.00000	257.36249	257.36249		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.64194	258.64194		0.00000	258.63717	258.63717		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.43642	263.43642		0.00000	263.43093	263.43093		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.52797	264.52797		0.00000	264.52169	264.52169		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		8.51713	95.00947		0.00000	8.51270	95.02733		5.38	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.58616	96.75494		0.00000	8.58148	96.77306		5.14	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.65605	94.97549		0.00000	8.65112	94.99379		5.04	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.73922	96.71363		0.00000	8.73402	96.73206		4.73	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.85113	94.84718		0.00000	8.84567	94.86562		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		10.64245	70.31371		0.00000	10.62307	70.42477		10.90	0.00	0.00	0	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.74214	71.60547		0.00000	10.72210	71.71853		10.87	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.84090	69.61900		0.00000	10.82021	69.73400		11.35	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.94790	70.89281		0.00000	10.92651	71.00980		11.26	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.06653	68.82981		0.00000	11.04444	68.94860		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 :	267,711,042.05	2,805	1,582,160.00
Grand Total:	267,711,042.05	2,805	1,582,160.00