

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2025

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		1,197.07300		1,197.07300	0.00000	1,195.27100	1,195.27100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,219.28200		1,219.28200	0.00000	1,217.44200	1,217.44200		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,241.74000		1,241.74000	0.00000	1,239.78500	1,239.78500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,264.35300		1,264.35300	0.00000	1,262.33200	1,262.33200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,286.69400		1,286.69400	0.00000	1,284.55700	1,284.55700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,457.28100		1,457.28100	0.00000	1,453.96200	1,453.96200		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,484.31800		1,484.31800	0.00000	1,480.93200	1,480.93200		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,511.65800		1,511.65800	0.00000	1,508.11100	1,508.11100		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,539.18500		1,539.18500	0.00000	1,535.53700	1,535.53700		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,566.38300		1,566.38300	0.00000	1,562.57200	1,562.57200		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,234.38800		1,234.38800	0.00000	1,231.99200	1,231.99200		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,257.28900		1,257.28900	0.00000	1,254.84500	1,254.84500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,280.44700		1,280.44700	0.00000	1,277.87500	1,277.87500		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,303.76500		1,303.76500	0.00000	1,301.11400	1,301.11400		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,326.80200		1,326.80200	0.00000	1,324.02200	1,324.02200		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		10.27528		86.46075	0.00000	10.31278	86.28151		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.39942		88.08574	0.00000	10.43875	87.90288		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.52959		85.93328	0.00000	10.57209	85.74116		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.67320		87.53244	0.00000	10.71829	87.33463		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.84047		85.28380	0.00000	10.88915	85.07689		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		11.17003		80.48128	0.00000	11.20726	80.24736		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.28302		81.99398	0.00000	11.32166	81.75533		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.40444		79.25777	0.00000	11.44544	79.00920		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.53206		80.73144	0.00000	11.57494	80.47625		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.67266		77.89074	0.00000	11.71810	77.62577		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		1,214.36400		1,214.36400	0.00000	1,212.08500	1,212.08500		0.00		0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,236.89400		1,236.89400	0.00000	1,234.56900	1,234.56900		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,259.67600		1,259.67600	0.00000	1,257.22600	1,257.22600		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,282.61500		1,282.61500	0.00000	1,280.09000	1,280.09000		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,305.27900		1,305.27900	0.00000	1,302.62800	1,302.62800		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		140.78493		140.78493	0.00000	140.90908	140.90908		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.43091		143.43091	0.00000	143.55698	143.55698		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.63607		144.63607	0.00000	144.75498	144.75498		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.33024		147.33024	0.00000	147.44786	147.44786		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.44014		148.44014	0.00000	148.55071	148.55071		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		110.39046		110.39046	0.00000	110.39278	110.39278		1.17	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.06554		110.06554	0.00000	110.06764	110.06764		1.19	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.11781		112.11781	0.00000	112.11249	112.11249		0.90	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.76324		111.76324	0.00000	111.75543	111.75543		0.37	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.73594		113.73594	0.00000	113.72079	113.72079		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		132.65260		132.65260	0.00000	132.78985	132.78985		0.00	0.00	19,897,890.00	150	8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.14570		135.14570	0.00000	135.28510	135.28510		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.09407		136.09407	0.00000	136.22721	136.22721		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.62930		138.62930	0.00000	138.76150	138.76150		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.48109		139.48109	0.00000	139.60713	139.60713		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		142.55916		142.55916	0.00000	142.56040	142.56040		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.05985		143.05985	0.00000	143.06083	143.06083		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.72761		145.72761	0.00000	145.71895	145.71895		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.22443		146.22443	0.00000	146.21225	146.21225		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.80702		148.80702	0.00000	148.78525	148.78525		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		121.40384		121.40384	0.00000	121.40477	121.40477		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.68549		123.68549	0.00000	123.68618	123.68618		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.68242		123.68242	0.00000	123.67510	123.67510		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.98566		125.98566	0.00000	125.97508	125.97508		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.86323		125.86323	0.00000	125.84492	125.84492		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		121.99413		121.99413	0.00000	122.29582	122.29582		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.85924		121.85924	0.00000	122.16625	122.16625		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.13155		124.13155	0.00000	124.43600	124.43600		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.97303		123.97303	0.00000	124.28044	124.28044		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.16217		126.16217	0.00000	126.46716	126.46716		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		392.14700		392.14700	0.00000	392.45000	392.45000		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.51700		399.51700	0.00000	399.82400	399.82400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.96900		406.96900	0.00000	407.25500	407.25500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.47100		414.47100	0.00000	414.75300	414.75300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.88500		421.88500	0.00000	422.14500	422.14500		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		7.57202	107.14587	0.00000	7.60166	107.11413			0.68	0.00	0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.59150	103.82919	0.00000	7.63060	103.79653			0.69	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.65993	105.74059	0.00000	7.72768	105.70022			0.55	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.81362	102.37895	0.00000	7.93573	102.33532			0.38	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.31087	104.16061	0.00000	9.75260	104.10948			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		276.83003	276.83003	0.00000	276.83266	276.83266			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.66272	276.66272	0.00000	276.66482	276.66482			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.82214	281.82214	0.00000	281.80546	281.80546			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.60972	281.60972	0.00000	281.58659	281.58659			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.58366	286.58366	0.00000	286.54210	286.54210			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		8.12330	101.78629	0.00000	8.16062	101.65554			4.01	0.00	85,907,628.76		844	138,560.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,168.21000	2.16821	0.00000	2,056.39000	2.05639	2,168.210	3.81	0.88	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,763.98000	3.76398	0.00000	3,634.87000	3.63487	3,763.980	3.72	0.99	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	3.76	0.00	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.16499	99.66656	0.00000	8.20517	99.53309			3.99	0.00	0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.22566	101.50122	0.00000	8.27117	101.35849			3.76	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.30331	99.35807	0.00000	8.35357	99.21022			3.66	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.40008	101.08761	0.00000	8.45707	100.93068			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		8.83513	98.12682	0.00000	8.87227	97.95179			6.15	0.00	104,897,570.58		1,069	155,030.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,835.05000	2.83505	0.00000	2,690.51000	2.69051	2,835.050	5.90	0.85	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,893.43000	4.89343	0.00000	4,724.15000	4.72415	4,893.430	5.84	0.97	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.09000	0.00009	0.00000	0.12000	0.00012	0.090	5.90	0.00	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.90587	99.94740	0.00000	8.94506	99.76881			5.95	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.98493	97.62749	0.00000	9.02780	97.43895			5.94	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.07581	99.42198	0.00000	9.12172	99.22754			5.67	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.18815	96.99576	0.00000	9.23833	96.79154			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		8.99744	106.45961	0.00000	9.03454	106.25602			6.22	0.00	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.07102	108.43476	0.00000	9.11003	108.22708			6.05	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.15245	105.38755	0.00000	9.19487	105.16878			5.87	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.24446	107.32431	0.00000	9.28964	107.09899			5.66	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.35566	104.15305	0.00000	9.40472	103.91686			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		9.64542	97.07854	0.00000	9.68244	96.86174			7.52	0.00	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	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
															Option									
R2037	On 07/05/2026	Bond Future	12.40	Put	187.83	000	0.18783		0.00000		201.06	000	0.20106		187.830		9.83		(0.06)		0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.50	174	87.73870		0.00000		10.54	496	87.49208				9.64		0.00		0.00		0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,243.02	000	2.24302		0.00000		2,142.94	000	2.14294		2,243.020		9.98		0.39		0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,729.76	000	2.72976		0.00000		2,844.50	000	2.84450		2,729.760		9.59		(0.43)		0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,507.01	000	1.50701		0.00000		1,570.33	000	1.57033		1,507.010		9.73		(0.28)		0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.62	587	89.26477		0.00000		10.67	186	89.00810				9.50		0.00		0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000				0.00		0.00		0.00		0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.24	960	105.56308		0.00000		10.28	676	105.29810				8.76		0.00		0.00		0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,238.25	000	5.23825		0.00000		5,009.07	000	5.00907		5,238.250		8.56		0.90		0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.40	000	0.00040		0.00000		0.89	000	0.00089		0.400		8.89		0.00		0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.35	093	107.52162		0.00000		10.38	962	107.25137				8.75		0.00		0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.45	910	104.01622		0.00000		10.50	041	103.73379				8.72		0.00		0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.57	619	105.92747		0.00000		10.61	959	105.63730				8.66		0.00		0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.70	711	102.29023		0.00000		10.75	336	101.98820				8.72		0.00		0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000				0.00		0.00		0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	100.00000				0.00		0.00		0.00		0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.62	948	90.67559		0.00000		10.66	139	90.46483				9.91		0.00	2,085,538.57			23	43,645.00
R2040	On 05/02/2026	Bond Future	0.00		10.73	210	87.84871		0.00000		10.76	524	87.63376				10.37		0.00		0.00		0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,498.46	000	1.49846		0.00000		1,427.59	000	1.42759		1,498.460		10.69		0.36		0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,398.53	000	2.39853		0.00000		2,505.46	000	2.50546		2,398.530		10.37		(0.48)		0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,290.23	000	1.29023		0.00000		1,364.39	000	1.36439		1,290.230		10.22		(0.32)		0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,042.92	000	7.04292		0.00000		6,864.59	000	6.86459		7,042.920		10.26		0.88		0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	13.63	000	0.01363		0.00000		17.61	000	0.01761		13.630		10.68		(0.01)		0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.84	468	89.46552		0.00000		10.88	001	89.24060				10.31		0.00		0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,727.60	000	2.72760		0.00000		2,628.40	000	2.62840		2,727.600		10.52		0.47		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,993.07	000	3.99307		0.00000		3,865.22	000	3.86522		3,993.070		10.27		0.61		0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,045.25	000	1.04525		0.00000		1,102.31	000	1.10231		1,045.250		10.25		(0.22)		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	680.73	000	0.68073		0.00000		722.93	000	0.72293		680.730		10.34		(0.16)		0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	527.36	000	0.52736		0.00000		561.32	000	0.56132		527.360		10.46		(0.13)		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	344.26	000	0.34426		0.00000		367.34	000	0.36734		344.260		10.67		(0.09)		0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.96	853	86.59942		0.00000		11.00	561	86.36814				10.72		0.00		0.00		0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.09	590	88.10520		0.00000		11.13	532	87.86416				10.60		0.00		0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000				0.00		0.00		0.00		0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.90	436	85.51829		0.00000		10.93	624	85.30223				10.81		0.00		0.00		0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,034.79	000	3.03479		0.00000		2,883.70	000	2.88370		3,034.790		10.66		0.72		0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	158.77	000	0.15877		0.00000		183.59	000	0.18359		158.770		10.58		(0.08)		0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	63.02	000	0.06302		0.00000		76.95	000	0.07695		63.020		10.57		(0.04)		0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	29.43	000	0.02943		0.00000		38.27	000	0.03827		29.430		10.66		(0.02)		0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	24.14	000	0.02414		0.00000		31.98	000	0.03198		24.140		10.68		(0.02)		0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.00	680	82.72095		0.00000		11.03	986	82.50060				11.35		0.00		0.00		0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	690.29	000	0.69029		0.00000		662.30	000	0.66230		690.290		12.37		0.19		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,217.85	000	2.21785		0.00000		2,115.18	000	2.11518		2,217.850		11.43		0.47		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,763.69	000	1.76369		0.00000		1,848.37	000	1.84837		1,763.690		11.23		(0.38)		0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,276.68	000	1.27668		0.00000		1,345.83	000	1.34583		1,276.680		11.18		(0.31)		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,172.41	000	1.17241		0.00000		1,237.88	000	1.23788		1,172.410		11.17		(0.29)		0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.11	808	84.24342		0.00000		11.15	320	84.01332				11.29		0.00		0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.23	976	81.40655		0.00000		11.27	653	81.17016				11.78		0.00		0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.36	387	82.82176		0.00000		11.40	283	82.57585				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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.90350	83.81270	0.00000	10.93531	83.58850			11.14		0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.00522	85.36768	0.00000	11.03821	85.13900			11.12		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.10665	82.49942	0.00000	11.14161	82.26092			11.64		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.21638	84.01598	0.00000	11.25291	83.77109			11.54		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.33765	81.04196	0.00000	11.37631	80.78752			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		10.81532	108.38233	0.00000	10.85234	108.03988			11.35		0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.91115	110.39325	0.00000	10.94952	110.04408			11.47		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.01176	106.56354	0.00000	11.05233	106.20063			11.57		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.11895	108.52146	0.00000	11.16131	108.14925			11.62		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.23594	104.55098	0.00000	11.28069	104.16527			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		9.91773	77.26049	0.00000	9.95466	77.06254			9.22		0.00	95,416,705.15	1,235	20,084.00
R209	On 05/02/2026	Bond Future	0.00		10.00448	78.69390	0.00000	10.04284	78.49206			9.16		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.09727	76.99122	0.00000	10.13812	76.78038			9.44		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.19846	78.40645	0.00000	10.24128	78.18988			9.29		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.31288	76.62237	0.00000	10.35842	76.39694			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		252.95108	252.95108	0.00000	252.86473	252.86473			0.00		0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.70515	257.70515	0.00000	257.61636	257.61636			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.01006	259.01006	0.00000	258.90269	258.90269			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.83416	263.83416	0.00000	263.71840	263.71840			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.93712	264.93712	0.00000	264.80324	264.80324			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		8.45729	95.25114	0.00000	8.49440	95.10118			4.88		0.00	25,527,305.52	268	94,338.00
R213	On 05/02/2026	Bond Future	0.00		8.51824	97.01827	0.00000	8.55768	96.86525			4.64		0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.58148	95.25273	0.00000	8.62508	95.09051			4.51		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.65733	97.00444	0.00000	8.70447	96.83690			4.20		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.76284	95.14583	0.00000	8.81502	94.96919			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		10.57339	70.71063	0.00000	10.61024	70.49843			10.57		0.00	0.00	0	36,372.00
R214	On 05/02/2026	Bond Future	0.00		10.66845	72.02255	0.00000	10.70660	71.80616			10.54		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.76356	70.05032	0.00000	10.80383	69.82525			10.97		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.86673	71.33829	0.00000	10.90871	71.10737			10.88		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.98218	69.28501	0.00000	11.02646	69.04550			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 :													446,086,857.97			4,820	1,602,101.00
Grand Total:													446,086,857.97			4,820	1,602,101.00