

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2025

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		1,194.35200		1,194.35200	0.00000	1,193.77100	1,193.77100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,216.29300		1,216.29300	0.00000	1,215.70100	1,215.70100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,238.57600		1,238.57600	0.00000	1,237.97100	1,237.97100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,261.01700		1,261.01700	0.00000	1,260.39800	1,260.39800		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,283.25100		1,283.25100	0.00000	1,282.61700	1,282.61700		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,453.57400		1,453.57400	0.00000	1,453.55900	1,453.55900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,480.27700		1,480.27700	0.00000	1,480.26200	1,480.26200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,507.39600		1,507.39600	0.00000	1,507.37800	1,507.37800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,534.70800		1,534.70800	0.00000	1,534.68600	1,534.68600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,561.76700		1,561.76700	0.00000	1,561.74100	1,561.74100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.30500		1,231.30500	0.00000	1,231.78500	1,231.78500		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,253.92500		1,253.92500	0.00000	1,254.41400	1,254.41400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,276.89700		1,276.89700	0.00000	1,277.39300	1,277.39300		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.03300		1,300.03300	0.00000	1,300.53500	1,300.53500		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,322.95500		1,322.95500	0.00000	1,323.46100	1,323.46100		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.29094		86.38584	0.00000	10.31549	86.26857		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.41918		87.99381	0.00000	10.44491	87.87428		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.55210		85.83146	0.00000	10.57916	85.70926		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.69854		87.42120	0.00000	10.72709	87.29610		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.86765		85.16820	0.00000	10.89783	85.04006		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.23747		80.05833	0.00000	11.21062	80.22631		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.35530		81.54845	0.00000	11.32748	81.71948		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.48072		78.79626	0.00000	11.45192	78.97002		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.61240		80.25436	0.00000	11.58261	80.43074		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.75650		77.40294	0.00000	11.72571	77.58153		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,211.34200		1,211.34200	0.00000	1,211.80500	1,211.80500		0.00	0.00	0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,233.59500		1,233.59500	0.00000	1,234.06700	1,234.06700		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,256.19500		1,256.19500	0.00000	1,256.67300	1,256.67300		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,278.95500		1,278.95500	0.00000	1,279.43900	1,279.43900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,301.50600		1,301.50600	0.00000	1,301.99400	1,301.99400		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.71183		140.71183	0.00000	140.58440	140.58440		0.00	0.00	0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.33102		143.33102	0.00000	143.20107	143.20107		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.52085		144.52085	0.00000	144.38777	144.38777		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.19978		147.19978	0.00000	147.06319	147.06319		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.30389		148.30389	0.00000	148.16352	148.16352		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option				
I2031	On 06/11/2025	Bond Future	0.00		110.78998		110.78998	0.00000	110.72989	110.72989		1.16	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.45286		110.45286	0.00000	110.39154	110.39154		1.17	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.50161		112.50161	0.00000	112.43858	112.43858		0.89	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.14591		112.14591	0.00000	112.08095	112.08095		0.36	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.12170		114.12170	0.00000	114.05445	114.05445		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		132.67494		132.67494	0.00000	132.57120	132.57120		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.14449		135.14449	0.00000	135.03876	135.03876		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.08014		136.08014	0.00000	135.97176	135.97176		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.60270		138.60270	0.00000	138.49128	138.49128		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.45072		139.45072	0.00000	139.33613	139.33613		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		142.73428		142.73428	0.00000	142.49895	142.49895		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.21278		143.21278	0.00000	142.97285	142.97285		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		145.86940		145.86940	0.00000	145.62431	145.62431		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.35739		146.35739	0.00000	146.10672	146.10672		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		148.93746		148.93746	0.00000	148.68080	148.68080		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		121.07312		121.07312	0.00000	120.97056	120.97056		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.32686		123.32686	0.00000	123.22224	123.22224		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.30594		123.30594	0.00000	123.19866	123.19866		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.59091		125.59091	0.00000	125.48098	125.48098		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.46005		125.46005	0.00000	125.34678	125.34678		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		122.21858		122.21858	0.00000	122.10528	122.10528		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.06612		122.06612	0.00000	121.95071	121.95071		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		124.33048		124.33048	0.00000	124.21223	124.21223		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		124.16624		124.16624	0.00000	124.04478	124.04478		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		126.35467		126.35467	0.00000	126.22994	126.22994		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		392.11300		392.11300	0.00000	391.74500	391.74500		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		399.41200		399.41200	0.00000	399.03700	399.03700		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		406.82300		406.82300	0.00000	406.44000	406.44000		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		414.28600		414.28600	0.00000	413.89500	413.89500		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		421.68000		421.68000	0.00000	421.28100	421.28100		0.00	0.00	0.00	0 0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0 0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0 0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0 0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0 0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0 0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0 0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0 0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0 0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0 0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0 0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	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		7.61773		107.09693	0.00000	7.61989	107.09462		0.66	0.00	611,202,179.51		5,707	91,758.00
R186	On 05/02/2026	Bond Future	0.00		7.67399		103.76030	0.00000	7.67690	103.75787		0.68	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.79472		105.66030	0.00000	7.79975	105.65731		0.54	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.06835		102.28798	0.00000	8.07901	102.28418		0.37	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.13804		104.06491	0.00000	10.18036	104.06002		0.15	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 06/11/2025	Bond Future	0.00		277.07363		277.07363	0.00000	276.56432	276.56432		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.86176		276.86176	0.00000	276.34267	276.34267		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.99796		281.99796	0.00000	281.46770	281.46770		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.76674		281.76674	0.00000	281.22478	281.22478		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.73399		286.73399	0.00000	286.17961	286.17961		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.17086		101.61970	0.00000	8.18842	101.55828		3.99	0.00	24,998,446.20		246	138,789.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,990.82000		1.99082	0.00000	1,939.32000	1.93932	1,990.820	3.79	0.88	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,594.69000		3.59469	0.00000	3,534.26000	3.53426	3,594.690	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	0.01000	0.00001		3.72	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.22163		99.47848	0.00000	8.24052	99.41585		3.97	0.00	1,392,698.72		14	52,847.00
R2030	On 07/05/2026	Bond Future	0.00		8.28986		101.29995	0.00000	8.31039	101.23569		3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.37614		99.14392	0.00000	8.39868	99.07776		3.65	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.48038		100.86658	0.00000	8.50523	100.79830		3.42	0.00	0.00		0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.89897		97.82620	0.00000	8.90679	97.78945		6.15	0.00	12,717,406.00		130	155,530.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,529.24000		2.52924	0.00000	2,503.23000	2.50323	2,529.240	5.90	0.84	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,587.41000		4.58741	0.00000	4,552.69000	4.55269	4,587.410	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	0.04000	0.00004	0.030	5.89	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.97705		99.62334	0.00000	8.98530	99.58586		5.96	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.06221		97.28794	0.00000	9.07103	97.24928		5.95	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.15960		99.06747	0.00000	9.16911	99.02734		5.68	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.27762		96.63202	0.00000	9.28793	96.59021		5.66	0.00	0.00		0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.09686		105.91517	0.00000	9.10481	105.87179		6.22	0.00	0.00		0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.17905		107.86092	0.00000	9.18741	107.81668		6.05	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.26802		104.79290	0.00000	9.27693	104.74724		5.87	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.36806		106.70937	0.00000	9.37759	106.66215		5.67	0.00	0.00		0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.48660		103.52418	0.00000	9.49687	103.47507		5.29	0.00	0.00		0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.69101		96.81164	0.00000	9.68902	96.82327		8.01	0.00	22,944,358.68		237	119,773.00

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	9.93	0.00	0.00993	0.00000	10.15	0.01015	9.930	9.61	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.42	961	90.06	417	0.00	0.00000	10.42	769	90.07	535	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,406.62	000	4.40	662	0.00	0.00000	4,419.18	000	4.41	918	4,406.620	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	180.15	000	0.18	015	0.00	0.00000	181.19	000	0.18	119	180.150	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.55	206	87.45	166	0.00	0.00000	10.55	017	87.46	242	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,072.95	000	2.07	295	0.00	0.00000	2,081.71	000	2.08	171	2,072.950	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,794.83	000	2.79	483	0.00	0.00000	2,794.80	000	2.79	480	2,794.830	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,531.76	000	1.53	176	0.00	0.00000	1,532.79	000	1.53	279	1,531.760	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.67	869	88.97	007	0.00	0.00000	10.67	688	88.98	015	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00000	100.00	000	0.00	000	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.30	338	105.17	990	0.00	0.00000	10.30	182	105.19	099	0	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,833.13	000	4.83	313	0.00	0.00000	4,848.26	000	4.84	826	4,833.130	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.17	000	0.00	017	0.00	0.00000	0.19	000	0.00	019	0.170	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.40	961	107.11	213	0.00	0.00000	10.40	799	107.12	340	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.52	165	103.58	900	0.00	0.00000	10.52	005	103.59	990	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.64	271	105.48	320	0.00	0.00000	10.64	115	105.49	359	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.77	688	101.83	510	0.00	0.00000	10.77	542	101.84	459	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00000	100.00	000	0.00	000	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00000	100.00	000	0.00	000	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.67	820	90.35	410	0.00	0.00000	10.65	089	90.53	410	690	35,765.00
R2040	On 05/02/2026	Bond Future	0.00		10.78	516	87.50	493	0.00	0.00000	10.75	684	87.68	817	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,289.33	000	1.28	933	0.00	0.00000	1,358.64	000	1.35	864	1,289.330	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,474.96	000	2.47	496	0.00	0.00000	2,391.73	000	2.39	173	2,474.960	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,317.68	000	1.31	768	0.00	0.00000	1,264.69	000	1.26	469	1,317.680	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,693.46	000	6.69	346	0.00	0.00000	6,858.37	000	6.85	837	6,693.460	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	11.34	000	0.01	134	0.00	0.00000	10.63	000	0.01	063	11.340	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.90	107	89.10	693	0.00	0.00000	10.87	176	89.29	305	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,485.04	000	2.48	504	0.00	0.00000	2,576.06	000	2.57	606	2,485.040	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,705.65	000	3.70	565	0.00	0.00000	3,822.17	000	3.82	217	3,705.650	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,068.16	000	1.06	816	0.00	0.00000	1,029.88	000	1.02	988	1,068.160	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	690.35	000	0.69	035	0.00	0.00000	663.82	000	0.66	382	690.350	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	531.28	000	0.53	128	0.00	0.00000	510.25	000	0.51	025	531.280	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	342.27	000	0.34	227	0.00	0.00000	328.16	000	0.32	816	342.270	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.02	844	86.22	619	0.00	0.00000	10.99	807	86.41	510	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.15	851	87.72	282	0.00	0.00000	11.12	713	87.91	416	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00	000	0.00	0.00000	100.00	000	0.00	000	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.95	811	85.15	452	0.00	0.00000	10.93	595	85.30	419	265	129,716.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,656.63	000	2.65	663	0.00	0.00000	2,773.09	000	2.77	309	2,656.630	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	136.05	000	0.13	605	0.00	0.00000	128.80	000	0.12	880	136.050	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	48.98	000	0.04	898	0.00	0.00000	46.32	000	0.04	632	48.980	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	20.93	000	0.02	093	0.00	0.00000	19.82	000	0.01	982	20.930	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	16.77	000	0.01	677	0.00	0.00000	15.89	000	0.01	589	16.770	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.06	479	82.33	505	0.00	0.00000	11.04	184	82.48	743	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	555.28	000	0.55	528	0.00	0.00000	586.12	000	0.58	612	555.280	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	1,944.52	000	1.94	452	0.00	0.00000	2,020.67	000	2.02	067	1,944.520	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,823.47	000	1.82	347	0.00	0.00000	1,769.94	000	1.76	994	1,823.470	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,313.17	000	1.31	317	0.00	0.00000	1,271.48	000	1.27	148	1,313.170	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,204.01	000	1.20	401	0.00	0.00000	1,165.07	000	1.16	507	1,204.010	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		11.17939		83.84239	0.00000	11.15568	83.99711		11.28		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.30457		80.99062	0.00000	11.28006	81.14752		11.77		0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.43142		82.39614	0.00000	11.40614	82.55501		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		10.93704		83.57634	0.00000	10.92509	83.66042		11.36		0.00	41,788,170.00	500	218,798.00
R2048	On 05/02/2026	Bond Future	0.00		11.04216		85.11169	0.00000	11.02979	85.19726		11.33		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.14604		82.23078	0.00000	11.13330	82.31751		11.88		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.25831		83.73499	0.00000	11.24520	83.82267		11.77		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.38148		80.75360	0.00000	11.36800	80.84210		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		10.83357		108.21327	0.00000	10.82153	108.32475		11.32		0.00	6,492,796.20	60	28,907.00
R2053	On 05/02/2026	Bond Future	0.00		10.93223		110.20117	0.00000	10.91977	110.31463		11.45		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.03476		106.35753	0.00000	11.02191	106.47254		11.55		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.14386		108.30230	0.00000	11.13064	108.41851		11.60		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.26214		104.32484	0.00000	11.24854	104.44212		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		9.93748		77.15454	0.00000	9.96105	77.02836		9.21		0.00	0.00	0	19,819.00
R209	On 05/02/2026	Bond Future	0.00		10.02765		78.57190	0.00000	10.05211	78.44338		9.15		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.12278		76.85947	0.00000	10.14826	76.72817		9.44		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.22633		78.26540	0.00000	10.25292	78.13114		9.30		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.34235		76.47639	0.00000	10.37014	76.33906		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		252.65952	252.65952	0.00000	252.64686	252.64686		0.00		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.36249	257.36249	0.00000	257.34933	257.34933		0.00		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.63717	258.63717	0.00000	258.62247	258.62247		0.00		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.43093	263.43093	0.00000	263.41408	263.41408		0.00		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.52169	264.52169	0.00000	264.50207	264.50207		0.00		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	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.51270	95.02733	0.00000	8.53067	94.95489		5.38		0.00	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.58148	96.77306	0.00000	8.60055	96.69927		5.14		0.00	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.65112	94.99379	0.00000	8.67150	94.91817		5.04		0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.73402	96.73206	0.00000	8.75594	96.65439		4.73		0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.84567	94.86562	0.00000	8.86935	94.78570		4.65		0.00	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	0.00	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	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.62307	70.42477	0.00000	10.61607	70.46494		10.90		0.00	8,380,547.63		119	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.72210	71.71853	0.00000	10.71487	71.75939		10.87		0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.82021	69.73400	0.00000	10.81280	69.77526		11.35		0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.92651	71.00980	0.00000	10.91893	71.05132		11.26		0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.04444	68.94860	0.00000	11.03672	68.99018		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 :	833,579,294.58	8,174	1,580,887.00
Grand Total:	833,579,294.58	8,174	1,580,887.00